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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.integritylife.com

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

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

OFFICERS

Chairman of the Board John Finn Barrett — Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 27th day of July, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,253,402,096	0	5,253,402,096	5,059,295,756
2. Stocks:				
2.1 Preferred stocks	21,788,763	0	21,788,763	21,788,763
2.2 Common stocks	815,412,231	0	815,412,231	563,283,084
3. Mortgage loans on real estate:				
3.1 First liens	504,488,128	0	504,488,128	455,804,717
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 ($ 4,346,595), cash equivalents ($ 150,584,254) and short-term investments ($ 9,925,933)	164,856,782	0	164,856,782	108,564,571
6. Contract loans (including $ ...... premium notes)	109,906,327	0	109,906,327	107,728,359
7. Derivatives	127,790,651	0	127,790,651	121,934,379
8. Other invested assets	203,679,306	0	203,679,306	205,931,762
9. Receivables for securities	15,110,838	0	15,110,838	3,751,514
10. Securities lending reinvested collateral assets	516,199	0	516,199	5,346,557
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,216,951,321	0	7,216,951,321	6,653,429,462
13. Title plants less $ ...... charged off (for Title insurers only)				
14. Investment income due and accrued	49,536,968	0	49,536,968	46,275,690
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ...... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ......) and contracts subject to redetermination ($ ......)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,319,668	0	10,319,668	14,742,462
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	3,667,542	0	3,667,542	4,002,684
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	21,627,489	9,222,314	12,405,175	12,854,743
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
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	522,172	0	522,172	111,395
24. Health care ($ ......) and other amounts receivable	183,023	156,253	26,770	211,404
25. Aggregate write-ins for other than invested assets	2,062,206	0	2,062,206	2,058,847
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,304,890,466	9,378,567	7,295,511,899	6,733,706,764
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,407,052,976	0	2,407,052,976	2,476,505,986
28. Total (Lines 26 and 27)	9,711,943,442	9,378,567	9,702,564,875	9,210,212,750
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 Company Owned Life Insurance	2,062,206	0	2,062,206	2,058,847
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,062,206	0	2,062,206	2,058,847

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,643,965,693 less $ .... included in Line 6.3 (including $ 700,652,548 Modco Reserve)	4,643,965,693	4,456,632,053
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,034,448,073	950,011,238
4.	Contract claims:		
	4.1 Life	191,558	191,000
	4.2 Accident and health		
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)		
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 13,122,502 ceded	13,122,502	17,312,677
	9.4 Interest Maintenance Reserve	12,424,364	12,447,121
10.	Commissions to agents due or accrued-life and annuity contracts $ 701,744 , accident and health $ .... and deposit-type contract funds $	701,744	662,564
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	198,671	202,579
13.	Transfers to Separate Accounts due or accrued (net) (including $ (35,537,616) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(24,406,116)	(4,561,575)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(198,525)	(2,262,645)
15.1	Current federal and foreign income taxes, including $ 3,703,540 on realized capital gains (losses)	1,181,030	190,504
15.2	Net deferred tax liability		
16.	Unearned investment income	32,387	24,450
17.	Amounts withheld or retained by company as agent or trustee	2,041,487	2,017,117
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	11,839,998	10,138,775
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	105,958,404	105,941,114
	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	1,979,749	4,884,436
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	8,354,922	16,889,367
	24.09 Payable for securities	7,245,833	10,350,555
	24.10 Payable for securities lending	236,150,002	178,253,350
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	111,251,150	98,623,431
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,166,482,926	5,857,948,111
27.	From Separate Accounts Statement	2,407,052,976	2,476,505,986
28.	Total liabilities (Lines 26 and 27)	8,573,535,902	8,334,454,097
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	908,163,872	658,163,872
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	217,865,101	214,594,781
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)	1,126,028,973	872,758,653
38.	Totals of Lines 29, 30 and 37	1,129,028,973	875,758,653
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,702,564,875	9,210,212,750
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	110,890,000	98,160,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	361,150	463,431
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	111,251,150	98,623,431
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)	0	0
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	326,314,000	433,923,849	845,693,395
2.	Considerations for supplementary contracts with life contingencies	5,979,877	5,621,537	9,563,065
3.	Net investment income	125,455,029	109,684,464	263,386,116
4.	Amortization of Interest Maintenance Reserve (IMR)	704,654	673,730	1,615,609
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	587,290	611,802	1,210,991
7.	Reserve adjustments on reinsurance ceded	(27,026,071)	(39,970,633)	(72,074,175)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,367,910	8,150,585	15,799,016
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,030,550	982,202	2,840,320
9.	Totals (Lines 1 to 8.3)	442,413,239	519,677,536	1,068,034,337
10.	Death benefits	1,859,747	2,903,815	9,319,873
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	120,687,503	104,034,265	210,109,770
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	186,625,384	160,654,092	331,983,159
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	12,551,520	2,227,068	11,014,259
18.	Payments on supplementary contracts with life contingencies	3,339,459	2,935,031	6,092,115
19.	Increase in aggregate reserves for life and accident and health contracts	187,739,763	251,400,459	524,946,218
20.	Totals (Lines 10 to 19)	512,803,376	524,154,730	1,093,465,394
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,361,244	23,792,301	45,334,904
22.	Commissions and expense allowances on reinsurance assumed	6,380	7,817	14,658
23.	General insurance expenses	20,518,397	20,405,804	43,441,039
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,356,002	2,100,920	3,773,990
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(112,060,226)	(78,371,813)	(160,626,341)
27.	Aggregate write-ins for deductions	3,515,020	1,795,084	4,160,395
28.	Totals (Lines 20 to 27)	445,500,193	493,884,843	1,029,564,039
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(3,086,954)	25,792,693	38,470,298
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(3,086,954)	25,792,693	38,470,298
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,290,871	3,102,535	(6,524,146)
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)	(8,377,825)	22,690,158	44,994,444
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,502,238 (excluding taxes of $ 181,264 transferred to the IMR)	340,232	(2,186,887)	(23,876,015)
35.	Net income (Line 33 plus Line 34)	(8,037,593)	20,503,271	21,118,429
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	875,758,653	808,318,188	808,318,188
37.	Net income (Line 35)	(8,037,593)	20,503,271	21,118,429
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,511,087)	13,452,915	34,871,806	50,641,617
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	5,611,188	(3,401,538)	(22,179,017)
41.	Change in nonadmitted assets	(7,734,039)	9,705,184	28,296,984
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		6,000,000	6,270,564
44.	Change in asset valuation reserve	(17,290)	(8,673,348)	(16,940,795)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(4,861)	(2,904)	232,683
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	250,000,000	0	0
	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			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	253,270,320	59,002,471	67,440,465
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,129,028,973	867,320,659	875,758,653
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,365,858	56,059	2,642,280
08.302.	Other Fee Income	37,064	918,783	168,425
08.303.	Miscellaneous Income	627,628	7,360	29,615
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)	2,030,550	982,202	2,840,320
2701.	Securities Lending Interest Expense	2,878,493	1,178,753	2,895,618
2702.	Pension Expense	672,852	589,103	1,200,431
2703.	Reserve Adjustment	(55,073)	(35,684)	1,395
2798.	Summary of remaining write-ins for Line 27 from overflow page	18,748	62,912	62,951
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,515,020	1,795,084	4,160,395
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	332,321,108	439,955,812	855,585,959
2. Net investment income	128,741,292	113,605,444	273,092,496
3. Miscellaneous income	10,669,052	8,477,354	20,785,468
4. Total (Lines 1 to 3)	471,731,452	562,038,610	1,149,463,923
5. Benefit and loss related payments	352,262,630	312,843,013	642,929,492
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(92,210,824)	(68,378,524)	(164,149,799)
7. Commissions, expenses paid and aggregate write-ins for deductions	41,657,646	48,138,136	100,023,362
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 11,299,730 tax on capital gains (losses)	7,983,848	20,956,421	28,001,825
10. Total (Lines 5 through 9)	309,693,300	313,559,046	606,804,880
11. Net cash from operations (Line 4 minus Line 10)	162,038,152	248,479,564	542,659,043
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	555,944,017	384,880,336	721,277,296
12.2 Stocks	14,879,421	6,531,225	30,267,452
12.3 Mortgage loans	3,848,098	3,089,938	6,175,104
12.4 Real estate	0	0	0
12.5 Other invested assets	9,616,786	16,864,778	42,822,669
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,215	23,567	(14,837)
12.7 Miscellaneous proceeds	4,830,358	72,347,502	7,366,597
12.8 Total investment proceeds (Lines 12.1 to 12.7)	589,122,895	483,737,346	807,894,281
13. Cost of investments acquired (long-term only):			
13.1 Bonds	758,414,113	993,726,726	1,639,046,517
13.2 Stocks	16,608,365	44,812,062	64,515,896
13.3 Mortgage loans	52,531,509	76,521,029	199,632,031
13.4 Real estate	0	0	0
13.5 Other invested assets	8,101,763	12,585,495	39,578,958
13.6 Miscellaneous applications	20,255,192	19,405,731	24,411,405
13.7 Total investments acquired (Lines 13.1 to 13.6)	855,910,942	1,147,051,043	1,967,184,807
14. Net increase (or decrease) in contract loans and premium notes	2,177,968	706,282	(2,761,977)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(268,966,015)	(664,019,979)	(1,156,528,549)
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	4,299,634	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	84,436,835	297,047,846	429,240,801
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	74,483,605	88,549,648	154,793,317
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	163,220,074	385,597,494	584,034,118
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)	56,292,211	(29,942,921)	(29,835,388)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	108,564,571	138,399,959	138,399,959
19.2 End of period (Line 18 plus Line 19.1)	164,856,782	108,457,038	108,564,571

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

20.0001. Contribution from Western Southern Life Insurance Company in the form of Common Stock securities	245,700,366		

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	216,071	247,873	497,227
3.	Ordinary individual annuities	326,664,490	434,171,396	846,208,762
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities			36,529
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	326,880,561	434,419,269	846,742,518
12.	Deposit-type contracts	2,053,373,473	667,767,761	1,844,499,104
13.	Total	2,380,254,034	1,102,187,030	2,691,241,622
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(8,037,593)	21,118,429
(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	(8,037,593)	21,118,429
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,129,028,973	875,758,653
(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	1,129,028,973	875,758,653

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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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
12667G-XD-0	1,209,302	1,193,751	15,551	1,193,751	1,177,268	06/30/2018
126694-HK-7	172,553	166,708	5,845	166,708	163,611	06/30/2018
Total	XXX	XXX	21,396	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2018:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	15,986,465
2. 12 Months or Longer	$	10,917,955
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	938,577,627
2. 12 Months or Longer	$	210,225,833

(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 $295.2 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	127,790,651	—	127,790,651

* 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	(8,354,922)	—	(8,354,922)

* 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.

In June 2018, the Company received a $250.0 million capital contribution from its parent, The Western and Southern Life Insurance Company. The contribution was in the form of $245.7 million in common stocks and $4.3 million in cash.

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 $805.0 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	11,052,254	11,052,254	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	15,220,346	15,220,346	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	26,272,600	26,272,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	805,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,599,488	9,599,488	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	13,287,712	13,287,712	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	22,887,200	22,887,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	765,000,000	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	11,052,254	11,052,254	—	—	—	—
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)	891,558,139	892,396,975	741,251,766
2. Current Year General Account Total Collateral Pledged	891,558,139	892,396,975	741,251,766
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	809,545,837	795,465,876	663,848,436

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)	901,780,892	905,690,277	759,314,666
2. Current Year General Account Maximum Collateral Pledged	901,780,892	905,690,277	759,314,666
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	809,545,837	795,465,876	663,848,436

(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	741,251,766	741,251,766	—	731,947,380
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	741,251,766	741,251,766	—	731,947,380
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	663,848,436	663,848,436	—	652,800,788
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	663,848,436	663,848,436	—	652,800,788

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	759,314,666	759,314,666	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	759,314,666	759,314,666	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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: RMBS	—	92,771	—	92,771	—
Common stock: Unaffiliated	433,604,664	3,140,000	—	436,744,664	3,140,000
Common stock: Mutual funds	25,260,065	—	—	25,260,065	—
Derivative assets: Options, purchased	—	12,452,593	115,256,031	127,708,624	—
Derivative assets: Stock warrants	—	82,029	—	82,029	—
Separate account assets*	826,027,547	32,858	—	826,060,405	—
Total assets at fair value	1,284,892,276	15,800,251	115,256,031	1,415,948,558	3,140,000

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	—	(8,354,920)	—	(8,354,920)	—
Total liabilities at fair value	—	(8,354,920)	—	(8,354,920)	—

*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.

Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation.

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

Quarter Ended at 06/30/2018

Description	Beginning Balance at 04/01/2018	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 06/30/2018
a. Assets										
Derivative assets: Options, purchased	97,893,641	—	—	740,956	16,375,632	6,837,728	—	—	(6,591,926)	115,256,031
Total Assets	97,893,641	—	—	740,956	16,375,632	6,837,728	—	—	(6,591,926)	115,256,031

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										
Common stock: Unaffiliated	1,280,000	—	(1,280,000)	—	—	—	—	—	—	—
Derivative assets: Options, purchased	99,935,443	50,769	—	1,855,353	(3,474,469)	4,340,609	—	—	(4,814,064)	97,893,641
Total Assets	101,215,443	50,769	(1,280,000)	1,855,353	(3,474,469)	4,340,609	—	—	(4,814,064)	97,893,641

* Transfers into Level 3 are due to change of price source of a new derivative product.

** Transfers out of Level 3 are due to utilizing net asset value.

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

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

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.

Assets held in Level 2 of the separate accounts carried at fair value primarily include stock warrants. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for stock warrants.

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	5,304,267,312	5,253,402,095	30,421,904	5,261,978,892	11,866,516		—
Common stock: Unaffiliated**	463,017,264	463,017,264	459,877,264	3,140,000	—		3,140,000
Common stock: Mutual funds	25,260,065	25,260,065	25,260,065	—	—		—
Preferred stock	22,925,587	21,788,763	—	17,958,687	4,966,900		—
Mortgage loans	505,667,288	504,488,128	—	—	505,667,288		—
Cash, cash equivalents, & short-term investments	164,943,121	164,856,782	164,943,121	—	—		—
Other invested assets: Surplus notes	19,194,534	16,073,279	—	19,194,534	—		—
Securities lending reinvested collateral assets	516,199	516,199	516,199	—	—		—
Derivative assets	127,790,653	127,790,653	—	12,534,622	115,256,031		—
Separate account assets	2,409,800,232	2,407,052,973	826,230,838	1,523,702,767	59,866,627		17,860,077
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,732,020,708)	(1,711,554,667)	—	—	(1,732,020,708)		—
Fixed-indexed annuity contracts	(1,648,181,296)	(1,612,720,946)	—	—	(1,648,181,296)		—
Derivative liabilities	(8,354,920)	(8,354,920)	—	(8,354,920)	—		—
Cash collateral payable	(110,890,000)	(110,890,000)	—	(110,890,000)	—		—
Separate account liabilities*	(1,570,386,634)	(1,519,552,116)	—	—	(1,570,386,634)		—
Securities lending liability	(236,150,002)	(236,150,002)	—	(236,150,002)	—		—

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

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

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

Debt Securities, 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. The fair value of preferred stock included in Level 3 has been determined by discounting the expected cash flows using current market-consistent rates applicable to the yield. For investments utilizing NAV, see Note 20A(1) for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 7,447,722

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	$ 315,929,165	$ 327,134,903
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 98,940,315	$ 93,969,453
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 414,869,480	$ 421,104,356
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. $ 295,194,267
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 295,148,288
16.3 Total payable for securities lending reported on the liability page. $ 236,150,002

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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 [X] No [ ]

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	$ 501,739,131
	1.14 Total Mortgages in Good Standing	$ 501,739,131
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 2,748,997
	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)	$ 504,488,128
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
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

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	5,957	3,504,457	0		3,510,414	148,180
2. Alaska AK	L	0	293,750	0		293,750	0
3. Arizona AZ	L	302	6,102,836	0		6,103,138	0
4. Arkansas AR	L	0	1,216,767	0		1,216,767	328,893
5. California CA	L	7,785	24,405,712	0		24,413,497	1,219,821
6. Colorado CO	L	3,847	4,644,723	0		4,648,570	170,000
7. Connecticut CT	L	52	6,464,518	0		6,464,570	286,601
8. Delaware DE	L	490	428,000	0		428,490	0
9. District of Columbia DC	L	0	268,187	0		268,187	0
10. Florida FL	L	17,291	30,615,228	0		30,632,519	671,378
11. Georgia GA	L	6,324	6,765,352	0		6,771,676	0
12. Hawaii HI	L	0	4,608,162	0		4,608,162	369,461
13. Idaho ID	L	78	374,849	0		374,927	0
14. Illinois IL	L	18,040	12,021,717	0		12,039,757	1,478,341
15. Indiana IN	L	2,590	9,987,248	0		9,989,838	1,293,022
16. Iowa IA	L	20,126	858,483	0		878,609	0
17. Kansas KS	L	4,344	1,701,442	0		1,705,786	154,942
18. Kentucky KY	L	1,089	5,556,582	0		5,557,671	726,179
19. Louisiana LA	L	0	3,379,887	0		3,379,887	813,125
20. Maine ME	L	0	683,792	0		683,792	179,623
21. Maryland MD	L	3,827	6,512,414	0		6,516,241	1,105,945
22. Massachusetts MA	L	79	7,701,265	0		7,701,344	701,430
23. Michigan MI	L	671	19,563,673	0		19,564,344	547,135
24. Minnesota MN	L	21,911	3,065,627	0		3,087,538	151,318
25. Mississippi MS	L	582	784,278	0		784,860	59,412
26. Missouri MO	L	8,949	4,543,158	0		4,552,107	269,587
27. Montana MT	L	131	198,194	0		198,325	0
28. Nebraska NE	L	3,956	251,544	0		255,500	0
29. Nevada NV	L	66	1,049,009	0		1,049,075	0
30. New Hampshire NH	L	0	2,489,052	0		2,489,052	0
31. New Jersey NJ	L	0	20,802,216	0		20,802,216	668,007
32. New Mexico NM	L	2,773	624,897	0		627,670	61,153
33. New York NY	N	225	1,214,545	0		1,214,770	0
34. North Carolina NC	L	220	9,682,138	0		9,682,358	1,118,835
35. North Dakota ND	L	0	124,241	0		124,241	0
36. Ohio OH	L	44,483	37,594,114	0		37,638,597	2,033,922,381
37. Oklahoma OK	L	5,438	2,012,687	0		2,018,125	0
38. Oregon OR	L	3,084	2,870,643	0		2,873,727	25,000
39. Pennsylvania PA	L	8,847	29,431,801	0		29,440,648	3,204,364
40. Rhode Island RI	L	0	474,185	0		474,185	0
41. South Carolina SC	L	5,923	2,480,254	0		2,486,177	216,088
42. South Dakota SD	L	1,833	68,853	0		70,686	0
43. Tennessee TN	L	4,608	3,211,402	0		3,216,010	579,348
44. Texas TX	L	2,753	29,368,146	0		29,370,899	2,104,980
45. Utah UT	L	0	1,463,829	0		1,463,829	201,651
46. Vermont VT	L	0	513,073	0		513,073	0
47. Virginia VA	L	129	3,055,873	0		3,056,002	168,078
48. Washington WA	L	1,670	2,804,558	0		2,806,228	35,251
49. West Virginia WV	L	4,393	3,905,451	0		3,909,844	0
50. Wisconsin WI	L	1,205	4,671,678	0		4,672,883	393,944
51. Wyoming WY	L	0	250,000	0		250,000	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59. Subtotal	XXX	216,071	326,664,490	0	0	326,880,561	2,053,373,473
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	216,071	326,664,490	0	0	326,880,561	2,053,373,473
96. Plus Reinsurance Assumed	XXX	41,220				41,220	
97 Totals (All Business)	XXX	257,291	326,664,490	0	0	326,921,781	2,053,373,473
98. Less Reinsurance Ceded	XXX	90,489	517,292			607,781	
99. Totals (All Business) less Reinsurance Ceded	XXX	166,802	326,147,198	0	0	326,314,000	2,053,373,473
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	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	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	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	

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

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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	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0822652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				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	

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	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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	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	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	

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	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 1 8 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 1 8 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 1 8 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 1 8 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 1 8 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 1 8 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Experience Refund	18,701	62,912	62,912
2705. Miscellaneous Expense	47	0	39
2797. Summary of remaining write-ins for Line 27 from overflow page	18,748	62,912	62,951

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	455,804,721	262,347,794
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	7,978,507	112,454,688
	2.2 Additional investment made after acquisition	44,553,002	87,177,343
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	3,848,098	6,175,104
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)	504,488,132	455,804,721
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	504,488,132	455,804,721
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	504,488,132	455,804,721

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	206,842,909	199,043,552
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	88,183	2,275,841
	2.2 Additional investment made after acquisition	8,013,580	37,303,117
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	29	54
5.	Unrealized valuation increase (decrease)	(1,255,028)	18,282,059
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	9,616,786	42,822,669
8.	Deduct amortization of premium and depreciation	7,858	3,015,112
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	385,702	4,223,933
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	203,679,327	206,842,909
12.	Deduct total nonadmitted amounts	0	911,147
13.	Statement value at end of current period (Line 11 minus Line 12)	203,679,327	205,931,762

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	5,644,367,625	4,721,567,138
2.	Cost of bonds and stocks acquired	1,020,722,844	1,703,562,413
3.	Accrual of discount	1,819,200	3,108,219
4.	Unrealized valuation increase (decrease)	2,479,316	(15,184,778)
5.	Total gain (loss) on disposals	2,947,902	3,995,176
6.	Deduct consideration for bonds and stocks disposed of	570,823,438	751,544,748
7.	Deduct amortization of premium	10,322,213	19,245,809
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	588,124	1,889,986
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)	6,090,603,112	5,644,367,625
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,090,603,112	5,644,367,625

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,443,435,892	660,952,101	694,090,683	24,999,072	3,443,435,892	3,435,296,382		3,298,606,180
2. NAIC 2 (a)	1,501,175,745	2,381,315,320	2,302,665,511	(3,182,613)	1,501,175,745	1,576,642,941		1,476,805,002
3. NAIC 3 (a)	272,192,262	5,175,000	9,550,851	(27,189,070)	272,192,262	240,627,341		238,047,958
4. NAIC 4 (a)	121,253,525	14,162,548	6,344,037	716,873	121,253,525	129,788,909		126,298,355
5. NAIC 5 (a)	16,599,346	8,523	2,108,691	495,732	16,599,346	14,994,910		11,093,033
6. NAIC 6 (a)	568,218	0	0	(6,772)	568,218	561,446		574,758
7. Total Bonds	5,355,224,988	3,061,613,492	3,014,759,773	(4,166,778)	5,355,224,988	5,397,911,929	0	5,151,425,286
PREFERRED STOCK								
8. NAIC 1	9,185,874				9,185,874	9,185,874		9,185,874
9. NAIC 2	12,602,889				12,602,889	12,602,889		12,602,889
10. NAIC 3	0				0	0		
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	21,788,763	0	0	0	21,788,763	21,788,763	0	21,788,763
15. Total Bonds and Preferred Stock	5,377,013,751	3,061,613,492	3,014,759,773	(4,166,778)	5,377,013,751	5,419,700,692	0	5,173,214,049

(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 $ 83,793,476 ; NAIC 2 $ 60,716,357 ; 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	9,925,933	XXX	9,925,933		

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	76,411,816
2. Cost of short-term investments acquired	9,925,933	10,551,485
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		86,962,041
7. Deduct amortization of premium		1,260
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)	9,925,933	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	9,925,933	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)	105,045,003
2.	Cost Paid/(Consideration Received) on additions	13,348,539
3.	Unrealized Valuation increase/(decrease)	11,688,794
4.	Total gain (loss) on termination recognized	3,593,269
5.	Considerations received/(paid) on terminations	14,239,888
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)	119,435,717
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	119,435,717

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,267,108
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(181,292)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(58,324)			
	3.14 Section 1, Column 18, prior year	(217,712)	159,388	159,388	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(58,324)			
	3.24 Section 1, Column 19, prior year	(217,712)	159,388	159,388	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(1,404,068)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(1,404,068)	(1,404,068)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,085,816
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,085,816

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	119,435,733	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,085,816	
3.	Total (Line 1 plus Line 2)		120,521,549
4.	Part D, Section 1, Column 5	128,876,469	
5.	Part D, Section 1, Column 6	(8,354,920)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	119,435,733	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		119,435,733
10.	Part D, Section 1, Column 8	127,790,653	
11.	Part D, Section 1, Column 9	(8,354,920)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	1,085,815	
15.	Part D, Section 1, Column 11	1,085,815	
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	97,771,024	57,188,483
2.	Cost of cash equivalents acquired	5,544,527,710	9,017,569,660
3.	Accrual of discount		165
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,559	7,822
6.	Deduct consideration received on disposals	5,491,719,039	8,976,995,106
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	150,584,254	97,771,024
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	150,584,254	97,771,024

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009047	Ocala	FL		10/19/2007	6.080	0	58,450	11,400,000
0009061	Westminster	CO		08/01/2016	4.500	0	2,471,383	50,900,000
0009063	Charleston	SC		10/14/2016	4.500	0	8,178,866	37,550,000
0009065	Washington	DC		11/04/2016	4.500	0	6,719,485	54,300,000
0009066	Westfield	IN		11/22/2016	4.450	0	484,319	13,400,000
0009070	Louisville	KY		04/20/2017	4.550	0	6,770,873	58,400,000
0009073	Seattle	WA		03/28/2018	5.220	0	2,732,157	69,420,000
0009074	EL Paso	TX		06/13/2018	4.800	7,060,000	0	9,470,000
0599999. Mortgages in good standing - Commercial mortgages-all other						7,060,000	27,415,533	304,840,000
0899999. Total Mortgages in good standing						7,060,000	27,415,533	304,840,000
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						7,060,000	27,415,533	304,840,000

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		2,912,088	0	0	0	0	0	0	0	36,311	0	0	0
0009047	Ocala	FL		10/19/2007		3,460,012	0	0	0	0	0	0	0	131,114	0	0	0
0009048	Naples	FL		03/04/2010		7,286,380	0	0	0	0	0	0	0	56,210	0	0	0
0009049	City of Industry	CA		06/02/2011		4,184,367	0	0	0	0	0	0	0	31,605	0	0	0
0009050	Houston	TX		09/28/2011		6,272,615	0	0	0	0	0	0	0	78,736	0	0	0
0009052	Brentwood	TN		07/17/2014		8,643,217	0	0	0	0	0	0	0	137,837	0	0	0
0009053	Frankfort	KY		12/12/2014		17,334,581	0	0	0	0	0	0	0	231,805	0	0	0
0009054	Eldersburg	MD		12/18/2014		26,213,577	0	0	0	0	0	0	0	145,269	0	0	0
0009055	Charlottesville	VA		10/06/2015		15,177,270	0	0	0	0	0	0	0	130,046	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,860,987	0	0	0	0	0	0	0	85,261	0	0	0
0009057	Aurora	CO		10/08/2015		21,600,152	0	0	0	0	0	0	0	141,675	0	0	0
0009058	Westfield	IN		11/03/2015		24,558,381	0	0	0	0	0	0	0	106,137	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,700,135	0	0	0	0	0	0	0	122,108	0	0	0
0009060	Vineyard	UT		12/07/2015		31,465,236	0	0	0	0	0	0	0	138,798	0	0	0
0009062	Humble	TX		08/03/2016		21,921,149	0	0	0	0	0	0	0	98,725	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,873,657	0	0	0	0	0	0	0	120,453	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,199,139	0	0	0	0	0	0	0	332	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,983	0	0	0	0	0	0	0	52	0	0	0
0299999. Mortgages with partial repayments						298,162,926	0	0	0	0	0	0	0	1,792,474	0	0	0
0599999 - Totals						298,162,926	0	0	0	0	0	0	0	1,792,474	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
34918*-10-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	5Z	03/15/2011	3		117,971		681,370	1.570
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	117,971	0	681,370	XXX
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		32,222		2,573,953	2.090
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016			1,600,000			2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,632,222	0	2,573,953	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		617,583			1.250
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016	2		633,206		3,718,162	3.170
2199999. Joint Venture Interests - Other - Unaffiliated								0	1,250,789	0	3,718,162	XXX
4499999. Total - Unaffiliated								0	3,000,982	0	6,973,485	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	3,000,982	0	6,973,485	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	04/17/2018	767,291					0		767,291	767,291			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	04/25/2018	298,096					0		298,096	298,096			0	377,412
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,065,387	0	0	0	0	0	0	1,065,387	1,065,387	0	0	0	377,412
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	05/22/2018	1,582,236					0		1,582,236	1,582,236			0	543,268
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2018	448,516					0		448,516	448,516			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/23/2018	120,044					0		120,044	120,044			0	165,122
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	06/01/2018	1,100,677					0		1,100,677	1,100,677			0	152,738
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	06/22/2018	975,927					0		975,927	975,927			0	488,559
2199999. Joint Venture Interests - Other - Unaffiliated							4,227,400	0	0	0	0	0	0	4,227,400	4,227,400	0	0	0	1,349,687
4499999. Total - Unaffiliated							5,292,787	0	0	0	0	0	0	5,292,787	5,292,787	0	0	0	1,727,098
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							5,292,787	0	0	0	0	0	0	5,292,787	5,292,787	0	0	0	1,727,098

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)
36194S-PD-4	GN AU4920 3.020% 09/15/41		06/26/2018	KGS-ALPHA CAPITAL MARKETS		28,780	32,429	76	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2018	Interest Capitalization		1,865	1,865	0	1
690353-3B-1	OPIC AGENCY DEBENTURES 1.878% 02/15/28		06/04/2018	WELLS FARGO		5,000,000	5,000,000	0	1
690353-3C-9	OPIC AGENCY DEBENTURES 1.833% 05/15/24		06/12/2018	MELLON CAPITAL MKT		2,500,000	2,500,000	0	1
690353-X9-3	OPIC AGENCY DEBENTURES 1.885% 02/15/28		05/10/2018	MELLON CAPITAL MKT		4,200,000	4,200,000	16,939	1
0599999. Subtotal - Bonds - U.S. Governments						11,730,645	11,734,294	17,015	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2018	Interest Capitalization		59,808	59,808	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2018	Interest Capitalization		64,376	64,376	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2018	Interest Capitalization		20,362	20,362	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2018	Interest Capitalization		84,375	84,375	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		06/01/2018	Interest Capitalization		30,101	30,101	0	1
64966T-FD-1	NYHDC 2014-8SPR A 3.709% 02/15/48		05/15/2018	WELLS FARGO		1,989,141	2,000,000	3,297	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,248,163	2,259,022	3,297	XXX
00817Y-AS-7	AETNA INC 1.700% 06/07/18		05/09/2018	WELLS FARGO		1,999,320	2,000,000	14,544	2FE
015271-AJ-8	ALEXANDRIA REAL ESTATE 3.950% 01/15/27		05/15/2018	BANK of AMERICA SEC		4,940,075	5,135,000	68,738	2FE
02209S-AU-7	ALTRIA GROUP INC 2.625% 09/16/26		05/31/2018	RBC/DAIN		4,588,050	5,000,000	28,438	1FE
023135-BJ-4	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		3,970,845	4,000,000	46,800	1FE
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/28		05/07/2018	CITIGROUP GLOBAL MKTS		4,990,450	5,000,000	0	2FE
032511-AY-3	ANADARKO PETROLEUM 6.450% 09/15/36		06/06/2018	GOLDMAN SACHS		4,662,120	4,000,000	59,483	2FE
035240-AM-2	ANHEUSER-BUSCH INBEV WOR 4.375% 04/15/38		05/22/2018	DEUTSCHE BANK		3,895,901	4,013,000	24,385	1FE
03755L-AA-2	APERGY CORP 6.375% 05/01/26		04/19/2018	J P MORGAN SEC HI-YIELD		683,000	683,000	0	4FE
037735-CM-7	APPALACHIAN PWR 7.000% 04/01/38		05/11/2018	SCOTIA		2,261,391	1,700,000	14,544	2FE
03879Q-AF-1	VEREIT 4.600% 02/06/24		04/04/2018	KEY BANC-MCDONALD		2,025,820	2,000,000	15,333	2FE
05379B-AQ-0	AVISTA CORP 4.350% 06/01/48		05/15/2018	WELLS FARGO		4,994,950	5,000,000	0	1FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		05/02/2018	BANK of AMERICA SEC		1,925,620	2,000,000	18,887	1FE
07274N-AJ-2	BAYER US FINANCE II LLC 4.250% 12/15/25		06/18/2018	J P MORGAN SEC FIXED INC		4,990,550	5,000,000	0	2FE
07274N-AL-7	BAYER US FINANCE II LLC 4.375% 12/15/28		06/18/2018	J P MORGAN SEC FIXED INC		1,985,420	2,000,000	0	2FE
084670-BS-6	BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/26		04/23/2018	Various		3,606,520	3,739,000	12,779	1FE
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		06/05/2018	KGS-ALPHA CAPITAL MARKETS		8,990,082	9,190,000	4,591	1FE
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		06/01/2018	Interest Capitalization		486	486	0	5*
12648X-DE-7	CSMC 2014-WIN1 B3 3.930% 09/25/44		05/02/2018	BROWNSTONE INV GROUP,LLC		3,414,256	3,424,959	1,123	1FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.934% 09/25/44		04/12/2018	KGS-ALPHA CAPITAL MARKETS		4,158,246	4,161,009	6,813	1FE
13606B-AA-4	CANADIAN IMP BK COMM NY 2.732% 07/13/18		04/27/2018	WELLS FARGO		6,006,420	6,000,000	8,195	1FE
191216-BW-9	COCA-COLA CO 2.550% 06/01/26		05/15/2018	MORGAN STANLEY FIXED INC		5,453,622	5,905,000	69,433	1FE
256746-AE-8	DOLLAR TREE INC 3.053% 04/17/20		04/05/2018	BANK of AMERICA SEC		2,300,000	2,300,000	0	2FE
25746U-CY-3	DOMINION RESOURCES 4.250% 06/01/28		05/30/2018	SCOTIA		7,000,000	7,000,000	0	2FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		04/18/2018	GUGGENHEIM CAPITAL MARKETS		4,000,000	4,000,000	0	2AM
263534-BT-5	DU PONT EI DE NEMOURS & CO 6.000% 07/15/18		05/09/2018	BANK of AMERICA SEC		4,527,270	4,500,000	87,000	1FE
278865-BD-1	ECOLAB INC 3.250% 12/01/27		04/18/2018	Tax Free Exchange		4,985,266	5,000,000	63,646	2FE
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2.875% 10/15/18		06/06/2018	GOLDMAN SACHS		4,702,820	4,700,000	19,893	2FE
29273A-AA-4	ENERGIZER HOLDINGS INC 5.500% 06/15/25		06/18/2018	BARCLAYS		695,338	715,000	546	3FE
29279V-AA-2	ENERGIZER GAMMA ACQ INC 6.375% 07/15/26		06/21/2018	BARCLAYS		447,000	447,000	0	4FE
36228C-VB-6	GSMS 2005-ROCK D 5.415% 05/03/32		06/27/2018	BANK of AMERICA SEC		3,308,438	3,000,000	12,635	1FM
369550-BD-9	GENERAL DYNAMICS CORP 3.375% 05/15/23		05/08/2018	RBC/DAIN		2,988,480	3,000,000	0	1FE
369550-BG-2	GENERAL DYNAMICS CORP 3.500% 05/15/25		05/08/2018	WELLS FARGO		1,975,480	2,000,000	0	1FE
370334-CC-6	GENERAL MILLS 3.363% 10/17/23		04/03/2018	GOLDMAN SACHS		5,000,000	5,000,000	0	2FE
370334-CF-9	GENERAL MILLS 4.000% 04/17/25		04/03/2018	GOLDMAN SACHS		3,996,120	4,000,000	0	2FE
427866-AY-4	HERSHEY FOODS CO 2.900% 05/15/20		05/03/2018	RBC/DAIN		4,996,700	5,000,000	0	1FE
428040-CP-2	HERTZ 5.875% 10/15/20		06/27/2018	RBC/DAIN		1,167,210	1,179,000	14,202	4FE
44421L-AA-0	HY 2016-10HY A 2.835% 08/10/38		04/26/2018	DEUTSCHE BANK		6,558,525	7,013,000	16,016	1FM
44923Q-AG-9	HYUNDAI CAPITAL AMERICA 2.875% 08/09/18		04/12/2018	FIFTH THIRD SECURITIES		395,012	395,000	2,114	2FE
59217G-BZ-1	MET LIFE GLOB 1.750% 12/19/18		04/25/2018	FIFTH THIRD SECURITIES		298,395	300,000	1,867	1FE
61744Y-AQ-1	MORGAN STANLEY 3.737% 04/24/24		04/19/2018	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
61764B-AL-7	MSC 2014-150E C 4.295% 09/09/32		06/06/2018	J P MORGAN SEC FIXED INC		6,191,977	6,100,000	5,094	1FM
64110L-AQ-9	NETFLIX INC 5.875% 11/15/28		04/23/2018	MORGAN STANLEY HI-YLD		3,000,000	3,000,000	0	4FE
670346-AP-0	NUCOR CORP 3.950% 05/01/28		04/25/2018	WELLS FARGO		4,976,250	5,000,000	549	2FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		05/23/2018	Tax Free Exchange		2,496,492	2,500,000	13,986	1FE
709599-AL-8	PENSKE TRUCK LEASING/PTL 2.875% 07/17/18		04/23/2018	ROBERT W. BAIRD		4,503,330	4,500,000	35,219	2FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		04/25/2018	GOLDMAN SACHS		6,016,740	6,000,000	121,667	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		04/25/2018	GOLDMAN SACHS		2,298,252	2,300,000	11,193	1FE
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		04/12/2018	J P MORGAN SEC HI-YIELD		1,370,000	1,370,000	0	4FE
74340X-BH-3	PROLOGIS TRUST 3.875% 09/15/28		06/11/2018	CITIGROUP GLOBAL MKTS		993,200	1,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
744448-CN-9	PUBLIC SERVICE COLORADO 3.800% 06/15/47		05/15/2018	MITSUBISHI UFJ SECURITIES		4,736,650	5,000,000	80,222	1FE
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/03/2018	BANK of AMERICA SEC		4,930,100	5,000,000	0	2FE
771196-BJ-0	ROCHE HLDGS INC 3.000% 11/10/25		04/30/2018	MORGAN STANLEY FIXED INC		1,926,140	2,000,000	28,667	1FE
78413M-AE-8	SFAVE 2015-5AVE A2B 4.144% 01/05/43		06/06/2018	KGS-ALPHA CAPITAL MARKETS		3,292,156	3,400,000	2,740	1FM
78516F-AB-5	SABAL TRAIL TRANS 4.682% 05/01/38		05/15/2018	MITSUBISHI UFJ SECURITIES		4,968,450	5,000,000	11,055	2FE
79466L-AF-1	SALESFORCE.COM INC 3.700% 04/11/28		04/05/2018	BANK of AMERICA SEC		3,999,000	4,000,000	0	1FE
89236T-EW-1	TOYOTA 3.400% 04/14/25		04/10/2018	CITIGROUP GLOBAL MKTS		4,987,950	5,000,000	0	1FE
902494-AZ-6	TYSON FOODS INC 4.875% 08/15/34		06/26/2018	WELLS FARGO		1,012,080	1,000,000	18,010	2FE
90276X-AS-4	UBSCM M2018-C11 ASB 4.119% 06/15/51		06/28/2018	UBS WARBURG		1,029,997	1,000,000	1,030	1FE
91159H-HS-2	US BANCORP 3.900% 04/26/28		04/24/2018	US BANCORP		4,986,450	5,000,000	0	1FE
913017-CH-0	UNITED TECHNOLOGIES 2.650% 11/01/26		05/09/2018	HONG KONG SHANGHAI BK		3,287,765	3,675,000	2,705	1FE
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		05/14/2018	BANK of AMERICA SEC		4,385,323	3,250,000	56,480	1FE
67077M-AG-3	NUTRIEN LTD COM 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		2,291,788	2,000,000	0	2FE
67077M-AR-9	NUTRIEN LTD COM 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		1,036,820	1,000,000	0	2FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	04/01/2018	Interest Capitalization		8,037	8,037	0	5
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	04/30/2018	Various		2,664,888	2,920,000	7,097	1FE
052113-AA-5	AUSGRID FINANCE PTY LTD 3.850% 05/01/23	D	04/23/2018	BANK of AMERICA SEC		4,997,300	5,000,000	0	2FE
05565E-AW-5	BMW US Capital LLC 3.450% 04/12/23	C	04/05/2018	CITIGROUP GLOBAL MKTS		9,992,700	10,000,000	0	1FE
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	D	05/08/2018	NOMURA SECURITIES INTERNATIONA		5,175,000	5,000,000	92,639	2FE
05682V-AE-5	BCC 2018-2A B 3.315% 07/19/31	D	06/01/2018	BARCLAYS		5,000,000	5,000,000	0	1FE
12548R-AC-8	CIFC 2014-2RA A2 3.962% 04/24/30	D	05/04/2018	BANK of AMERICA SEC		6,250,000	6,250,000	0	1FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	06/01/2018	J P MORGAN SEC HI-YIELD		6,800,000	6,800,000	0	4FE
29278D-AA-3	ENEL CHILE SA 4.875% 06/12/28	D	06/07/2018	J P MORGAN SEC FIXED INC		4,941,200	5,000,000	0	2FE
41754W-AS-0	HARVEST OPERATIONS CORP 4.200% 06/01/23	D	04/25/2018	Various		7,028,690	7,000,000	0	1FE
44328M-BT-0	HSBC BANK PLC 1.500% 05/15/18	D	05/09/2018	GOLDMAN SACHS		2,059,897	2,060,000	15,107	1FE
780097-BG-5	ROYAL BANK OF SCOTLAND 4.892% 05/18/29	D	05/15/2018	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	2FE
80283L-AM-5	SANTANDER UK PLC 3.050% 08/23/18	D	05/02/2018	GOLDMAN SACHS		2,336,151	2,332,000	14,028	1FE
89531M-AC-6	TREST 2018-2A A2 4.172% 07/25/31	D	05/15/2018	NATIXIS SECURITIES		5,000,000	5,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						294,855,971	294,965,491	1,129,493	XXX
8399997. Total - Bonds - Part 3						308,834,779	308,958,807	1,149,805	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						308,834,779	308,958,807	1,149,805	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
03073E-10-5	AMERISOURCEBERGEN CORP		06/12/2018	W-S LIFE INSURANCE	87,112.000	8,033,469		0	L
03755L-10-4	APERGY CORP		05/09/2018	Spin Off	3,247.500	74,815		0	L
037833-10-0	APPLE INC		06/05/2018	S. G. COWEN SECURITIES CORP.	11,323.000	2,129,699		0	L
060505-10-4	BANK OF AMERICA CORP		04/01/2018	W-S LIFE INSURANCE	190,582.000	5,427,775		0	L
09062X-10-3	BIOGEN INC		03/01/2018	W-S LIFE INSURANCE	47,131.000	13,771,207		0	L
110122-10-8	BRISTOL-MYERS SQUIBB		04/01/2018	W-S LIFE INSURANCE	201,898.000	11,037,764		0	L
11135F-10-1	BROADCOM INC COMMON		04/05/2018	Tax Free Exchange	6,761.000	1,756,441		0	L
149123-10-1	CATERPILLAR INC		05/21/2018	W-S LIFE INSURANCE	65,330.000	8,922,771		0	L
17275R-10-2	CISCO SYSTEMS INC		04/01/2018	W-S LIFE INSURANCE	113,303.000	4,791,584		0	L
20030N-10-1	COMCAST CORP CL A		04/24/2018	INSTINET	30,140.000	1,014,109		0	L
20030N-10-1	COMCAST CORP CL A		04/01/2018	W-S LIFE INSURANCE	90,408.000	2,994,313		0	L
244199-10-5	DEERE & COMPANY		05/11/2018	W-S LIFE INSURANCE	69,573.000	9,715,869		0	L
30231G-10-2	EXXON MOBIL CORP		04/01/2018	W-S LIFE INSURANCE	105,831.000	8,438,964		0	L
31337#-10-5	FHLB CINCINNATI		04/10/2018	FHLB	13,938.000	1,393,800		0	A
38141G-10-4	GOLDMAN SACHS GROUP INC		04/01/2018	W-S LIFE INSURANCE	44,284.000	9,810,677		0	L
38174*-10-0	Golub Capital Investment Corp BDC 3		06/25/2018	PRIVATE PLACEMENT	66,666.650	1,000,000		0	L
38174@-10-8	Golub Capital Investment Corpo		06/28/2018	PRIVATE PLACEMENT	14,000.000	210,000		0	L
406216-10-1	HALLIBURTON COMPANY		04/01/2018	W-S LIFE INSURANCE	208,009.000	9,410,327		0	L
437076-10-2	HOME DEPOT		04/24/2018	INSTINET	8,319.000	1,477,038		0	L
459200-10-1	IBM		06/05/2018	Various	24,296.000	3,512,755		0	L
459200-10-1	IBM		04/01/2018	W-S LIFE INSURANCE	33,868.000	4,700,540		0	L
478160-10-4	JOHNSON & JOHNSON		04/01/2018	W-S LIFE INSURANCE	59,900.000	7,343,141		0	L
48020Q-10-7	JONES LANG LASALLE INC		04/01/2018	W-S LIFE INSURANCE	40,404.000	6,632,317		0	L
55261F-10-4	M & T BANK CORP		04/01/2018	W-S LIFE INSURANCE	14,787.000	2,540,998		0	L
594918-10-4	MICROSOFT CORP		04/01/2018	W-S LIFE INSURANCE	11,285.000	1,110,331		0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		04/01/2018	W-S LIFE INSURANCE	100,388.000	4,161,083		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Desig-nation or Market Indicator (a)
742718-10-9	PROCTER & GAMBLE CO		04/01/2018	W-S LIFE INSURANCE	708,585.000	55,120,827		0	L
832696-40-5	SMUCKER JM CO		04/01/2018	W-S LIFE INSURANCE	22,569.000	2,442,643		0	L
855244-10-9	STARBUCKS CORP		06/12/2018	W-S LIFE INSURANCE	114,717.000	5,811,563		0	L
858912-10-8	STERICYCLE INC		04/01/2018	W-S LIFE INSURANCE	100,020.000	6,481,296		0	L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		04/01/2018	W-S LIFE INSURANCE	74,280.000	3,575,839		0	L
907818-10-8	UNION PACIFIC CORP		04/01/2018	W-S LIFE INSURANCE	54,884.000	7,751,267		0	L
913017-10-9	UNITED TECHNOLOGIES		04/01/2018	W-S LIFE INSURANCE	45,500.000	5,669,755		0	L
98311A-10-5	WYNDHAM HOTELS & RESORTS		06/01/2018	Spin Off	4,582.000	189,858		0	L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		04/01/2018	W-S LIFE INSURANCE	137,404.000	5,383,489		0	L
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	04/01/2018	W-S LIFE INSURANCE	160,513.000	6,404,469		0	L
67077M-10-8	NUTRIEN LTD COM	A	04/01/2018	W-S LIFE INSURANCE	156,654.000	8,453,050		0	L
143658-30-0	CARNIVAL CRUISE UNIT	C	04/01/2018	W-S LIFE INSURANCE	101,693.000	5,953,108		0	L
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	06/12/2018	W-S LIFE INSURANCE	85,470.000	3,348,715		0	L
66987V-10-9	NOVARTIS AG-ADR	D	04/01/2018	W-S LIFE INSURANCE	94,477.000	6,994,132		0	L
80105N-10-5	SANOFI-AVENTIS RECEIPTS	D	04/01/2018	W-S LIFE INSURANCE	85,607.000	3,467,084		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						258,458,882	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						258,458,882	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						258,458,882	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						258,458,882	XXX	0	XXX
9999999 - Totals						567,293,661	XXX	1,149,805	XXX

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

STATEMENT AS OF JUNE 30, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.640% 12/20/61		06/01/2018	Paydown		290,165	290,165	314,762	293,202	0	(3,037)	0	(3,037)	0	290,165	0	0	0	5,665	10/01/2026	1
36176F-Z5-0	G2 #765164 4.542% 10/20/61		06/01/2018	Paydown		334,815	334,815	360,465	337,194	0	(2,378)	0	(2,378)	0	334,815	0	0	0	5,816	10/20/2061	1
36176F-Z9-2	G2 #765168 4.589% 11/20/61		04/01/2018	Paydown		513,062	513,062	513,062	0	0	(145)	0	(145)	0	513,062	0	0	0	0	11/20/2061	1
36176F-Z9-2	G2 #765168 4.589% 11/20/61		06/01/2018	Paydown		(422,095)	(422,095)	(451,900)	(422,092)	0	(3)	0	(3)	0	(422,095)	0	0	0	(66,502)	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2018	Paydown		117,594	117,594	117,741	117,699	0	(105)	0	(105)	0	117,594	0	0	0	1,294	01/15/2033	1
36194S-PD-4	GN AU4920 3.020% 09/15/41		06/01/2018	Paydown		67,688	67,688	68,936	68,909	0	(1,221)	0	(1,221)	0	67,688	0	0	0	852	09/15/2041	1
36230U-YF-0	G2 4.670% 09/20/61		06/01/2018	Paydown		220,407	220,407	237,383	221,910	0	(1,504)	0	(1,504)	0	220,407	0	0	0	3,450	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.681% 10/20/61		06/01/2018	Paydown		87,317	87,317	93,948	88,079	0	(762)	0	(762)	0	87,317	0	0	0	1,761	10/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2018	Paydown		34,855	34,855	35,611	34,945	0	(144)	0	(144)	0	34,855	0	0	0	648	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.470% 02/16/44		06/01/2018	Paydown		5,494	5,494	5,302	5,350	0	145	0	145	0	5,494	0	0	0	125	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.295% 11/16/42		06/01/2018	Paydown		812	812	780	812	0	0	0	0	0	812	0	0	0	21	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2018	Paydown		278,875	278,875	311,001	300,553	0	(21,677)	0	(21,677)	0	278,875	0	0	0	6,101	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2018	Paydown		15,522	15,522	16,189	15,798	0	(276)	0	(276)	0	15,522	0	0	0	291	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.087% 08/16/42		06/01/2018	Paydown		0	0	20,253	12,507	0	(12,507)	0	(12,507)	0	0	0	0	0	1,912	08/16/2042	1
38379U-CK-0	GNR 2016-2 IO 1.271% 04/16/57		06/01/2018	Paydown		(70,045)	0	30,033	0	0	(35,493)	0	(35,493)	0	(70,045)	0	0	0	1,438	04/16/2057	1
38379U-Q2-5	GNR 2016-140 IO 0.935% 05/16/58		06/01/2018	Paydown		0	0	21,357	22,272	0	(22,272)	0	(22,272)	0	0	0	0	0	1,059	05/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 1.032% 12/16/55		06/01/2018	Paydown		0	0	25,720	19,417	0	(19,417)	0	(19,417)	0	0	0	0	0	1,642	12/16/2055	1
38379U-VS-2	GNR 2016-85 IO 1.121% 03/16/57		06/01/2018	Paydown		0	0	8,245	8,214	0	(8,214)	0	(8,214)	0	0	0	0	0	595	03/16/2057	1
38379U-XP-6	GNR 2016-98 IO 0.950% 05/16/58		06/01/2018	Paydown		0	0	43,816	35,793	0	(35,793)	0	(35,793)	0	0	0	0	0	2,184	05/16/2058	1
690353-D9-5	OPIC 1.833% 10/10/25		04/10/2018	Redemption 100.0000		235,789	235,789	235,789	235,789	0	0	0	0	0	235,789	0	0	0	1,694	10/10/2025	1
690353-H9-1	OPIC US Agency Floating Rate 1.833% 09/15/22		06/15/2018	Redemption 100.0000		49,940	49,940	49,940	49,940	0	0	0	0	0	49,940	0	0	0	422	09/15/2022	1
690353-L7-0	OPIC VRDN 1.693% 10/10/25		04/10/2018	Redemption 100.0000		196,924	196,924	196,924	196,924	0	0	0	0	0	196,924	0	0	0	1,415	10/10/2025	1
690353-XQ-5	OPIC VRDN 1.715% 07/15/25		04/16/2018	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	1,764	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						2,193,230	2,263,275	2,491,468	1,879,326	0	(164,803)	0	(164,803)	0	2,193,230	0	0	0	(26,353)	XXX	XXX
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	06/15/2018	Maturity		5,000,000	5,000,000	4,985,150	4,998,943	0	1,057	0	1,057	0	5,000,000	0	0	0	68,750	06/15/2018	1FE
1099999. Subtotal - Bonds - All Other Governments						5,000,000	5,000,000	4,985,150	4,998,943	0	1,057	0	1,057	0	5,000,000	0	0	0	68,750	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/03/2018	Redemption 100.0000		40,937	40,937	40,937	40,937	0	0	0	0	0	40,937	0	0	0	509	02/01/2042	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		04/18/2018	Call 100.0000		4,942	4,942	4,942	4,942	0	0	0	0	0	4,942	0	0	0	96	06/15/2045	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/03/2018	Redemption 100.0000		9,961	9,961	9,961	9,961	0	0	0	0	0	9,961	0	0	0	177	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2018	Paydown		55,638	55,638	55,986	55,887	0	(249)	0	(249)	0	55,638	0	0	0	474	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2018	Paydown		101,327	101,327	105,300	104,385	0	(3,058)	0	(3,058)	0	101,327	0	0	0	1,206	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2018	Paydown		24,801	24,801	25,282	25,080	0	(279)	0	(279)	0	24,801	0	0	0	464	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2018	Paydown		9,907	9,907	10,129	10,036	0	(130)	0	(130)	0	9,907	0	0	0	188	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2018	Paydown		6,737	6,737	7,162	7,028	0	(291)	0	(291)	0	6,737	0	0	0	126	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2018	Paydown		16,916	16,916	17,984	17,651	0	(735)	0	(735)	0	16,916	0	0	0	308	07/01/2025	1
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		06/01/2018	Paydown		27,106	27,106	26,225	26,492	0	614	0	614	0	27,106	0	0	0	338	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2018	Paydown		1,509	1,509	1,569	1,502	0	6	0	6	0	1,509	0	0	0	63	08/15/2021	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		06/01/2018	Paydown		372,644	372,644	392,354	392,162	0	(19,517)	0	(19,517)	0	372,644	0	0	0	6,801	02/01/2046	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2018	Paydown		26	26	27	26	0	0	0	0	0	26	0	0	0	1	03/01/2021	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2018	Paydown		8	8	9	9	0	0	0	0	0	8	0	0	0	0	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2018	Paydown		115,983	115,983	114,533	114,802	0	1,181	0	1,181	0	115,983	0	0	0	1,199	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2018	Paydown		10,225	10,225	10,402	10,378	0	(153)	0	(153)	0	10,225	0	0	0	223	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2018	Paydown		38,076	38,076	36,291	37,734	0	342	0	342	0	38,076	0	0	0	560	11/15/2037	1
3137A6-ST-0	FHR 3812 AJ 3.500% 08/15/24		06/01/2018	Paydown		172,820	172,820	172,280	172,568	0	252	0	252	0	172,820	0	0	0	2,618	08/15/2024	1
3137AK-KD-2	FHMS K705 X1 1.826% 09/25/18		06/01/2018	Paydown		0	0	373,931	25,619	0	(25,619)	0	(25,619)	0	0	0	0	0	60,803	09/25/2018	1
3137AN-MP-7	FHR K707 X1 1.644% 12/25/18		06/01/2018	Paydown		0	0	5,417	540	0	(540)	0	(540)	0	0	0	0	0	409	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2018	Paydown		32,634	32,634	35,464	35,189	0	(2,554)	0	(2,554)	0	32,634	0	0	0	539	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.505% 01/25/22		06/01/2018	Paydown		0	0	16,330	6,831	0	(6,831)	0	(6,831)	0	0	0	0	0	930	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.368% 07/25/22		06/01/2018	Paydown		0	0	17,710	8,440	0	(8,440)	0	(8,440)	0	0	0	0	0	1,370	07/25/2022	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		06/01/2018	Paydown		40,639	40,639	37,998	36,062	0	4,577	0	4,577	0	40,639	0	0	0	588	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2018	Paydown		155,217	155,217	144,582	147,773	0	7,444	0	7,444	0	155,217	0	0	0	966	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2018	Paydown		1,588	1,588	1,576	1,579	0	9	0	9	0	1,588	0	0	0	23	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.684% 09/25/25		06/01/2018	Paydown		0	0	9,807	7,822	0	(7,822)	0	(7,822)	0	0	0	0	0	554	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.425% 01/25/27		06/01/2018	Paydown		0	0	4,340	3,981	0	(3,981)	0	(3,981)	0	0	0	0	0	239	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 4.067% 04/01/30		06/01/2018	Paydown		1,245	1,245	1,234	1,160	0	85	0	85	0	1,245	0	0	0	16	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2018	Paydown		118,687	118,687	115,256	116,103	0	2,584	0	2,584	0	118,687	0	0	0	1,577	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2018	Paydown		150,174	150,174	154,233	153,679	0	(3,505)	0	(3,505)	0	150,174	0	0	0	2,221	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2018	Paydown		224,936	224,936	236,183	235,681	0	(10,745)	0	(10,745)	0	224,936	0	0	0	4,162	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		06/01/2018	Paydown		33,305	33,305	32,708	32,737	0	568	0	568	0	33,305	0	0	0	502	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2018	Paydown		15,732	15,732	15,107	15,354	0	378	0	378	0	15,732	0	0	0	183	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2018	Paydown		208,504	208,504	222,969	220,761	0	(12,256)	0	(12,256)	0	208,504	0	0	0	3,102	01/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2018	Paydown		183,015	183,015	183,037	183,016	0	(1)	0	(1)	0	183,015	0	0	0	2,720	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2018	Paydown		38,339	38,339	36,723	37,524	0	815	0	815	0	38,339	0	0	0	997	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2018	Paydown		63,716	63,716	68,236	65,759	0	(2,042)	0	(2,042)	0	63,716	0	0	0	1,049	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2018	Paydown		34,450	34,450	33,282	33,859	0	591	0	591	0	34,450	0	0	0	735	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2018	Paydown		131,559	131,559	141,519	136,445	0	(4,885)	0	(4,885)	0	131,559	0	0	0	2,935	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2018	Paydown		92,157	92,157	100,163	95,269	0	(3,112)	0	(3,112)	0	92,157	0	0	0	2,319	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		06/01/2018	Paydown		318,425	318,425	309,079	313,889	0	4,535	0	4,535	0	318,425	0	0	0	7,493	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2018	Paydown		69,543	69,543	76,976	72,795	0	(3,252)	0	(3,252)	0	69,543	0	0	0	1,443	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2018	Paydown		14,435	14,435	13,808	14,189	0	247	0	247	0	14,435	0	0	0	239	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2018	Paydown		33,179	33,179	33,324	33,183	0	(4)	0	(4)	0	33,179	0	0	0	624	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2018	Paydown		52,408	52,408	55,143	53,316	0	(908)	0	(908)	0	52,408	0	0	0	869	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2018	Paydown		27,788	27,788	26,590	27,342	0	447	0	447	0	27,788	0	0	0	473	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2018	Paydown		68,918	68,918	71,923	69,221	0	(303)	0	(303)	0	68,918	0	0	0	1,289	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2018	Paydown		84,203	84,203	91,518	85,838	0	(1,635)	0	(1,635)	0	84,203	0	0	0	1,577	09/25/2025	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		06/01/2018	Paydown		67,378	67,378	66,241	66,967	0	411	0	411	0	67,378	0	0	0	1,323	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2018	Paydown		32,700	32,700	31,024	32,089	0	610	0	610	0	32,700	0	0	0	537	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		06/01/2018	Paydown		66,017	66,017	66,430	66,034	0	(17)	0	(17)	0	66,017	0	0	0	1,225	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2018	Paydown		7,836	7,836	7,755	7,764	0	72	0	72	0	7,836	0	0	0	180	08/01/2033	1
3140J7-MZ-5	FN BM3075 3.500% 07/01/32		06/01/2018	Paydown		596,057	596,057	606,209	0	0	(10,152)	0	(10,152)	0	596,057	0	0	0	3,536	07/01/2032	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		06/01/2018	Paydown		39,848	39,848	40,348	40,330	0	(481)	0	(481)	0	39,848	0	0	0	773	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2018	Paydown		49,351	49,351	51,510	50,557	0	(1,206)	0	(1,206)	0	49,351	0	0	0	954	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2018	Paydown		174,141	174,141	170,740	171,718	0	2,424	0	2,424	0	174,141	0	0	0	2,160	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2018	Paydown		44,844	44,844	44,760	44,759	0	85	0	85	0	44,844	0	0	0	570	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2018	Paydown		29,958	29,958	29,930	29,926	0	32	0	32	0	29,958	0	0	0	379	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2018	Paydown		55,963	55,963	56,435	56,213	0	(250)	0	(250)	0	55,963	0	0	0	930	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2018	Paydown		25,274	25,274	26,000	25,696	0	(423)	0	(423)	0	25,274	0	0	0	466	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2018	Paydown		88,311	88,311	91,871	91,199	0	(2,888)	0	(2,888)	0	88,311	0	0	0	1,615	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2018	Paydown		24,139	24,139	24,818	24,740	0	(601)	0	(601)	0	24,139	0	0	0	353	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		06/01/2018	Paydown		28,840	28,840	30,453	29,534	0	(694)	0	(694)	0	28,840	0	0	0	671	09/01/2022	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2018	Paydown		33,402	33,402	33,940	33,743	0	(341)	0	(341)	0	33,402	0	0	0	487	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2018	Paydown		44,118	44,118	44,876	44,597	0	(479)	0	(479)	0	44,118	0	0	0	692	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/09/2018	Redemption 100.0000		44,410	44,410	44,410	44,410	0	0	0	0	0	44,410	0	0	0	492	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/03/2018	Redemption 100.0000		62,689	62,689	62,689	62,689	0	0	0	0	0	62,689	0	0	0	859	08/01/2046	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/03/2018	Redemption 100.0000		113,700	113,700	113,700	113,700	0	0	0	0	0	113,700	0	0	0	1,095	10/01/2034	1FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/02/2018	Redemption 100.0000		28,000	28,000	28,000	28,000	0	0	0	0	0	28,000	0	0	0	932	04/01/2057	1FE
658207-SW-6	NORTH CAROLINA ST HSG SFH 3.600% 07/01/41		06/03/2018	Redemption 100.0000		335,000	335,000	317,413	317,913	0	17,087	0	17,087	0	335,000	0	0	0	10,125	07/01/2041	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/03/2018	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	340	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		06/03/2018	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,263	11/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/03/2018	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,914	12/01/2021	1FE
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		06/03/2018	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,419	06/01/2024	1FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/03/2018	Redemption 100.0000		368,774	368,774	368,774	364,206	0	4,568	0	4,568	0	368,774	0	0	0	5,205	03/01/2036	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/03/2018	Redemption 100.0000		297,591	297,591	297,591	297,591	0	0	0	0	0	297,591	0	0	0	3,436	09/01/2037	1FE
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		05/15/2018	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	1,925	05/15/2026	2AM
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		06/03/2018	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	904	07/01/2035	1FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		06/03/2018	Redemption 100.0000		15,594	15,594	15,574	15,421	0	172	0	172	0	15,594	0	0	0	340	09/01/2047	1FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		06/03/2018	Redemption 100.0000		90,683	90,683	90,683	90,683	0	0	0	0	0	90,683	0	0	0	949	04/25/2042	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		06/03/2018	Redemption 100.0000		73,364	73,364	73,364	73,364	0	0	0	0	0	73,364	0	0	0	1,380	10/25/2043	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		06/03/2018	Paydown		17,932	17,932	17,932	17,932	0	0	0	0	0	17,932	0	0	0	52	10/25/2037	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		05/02/2018	Redemption 100.0000		21,900	21,900	21,900	21,900	0	0	0	0	0	21,900	0	0	0	9,060	10/25/2037	1FE
92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		06/03/2018	Redemption 100.0000		1,075,955	1,075,955	1,076,639	1,076,754	0	(799)	0	(799)	0	1,075,955	0	0	0	107,082	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2018	Redemption 100.0000		32,346	32,346	32,346	32,346	0	0	0	0	0	32,346	0	0	0	1,670	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						7,615,474	7,615,474	8,106,894	7,100,311	0	(91,042)	0	(91,042)	0	7,615,474	0	0	0	286,590	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2018	Paydown		1,974	1,974	1,703	1,691	0	283	0	283	0	1,974	0	0	0	45	05/25/2033	1FM
00817Y-AS-7	AETNA INC 1.700% 06/07/18		04/12/2018	FIFTH THIRD SECURITIES		799,656	800,000	798,984	799,051	0	639	0	639	0	799,690	0	(34)	(34)	4,873	06/07/2018	2FE
00817Y-AS-7	AETNA INC 1.700% 06/07/18		06/07/2018	Maturity		2,560,000	2,560,000	2,558,609	559,336	0	1,344	0	1,344	0	2,560,000	0	0	0	21,760	06/07/2018	2FE
008414-AB-0	ABMT 2013-1 B1 3.605% 07/25/43		06/01/2018	Paydown		71,814	71,814	72,967	72,871	0	(1,057)	0	(1,057)	0	71,814	0	0	0	1,079	07/25/2043	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2018	Paydown		97,429	97,429	98,061	98,240	0	(810)	0	(810)	0	97,429	0	0	0	1,512	11/25/2044	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2018	Paydown		84,507	84,507	85,617	85,181	0	(674)	0	(674)	0	84,507	0	0	0	1,030	03/25/2045	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2018	Paydown		205,366	205,366	207,933	207,786	0	(2,420)	0	(2,420)	0	205,366	0	0	0	2,921	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		06/01/2018	Paydown		74,600	74,600	75,672	75,730	0	(1,130)	0	(1,130)	0	74,600	0	0	0	1,061	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.589% 06/25/45		06/01/2018	Paydown		35,336	35,336	36,129	36,040	0	(704)	0	(704)	0	35,336	0	0	0	529	06/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2018	Paydown		99,214	99,214	100,951	100,713	0	(1,498)	0	(1,498)	0	99,214	0	0	0	1,528	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2018	Paydown		197,359	197,359	199,949	200,097	0	(2,739)	0	(2,739)	0	197,359	0	0	0	2,689	12/25/2045	1FM
00842V-AG-8	ABMT 2016-3 A7 3.500% 08/25/46		05/11/2018	KGS-ALPHA CAPITAL MARKETS		4,316,484	4,500,000	4,674,475	4,659,219	0	(967)	0	(967)	0	4,658,252	0	(341,768)	(341,768)	71,750	08/25/2046	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2018	Paydown		30,427	29,926	27,191	23,434	0	6,993	0	6,993	0	30,427	0	0	0	1,098	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		06/15/2018	Paydown		929,793	929,793	926,427	888,064	0	41,729	0	41,729	0	929,793	0	0	0	9,761	02/15/2024	1FE
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		3,970,845	4,000,000	3,970,440	3,970,623	0	223	0	223	0	3,970,845	0	0	0	127,800	08/22/2047	1FE
023764-AA-1	AAL 3.650% 06/15/28		06/15/2018	Redemption 100.0000		40,950	40,950	40,950	40,950	0	0	0	0	0	40,950	0	0	0	747	12/15/2027	1FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/17/2018	Redemption 100.0000		126,696	126,696	126,696	126,696	0	0	0	0	0	126,696	0	0	0	1,900	10/15/2028	1FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2018	Paydown		133,473	133,473	131,805	0	0	1,668	0	1,668	0	133,473	0	0	0	2,469	10/01/2026	1FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		06/11/2018	SUMRIDGE PARTNERS		1,509,375	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	9,375	9,375	54,581	12/29/2049	3FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2018	Paydown		8,345	8,345	8,320	8,123	0	222	0	222	0	8,345	0	0	0	168	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2018	Paydown		13,624	13,624	13,624	13,490	0	135	0	135	0	13,624	0	0	0	387	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2018	Paydown		22,436	22,436	22,435	22,428	0	9	0	9	0	22,436	0	0	0	324	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
031162-AX-8	AMGEN INC 6.150% 06/01/18		06/01/2018	Maturity		4,000,000	4,000,000	4,237,800	4,013,670	0	(13,670)	0	(13,670)	0	4,000,000	0	0	0	123,000	06/01/2018	2FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		04/23/2018	Call 100.0000		3,415,000	3,415,000	4,001,889	3,581,490	0	(24,832)	0	(24,832)	0	3,556,658	0	(141,658)	(141,658)	291,152	01/15/2020	2FE
03755L-AA-2	APERGY CORP 6.375% 05/01/26		04/20/2018	J P MORGAN SEC HI-YIELD		693,245	683,000	683,000	0	0	0	0	0	0	683,000	0	10,245	10,245	0	05/01/2026	4FE

STATEMENT AS OF JUNE 30, 2018 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2AM
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/15/2018	Maturity		2,650,000	2,650,000	2,774,896	2,687,634	0	(37,634)	0	(37,634)	0	2,650,000	0	0	0	89,438	04/15/2018	2FE
05379B-AN-7	AVISTA CORP 5.950% 06/01/18		06/01/2018	Maturity		2,000,000	2,000,000	1,993,320	1,999,661	0	339	0	339	0	2,000,000	0	0	0	59,500	06/01/2018	1FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.956% 03/25/37		06/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2018	Paydown		99,005	99,005	101,480	100,221	0	(1,216)	0	(1,216)	0	99,005	0	0	0	1,148	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2018	Paydown		34,699	34,699	32,758	33,898	0	801	0	801	0	34,699	0	0	0	773	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2018	Paydown		11,800	11,800	11,703	11,726	0	74	0	74	0	11,800	0	0	0	264	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2018	Paydown		26,369	31,816	29,363	30,649	0	(4,280)	0	(4,280)	0	26,369	0	0	0	745	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2018	Paydown		12,114	12,657	12,366	12,334	0	(221)	0	(221)	0	12,114	0	0	0	286	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2018	Paydown		11,088	17,094	15,606	17,245	0	(6,157)	0	(6,157)	0	11,088	0	0	0	769	01/25/2037	4FM
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		05/02/2018	BANK of AMERICA SEC		1,975,620	2,000,000	1,931,660	1,961,173	0	2,422	0	2,422	0	1,963,595	0	12,025	12,025	53,717	01/11/2023	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2018	Paydown		277,168	277,168	275,925	276,912	0	256	0	256	0	277,168	0	0	0	3,426	12/15/2022	1FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2018	Paydown		562	12,709	2,779	(642)	0	1,204	0	1,204	0	562	0	0	0	348	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		06/01/2018	Paydown		237,314	237,314	237,172	244,732	0	(7,419)	0	(7,419)	0	237,314	0	0	0	5,354	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.291% 11/10/47		06/01/2018	Paydown		0	0	18,068	14,052	0	(14,052)	0	(14,052)	0	0	0	0	0	2,121	11/10/2047	1FE
12594X-AM-6	CSMC 2017-HL1 A12 3.500% 06/25/47		05/11/2018	CREDIT SUISSE FIRST BOSTON		11,441,719	12,000,000	12,029,014	12,027,854	0	(1,208)	0	(1,208)	0	12,026,646	0	(584,927)	(584,927)	191,333	06/25/2047	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2018	Paydown		87,481	87,481	87,481	87,448	0	33	0	33	0	87,481	0	0	0	911	03/10/2031	1FM
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/20/2018	ROBERT W. BAIRD		3,992,656	4,000,000	4,039,955	4,021,588	0	(2,076)	0	(2,076)	0	4,019,512	0	(26,856)	(26,856)	74,459	06/10/2046	1FM
12626P-AJ-2	CRH AMERICA INC 8.125% 07/15/18		04/27/2018	Call 100.0000		1,500,000	1,500,000	1,499,445	1,499,954	0	28	0	28	0	1,499,981	0	19	19	114,103	07/15/2018	2FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2018	Paydown		16,616	16,616	7,122	3,035	0	13,580	0	13,580	0	16,616	0	0	0	220	11/25/2036	1FM
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		05/01/2018	Paydown		958	958	958	0	0	244	0	244	0	958	0	0	0	0	10/29/2026	5*
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.583% 10/29/26		05/01/2018	Paydown		1,452	1,452	1,435	1,082	0	370	0	370	0	1,452	0	0	0	6	10/29/2026	5*
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2018	Paydown		45,659	45,659	45,556	45,553	0	106	0	106	0	45,659	0	0	0	592	08/25/2043	1FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.930% 09/25/44		06/01/2018	Paydown		11,905	11,905	11,868	0	0	37	0	37	0	11,905	0	0	0	39	09/25/2044	1FE
12648X-DF-4	CSMC 2014-WIN1 B4 3.934% 09/25/44		06/01/2018	Paydown		28,763	28,763	28,744	0	0	19	0	19	0	28,763	0	0	0	142	09/25/2044	1FE
12649D-AR-4	CSMC 2014-WIN2 B3 3.994% 10/25/44		06/01/2018	Paydown		22,136	22,136	22,619	0	0	(483)	0	(483)	0	22,136	0	0	0	295	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2018	Paydown		121,783	121,783	121,907	121,933	0	(150)	0	(150)	0	121,783	0	0	0	1,623	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.867% 12/25/44		06/01/2018	Paydown		35,367	35,367	37,098	36,875	0	(1,508)	0	(1,508)	0	35,367	0	0	0	570	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.943% 01/25/45		06/01/2018	Paydown		69,133	69,133	70,299	70,097	0	(964)	0	(964)	0	69,133	0	0	0	1,136	01/25/2045	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/10/2018	Redemption 100.0000		39,680	39,680	39,680	39,680	0	0	0	0	0	39,680	0	0	0	778	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2018	Paydown		29,130	30,852	28,799	26,937	0	2,193	0	2,193	0	29,130	0	0	0	833	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2018	Paydown		30,063	30,063	29,464	29,467	0	596	0	596	0	30,063	0	0	0	694	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2018	Paydown		26,422	26,422	24,763	23,664	0	2,759	0	2,759	0	26,422	0	0	0	653	08/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2018	Paydown		55,551	55,551	51,385	51,805	0	3,746	0	3,746	0	55,551	0	0	0	1,286	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		06/01/2018	Paydown		25,310	27,991	26,214	24,904	0	406	0	406	0	25,310	0	0	0	745	11/25/2035	2FM
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		04/01/2018	Paydown		2,859	2,859	2,185	2,787	0	72	0	72	0	2,859	0	0	0	55	11/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		06/01/2018	Paydown		10,284	10,284	7,119	8,263	0	2,022	0	2,022	0	10,284	0	0	0	227	04/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2018	Paydown		8,675	8,675	7,969	7,844	0	831	0	831	0	8,675	0	0	0	197	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2018	Paydown		7,838	9,916	9,317	8,675	0	(838)	0	(838)	0	7,838	0	0	0	229	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2018	Paydown		8,200	8,200	5,072	2,617	0	5,583	0	5,583	0	8,200	0	0	0	183	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		06/01/2018	Paydown		10,661	10,661	7,948	7,022	0	3,639	0	3,639	0	10,661	0	0	0	243	05/25/2037	1FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		06/10/2018	Redemption 100.0000		64,229	64,229	64,229	64,229	0	0	0	0	0	64,229	0	0	0	823	10/10/2038	2
13213P-AA-8	Cambrian VRDN 2.080% 02/01/31		06/01/2018	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	537	02/01/2031	1FE
13975G-AJ-7	AFIN 2014-1 E 4.090% 09/22/22		05/20/2018	Paydown		4,150,000	4,150,000	4,252,939	4,185,357	0	(35,357)	0	(35,357)	0	4,150,000	0	0	0	70,723	09/22/2022	1FE
15132E-LC-0	CDMC 2005-1 A5 5.349% 02/18/35		06/01/2018	Paydown		57,684	57,684	57,649	56,072	0	1,612	0	1,612	0	57,684	0	0	0	3,362	02/18/2035	1FM
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/23/2018	Call 100.0000		1,891,000	1,891,000	2,008,152	1,908,111	0	(7,478)	0	(7,478)	0	1,900,633	0	(9,633)	(9,633)	103,143	09/15/2020	5FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2018	Paydown		0	202,951	91,930	80,398	55,904	(136,302)	0	(80,398)	0	0	0	0	0	2,042	11/25/2036	4FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2018	Paydown		32,841	32,841	32,959	32,962	0	(121)	0	(121)	0	32,841	0	0	0	481	06/25/2044	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2AM
207597-ED-3	CONN LT & PWR 5.650% 05/01/18		05/01/2018	Maturity		5,000,000	5,000,000	5,248,770	5,011,528	0	(11,528)	0	(11,528)	0	5,000,000	0	0	0	141,250	05/01/2018	1FE
20824Y-AA-5	CONN 2017-A A 2.730% 07/15/19		05/15/2018	Paydown		320,011	320,011	320,002	320,010	0	1	0	1	0	320,011	0	0	0	3,064	07/15/2019	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22540A-BT-4	CSFB 97-1R 1M5 7.710% 09/30/24		06/01/2018	Paydown		56	56	56	2	0	55	0	55	0	56	0	0	0	2	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2018	Paydown		5,907	5,907	5,685	5,725	0	182	0	182	0	5,907	0	0	0	146	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2018	Redemption 100.0000		19,909	19,909	19,909	19,909	0	0	0	0	0	19,909	0	0	0	340	05/15/2034	1FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2018	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	406	11/20/2047	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		06/01/2018	Paydown		24,750	24,750	24,998	24,764	0	(13)	0	(13)	0	24,750	0	0	0	467	11/10/2046	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		06/01/2018	Paydown		146,715	146,715	148,175	147,109	0	(394)	0	(394)	0	146,715	0	0	0	2,157	07/10/2044	1FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2018	Paydown		12,302	13,067	11,906	12,012	0	290	0	290	0	12,302	0	0	0	334	09/25/2035	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2018	Paydown		36,841	36,841	31,776	28,793	0	8,048	0	8,048	0	36,841	0	0	0	1,032	07/25/2036	1FM
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		04/15/2018	Maturity		2,900,000	2,900,000	2,900,174	0	0	(174)	0	(174)	0	2,900,000	0	0	0	27,188	04/15/2018	2FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		04/25/2018	Paydown		12,500	12,500	12,776	12,790	0	(290)	0	(290)	0	12,500	0	0	0	280	10/25/2045	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2018	Paydown		20,000	20,000	20,216	20,193	0	(193)	0	(193)	0	20,000	0	0	0	412	07/25/2047	3AM
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		06/15/2018	Maturity		620,000	620,000	620,409	0	0	(409)	0	(409)	0	620,000	0	0	0	6,510	06/15/2018	2FE
278865-BB-5	ECOLAB INC 3.250% 12/01/27		04/18/2018	Tax Free Exchange		4,985,266	5,000,000	4,984,750	4,984,863	0	403	0	403	0	4,985,266	0	0	0	63,646	12/01/2027	2FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2018	Paydown		528,492	528,492	523,608	524,404	0	4,088	0	4,088	0	528,492	0	0	0	5,910	04/25/2028	1FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		06/15/2018	Maturity		1,350,000	1,350,000	1,352,106	0	0	(2,106)	0	(2,106)	0	1,350,000	0	0	0	16,875	06/15/2018	2FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2018	Paydown		16,304	16,304	14,572	14,774	0	1,530	0	1,530	0	16,304	0	0	0	165	03/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2018	Paydown		76,260	76,260	75,402	0	0	858	0	858	0	76,260	0	0	0	655	02/25/2048	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2018	Paydown		93,438	157,512	137,190	124,588	0	(31,150)	0	(31,150)	0	93,438	0	0	0	7,304	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2018	Paydown		32,291	32,323	26,221	19,298	0	12,993	0	12,993	0	32,291	0	0	0	1,529	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2018	Paydown		26,897	26,831	20,684	18,645	0	8,252	0	8,252	0	26,897	0	0	0	1,572	09/25/2035	1FM
341099-CK-3	FLORIDA POWER CORP 5.650% 06/15/18		06/15/2018	Maturity		1,000,000	1,000,000	1,102,150	1,006,402	0	(6,402)	0	(6,402)	0	1,000,000	0	0	0	28,250	06/15/2018	1FE
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		04/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	241	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2018	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	764	04/30/2047	2AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		05/15/2018	Maturity		2,400,000	2,400,000	2,477,592	2,427,656	0	(27,656)	0	(27,656)	0	2,400,000	0	0	0	60,000	05/15/2018	2FE
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		05/10/2018	CITIGROUP GLOBAL MKTS		10,009,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	9,700	9,700	250,155	01/08/2019	2FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2018	Paydown		42,180	42,180	46,965	43,057	0	(877)	0	(877)	0	42,180	0	0	0	1,375	05/12/2035	1FM
361849-CB-6	GMACC 1997-C1 X 1.578% 07/15/29		06/01/2018	Paydown		0	0	916	727	164	(891)	0	(727)	0	0	0	0	0	231	07/15/2029	6FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2018	Paydown		487,449	487,449	497,198	489,487	0	(2,038)	0	(2,038)	0	487,449	0	0	0	5,965	05/10/2045	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2018	Paydown		13,008	13,701	13,052	12,896	0	113	0	113	0	13,008	0	0	0	396	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2018	Paydown		35,109	36,933	30,192	33,097	0	2,012	0	2,012	0	35,109	0	0	0	836	05/25/2037	1FM
362341-TM-1	GSAMP 2005-SEA2 A1 2.452% 01/25/45		06/25/2018	Paydown		58,556	58,556	51,383	57,628	0	928	0	928	0	58,556	0	0	0	524	01/25/2045	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2018	Paydown		30,276	30,276	31,183	30,468	0	(192)	0	(192)	0	30,276	0	0	0	464	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2018	Redemption 100.0000		35,157	35,157	35,157	35,157	0	0	0	0	0	35,157	0	0	0	855	01/15/2026	2
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		06/01/2018	Maturity		1,135,000	1,135,000	1,155,748	0	0	(20,748)	0	(20,748)	0	1,135,000	0	0	0	38,306	06/01/2018	2FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		06/29/2018	Redemption 100.0000		1,208,000	1,208,000	1,219,802	1,217,278	0	(9,278)	0	(9,278)	0	1,208,000	0	0	0	17,214	10/05/2018	2FE
437089-AE-5	INHEL 2006-1 A5 1.503% 05/25/36		06/01/2018	Paydown		35,027	35,027	5,681	(7,477)	0	42,504	0	42,504	0	35,027	0	0	0	276	05/25/2036	1FM
46187B-AA-1	IHSFR 2017-SFR2 A 2.935% 12/17/36		05/01/2018	Paydown		6,626	6,626	6,626	6,626	0	0	0	0	0	6,626	0	0	0	40	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2018	Paydown		4,228	4,228	4,228	4,266	0	(38)	0	(38)	0	4,228	0	0	0	103	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2018	Paydown		22,892	22,892	22,358	20,301	0	2,591	0	2,591	0	22,892	0	0	0	633	02/25/2036	1FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2018	Paydown		143,099	143,099	159,175	157,827	0	(14,728)	0	(14,728)	0	143,099	0	0	0	2,749	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2018	Paydown		110,027	110,027	113,328	113,254	0	(3,227)	0	(3,227)	0	110,027	0	0	0	1,720	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2018	Paydown		187,818	187,818	184,708	184,789	0	3,030	0	3,030	0	187,818	0	0	0	2,472	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2018	Paydown		69,539	69,539	69,500	69,503	0	36	0	36	0	69,539	0	0	0	1,126	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2018	Paydown		77,191	77,191	77,141	77,146	0	45	0	45	0	77,191	0	0	0	1,171	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2018	Paydown		152,177	152,177	152,109	152,112	0	65	0	65	0	152,177	0	0	0	2,194	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2018	Paydown		488,003	488,003	484,748	485,023	0	2,980	0	2,980	0	488,003	0	0	0	6,652	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2018	Paydown		124,083	124,083	123,986	123,999	0	84	0	84	0	124,083	0	0	0	1,970	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2018	Paydown		125,362	125,362	125,252	125,257	0	105	0	105	0	125,362	0	0	0	2,128	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2018	Paydown		43,411	43,411	24,969	14,358	0	29,053	0	29,053	0	43,411	0	0	0	693	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2018	Paydown		13,651	13,651	13,787	13,668	0	(17)	0	(17)	0	13,651	0	0	0	262	06/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2018	Paydown		36,556	36,556	36,921	36,596	0	(40)	0	(40)	0	36,556	0	0	0	579	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2018	Paydown		221,811	221,811	224,028	222,510	0	(699)	0	(699)	0	221,811	0	0	0	3,121	01/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.965% 12/15/49		06/01/2018	Paydown		0	0	6,597	8,292	0	(8,292)	0	(8,292)	0	0	0	0	0	782	12/15/2049	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2018	Paydown		68,767	68,767	69,266	69,269	0	(502)	0	(502)	0	68,767	0	0	0	987	05/25/2047	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2018	Paydown		22,072	22,072	22,157	22,157	0	(85)	0	(85)	0	22,072	0	0	0	322	12/25/2048	1FE
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		04/30/2018	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	496	07/30/2047	2FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2018	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	136	07/30/2047	2AM
48249Y-AA-3	KSBA 2016-1 A 2.448% 03/25/42		06/25/2018	Paydown		0	0	110,103	110,551	0	(110,551)	0	(110,551)	0	0	0	0	0	16,356	03/25/2042	1
50075N-AW-4	KRAFT FOODS INC 6.875% 01/26/39		04/17/2018	TENDER OFFER		2,685,920	2,000,000	1,949,480	1,956,525	0	271	0	271	0	1,956,797	0	729,123	729,123	99,688	01/26/2039	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2018	Paydown		1,507	27,249	23,213	18,337	0	(16,830)	0	(16,830)	0	1,507	0	0	0	2,127	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2018	Paydown		14,015	13,960	11,443	11,709	0	2,307	0	2,307	0	14,015	0	0	0	406	01/25/2037	3FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/01/2018	Paydown		41,392	41,288	38,888	38,493	0	2,899	0	2,899	0	41,392	0	0	0	943	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.249% 11/25/36		06/01/2018	Paydown		(60)	17,412	13,684	15,897	0	(15,958)	0	(15,958)	0	(60)	0	0	0	455	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 2.109% 04/25/37		04/01/2018	Paydown		238	238	238	0	0	73	0	73	0	238	0	0	0	0	04/25/2037	1FM
52524M-AV-1	LXS 2007-9 WF3 2.109% 04/25/37		06/01/2018	Paydown		1	341	222	237	0	(236)	0	(236)	0	1	0	0	0	13	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.859% 05/25/37		06/01/2018	Paydown		87,459	87,459	68,559	73,986	0	13,472	0	13,472	0	87,459	0	0	0	76,779	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 2.020% 01/01/33		05/11/2018	Call 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	26,367	01/01/2033	1FE
576434-RW-6	MALT 2004-5 B1 6.249% 06/25/34		06/01/2018	Paydown		72,085	72,085	66,352	66,971	0	5,114	0	5,114	0	72,085	0	0	0	1,853	06/25/2034	4FM
585055-AN-6	MEDTRONIC INC 5.600% 03/15/19		04/27/2018	Call 100.0000		2,000,000	2,000,000	2,000,500	2,000,093	0	(24)	0	(24)	0	2,000,068	0	(68)	(68)	120,507	03/15/2019	1FE
585055-AS-5	MEDTRONIC INC 4.450% 03/15/20		04/27/2018	Call 100.0000		2,000,000	2,000,000	1,996,800	1,999,168	0	117	0	117	0	1,999,284	0	716	716	122,263	03/15/2020	1FE
59018Y-N6-4	MERRILL BAC 6.875% 04/25/18		04/25/2018	Maturity		1,398,000	1,398,000	1,412,008	0	0	(14,008)	0	(14,008)	0	1,398,000	0	0	0	48,056	04/25/2018	1FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2018	Redemption 100.0000		250,000	250,000	254,688	252,236	0	(2,236)	0	(2,236)	0	250,000	0	0	0	4,870	05/20/2027	1FE
61691C-AA-7	MSCCG 2016-SNR A 3.460% 11/15/34		06/01/2018	Paydown		1,851,728	1,851,728	1,851,684	1,851,574	0	154	0	154	0	1,851,728	0	0	0	31,342	11/15/2034	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2018	Paydown		15,720	15,720	16,034	15,798	0	(78)	0	(78)	0	15,720	0	0	0	340	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2018	Paydown		29,530	29,530	16,336	7,834	0	21,696	0	21,696	0	29,530	0	0	0	441	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2018	Paydown		31,928	31,928	19,240	11,936	0	19,992	0	19,992	0	31,928	0	0	0	719	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		06/01/2018	Paydown		19,359	19,359	19,552	19,381	0	(21)	0	(21)	0	19,359	0	0	0	327	07/15/2049	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.794% 08/15/49		06/01/2018	Paydown		0	0	28,920	24,846	0	(24,846)	0	(24,846)	0	0	0	0	0	2,165	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2018	Paydown		106,015	106,015	104,368	104,442	0	1,572	0	1,572	0	106,015	0	0	0	1,452	07/25/2043	1FM
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		06/07/2018	BARCLAYS		1,971,560	2,000,000	1,994,660	1,997,023	0	234	0	234	0	1,997,257	0	(25,697)	(25,697)	58,333	03/01/2023	2FE
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/15/2018	Redemption 100.0000		397,260	397,260	397,260	397,260	0	0	0	0	0	397,260	0	0	0	834	11/15/2033	1FE
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		05/15/2018	Redemption 100.0000		592,593	592,593	592,593	592,593	0	0	0	0	0	592,593	0	0	0	11,289	11/15/2031	1FE
655844-AZ-1	NORFOLK SOUTHERN CORP 5.750% 04/01/18		04/01/2018	Maturity		1,000,000	1,000,000	1,136,180	1,005,037	0	(5,037)	0	(5,037)	0	1,000,000	0	0	0	28,750	04/01/2018	2FE
666807-BF-8	NORTHROP GRUMMAN CORP 1.750% 06/01/18		06/01/2018	Maturity		2,965,000	2,965,000	2,960,730	0	0	4,270	0	4,270	0	2,965,000	0	0	0	25,944	06/01/2018	2FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		06/15/2018	Maturity		1,950,000	1,950,000	1,973,244	0	0	(23,244)	0	(23,244)	0	1,950,000	0	0	0	58,988	06/15/2018	2FE
67059T-AA-3	NUSTAR LOGISTICS 8.400% 04/15/18		04/15/2018	Maturity		3,000,000	3,000,000	2,994,060	2,999,760	0	240	0	240	0	3,000,000	0	0	0	129,750	04/15/2018	3FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		05/31/2018	TENDER OFFER		19,653	19,000	19,000	19,000	0	0	0	0	0	19,000	0	653	653	867	03/15/2022	4FE
68233J-BC-7	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		05/23/2018	Tax Free Exchange		2,496,492	2,500,000	2,496,425	2,496,454	0	38	0	38	0	2,496,492	0	0	0	63,861	09/30/2047	1FE
68389X-AC-9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity		8,000,000	8,000,000	8,805,920	8,032,419	0	(32,419)	0	(32,419)	0	8,000,000	0	0	0	230,000	04/15/2018	1FE
693456-AN-5	PMTLT 2013-J1 B1 3.562% 09/25/43		06/01/2018	Paydown		43,882	43,882	43,930	43,913	0	(31)	0	(31)	0	43,882	0	0	0	651	09/25/2043	1FM
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		06/01/2018	Paydown		94,035	94,035	92,845	0	0	1,190	0	1,190	0	94,035	0	0	0	584	02/25/2048	1FE
70109H-AH-8	PARKER-HANNIFIN CORP 5.500% 05/15/18		05/15/2018	Maturity		2,350,000	2,350,000	2,386,355	2,382,477	0	(32,477)	0	(32,477)	0	2,350,000	0	0	0	64,625	05/15/2018	1FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		06/01/2018	Maturity		6,000,000	6,000,000	6,016,740	0	0	(16,740)	0	(16,740)	0	6,000,000	0	0	0	150,000	06/01/2018	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		06/01/2018	Maturity		2,300,000	2,300,000	2,298,252	0	0	1,748	0	1,748	0	2,300,000	0	0	0	13,800	06/01/2018	1FE
718172-AA-7	PHILIP MORRIS INTERNAT-W/I 5.650% 05/16/18		05/16/2018	Maturity		8,000,000	8,000,000	8,069,770	8,003,603	0	(3,603)	0	(3,603)	0	8,000,000	0	0	0	226,000	05/16/2018	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		04/12/2018	Call 100.0000		725,000	725,000	725,000	725,000	0	0	0	0	0	725,000	0	0	0	57,275	04/01/2022	4FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		05/01/2018	Paydown		8,495	8,495	8,495	8,494	0	1	0	1	0	8,495	0	0	0	98	08/17/2034	1FE
74456Q-AS-5	PUBLIC SVC EL & GAS 5.300% 05/01/18		05/01/2018	Maturity		3,000,000	3,000,000	2,997,600	2,999,902	0	98	0	98	0	3,000,000	0	0	0	79,500	05/01/2018	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2018	Paydown		7,456	12,228	10,230	9,155	0	(1,699)	0	(1,699)	0	7,456	0	0	0	472	06/25/2036	3FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		06/07/2018	Redemption 100.0000		97	97	112	104	0	(8)	0	(8)	0	97	0	0	0	5	12/07/2021	4AM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2018	Paydown		2,249	2,249	1,225	(216)	0	2,466	0	2,466	0	2,249	0	0	0	82	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2018	Paydown		2,926	2,926	1,618	(246)	0	3,172	0	3,172	0	2,926	0	0	0	107	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2018	Paydown		32,340	32,340	23,178	20,678	0	11,662	0	11,662	0	32,340	0	0	0	766	05/25/2036	1FM
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		05/15/2018	Maturity		1,000,000	1,000,000	999,690	999,982	0	18	0	18	0	1,000,000	0	0	0	19,000	05/15/2018	2FE
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		06/01/2018	Paydown		132,363	132,363	115,156	118,556	0	13,807	0	13,807	0	132,363	0	0	0	2,503	09/25/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2018	Paydown		538	9,768	8,049	7,546	0	(7,008)	0	(7,008)	0	538	0	0	0	731	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2018	Paydown		10,373	12,684	12,015	11,582	0	(1,208)	0	(1,208)	0	10,373	0	0	0	385	11/25/2035	3FM
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		06/12/2018	Maturity		1,500,000	1,500,000	1,502,010	0	0	(2,010)	0	(2,010)	0	1,500,000	0	0	0	17,250	06/12/2018	2FE
78419C-AG-9	SGCMS 2016-C5 XA 2.171% 10/10/48		06/01/2018	Paydown		0	0	31,827	26,980	0	(26,980)	0	(26,980)	0	0	0	0	0	2,012	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2018	Paydown		145,068	145,068	138,381	138,545	0	6,522	0	6,522	0	145,068	0	0	0	1,806	11/25/2046	1FM
80281C-AH-8	SDART 2013-5 E 3.730% 03/15/21		06/15/2018	Paydown		10,000,000	10,000,000	10,205,469	10,116,589	0	(116,589)	0	(116,589)	0	10,000,000	0	0	0	186,500	03/15/2021	1FE
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		06/15/2018	Paydown		4,518,235	4,518,235	4,571,889	4,538,687	0	(20,452)	0	(20,452)	0	4,518,235	0	0	0	55,920	12/15/2021	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		06/15/2018	Paydown		7,152,490	7,152,490	7,152,490	0	0	0	0	0	0	7,152,490	0	0	0	47,957	02/15/2019	1FE
816851-AJ-8	SEMPRA ENERGY 6.150% 06/15/18		06/15/2018	Maturity		1,000,000	1,000,000	983,090	998,976	0	1,024	0	1,024	0	1,000,000	0	0	0	30,750	06/15/2018	2FE
81745B-AN-5	SEMT 2013-6 B2 3.524% 05/25/43		06/01/2018	Paydown		56,701	56,701	56,502	56,509	0	192	0	192	0	56,701	0	0	0	834	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2018	Paydown		14,153	14,153	13,907	13,922	0	231	0	231	0	14,153	0	0	0	191	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.083% 07/25/44		06/01/2018	Paydown		51,997	51,997	55,558	55,949	0	(3,952)	0	(3,952)	0	51,997	0	0	0	1,062	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2018	Paydown		93,000	93,000	90,443	90,434	0	2,566	0	2,566	0	93,000	0	0	0	1,410	09/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2018	Paydown		45,850	45,850	45,735	45,765	0	85	0	85	0	45,850	0	0	0	585	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.519% 03/25/43		06/01/2018	Paydown		44,833	44,833	46,011	45,936	0	(1,103)	0	(1,103)	0	44,833	0	0	0	669	03/25/2043	1FM
81746F-AG-0	SEMT 2017-6 A7 3.500% 09/25/47		05/17/2018	KGS-ALPHA CAPITAL MARKETS		11,298,750	12,000,000	12,028,642	12,027,823	0	(1,214)	0	(1,214)	0	12,026,609	0	(727,859)	(727,859)	198,333	09/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2018	Paydown		75,966	75,966	77,004	76,796	0	(830)	0	(830)	0	75,966	0	0	0	1,058	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2018	Paydown		122,559	122,559	125,106	124,760	0	(2,201)	0	(2,201)	0	122,559	0	0	0	1,939	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2018	Paydown		128,890	128,890	126,615	126,634	0	2,257	0	2,257	0	128,890	0	0	0	1,811	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2018	Paydown		82,766	82,766	84,712	84,562	0	(1,796)	0	(1,796)	0	82,766	0	0	0	1,300	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2018	Paydown		304,621	304,621	304,193	304,306	0	315	0	315	0	304,621	0	0	0	4,493	11/25/2046	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		06/20/2018	Paydown		761,005	761,005	760,849	760,922	0	83	0	83	0	761,005	0	0	0	7,321	07/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,422	05/20/2046	2AM
853254-AU-4	STANDARD CHARTERED 1.700% 04/17/18		04/17/2018	Maturity		2,320,000	2,320,000	2,318,678	0	0	1,322	0	1,322	0	2,320,000	0	0	0	19,720	04/17/2018	1FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2018	Paydown		167,552	167,552	164,928	166,850	0	703	0	703	0	167,552	0	0	0	3,523	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2018	Paydown		11,441	13,312	10,876	1,855	0	9,586	0	9,586	0	11,441	0	0	0	720	10/25/2035	3FM
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		04/01/2018	Call 100.0000		1,039,000	1,039,000	1,093,548	1,070,555	0	(2,217)	0	(2,217)	0	1,068,337	0	(29,337)	(29,337)	68,839	04/01/2023	3FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2018	Paydown		92,002	92,002	105,451	101,427	0	(9,424)	0	(9,424)	0	92,002	0	0	0	2,125	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2018	Paydown		420,836	420,836	420,975	420,712	0	124	0	124	0	420,836	0	0	0	5,243	03/25/2054	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2018	Paydown		302,795	302,795	307,334	303,934	0	(1,139)	0	(1,139)	0	302,795	0	0	0	3,790	05/10/2045	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		06/01/2018	Paydown		48,710	48,710	49,926	49,077	0	(367)	0	(367)	0	48,710	0	0	0	554	08/10/2049	1FM
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		04/07/2018	Redemption 100.0000		264,310	264,310	264,310	264,310	0	0	0	0	0	264,310	0	0	0	4,097	10/07/2028	1FE
92276M-AY-1	VENTAS REALTY LP VTR 4.000% 04/30/19		04/09/2018	Call 100.0000		6,000,000	6,000,000	5,983,260	5,996,435	0	702	0	702	0	5,997,137	0	2,863	2,863	201,820	04/30/2019	2FE
92890N-AA-7	WFRBS 2012-C10 1.721% 12/15/45		06/01/2018	Paydown		0	0	43,847	35,620	0	(35,620)	0	(35,620)	0	0	0	0	0	3,809	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/10/2018	Paydown		82,754	82,754	82,753	82,686	0	67	0	67	0	82,754	0	0	0	1,024	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2018	Paydown		10,205	10,205	8,521	8,887	0	1,317	0	1,317	0	10,205	0	0	0	252	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2018	Paydown		317,438	317,438	320,596	317,872	0	(433)	0	(433)	0	317,438	0	0	0	4,340	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2018	Paydown		87,317	87,317	86,457	86,902	0	414	0	414	0	87,317	0	0	0	1,039	03/15/2048	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2018	Paydown		(217)	925	854	651	0	(868)	0	(868)	0	(217)	0	0	0	57	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2018	Paydown		29,781	29,781	13,741	(1,953)	0	31,735	0	31,735	0	29,781	0	0	0	399	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2018	Paydown		83,866	83,866	83,854	83,862	0	3	0	3	0	83,866	0	0	0	1,093	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2018	Paydown		480,609	480,609	480,570	480,438	0	171	0	171	0	480,609	0	0	0	5,660	06/16/2031	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		06/01/2018	Paydown		173,332	173,332	177,666	177,770	0	(4,438)	0	(4,438)	0	173,332	0	0	0	4,117	12/25/2035	2FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2018	Paydown		72,207	78,361	74,596	73,759	0	(1,552)	0	(1,552)	0	72,207	0	0	0	2,500	03/25/2036	3FM
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		05/01/2018	Paydown		11,994	11,994	12,193	12,061	0	(67)	0	(67)	0	11,994	0	0	0	236	05/25/2028	4FM
97652P-AW-1	WIN 2014-1 B3 3.827% 06/20/44		06/01/2018	Paydown		32,716	32,716	33,242	33,400	0	(684)	0	(684)	0	32,716	0	0	0	632	06/20/2044	1FM
98385X-AP-1	XTO ENERGY INC 5.500% 06/15/18		06/15/2018	Maturity		1,000,000	1,000,000	995,390	999,729	0	271	0	271	0	1,000,000	0	0	0	27,500	06/15/2018	1FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		04/01/2018	Maturity		12,337,000	12,337,000	12,357,255	8,711,181	0	(5,346)	0	(5,346)	0	12,337,000	0	0	0	123,370	04/01/2018	2FE
008916-AM-0	AGRIUM INC 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		1,037,820	1,000,000	923,320	928,183	0	376	0	376	0	928,558	0	109,262	109,262	0	06/01/2043	2FE
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A	04/04/2018	MORGAN STANLEY FIXED INC		3,916,560	4,000,000	3,987,840	3,988,428	0	271	0	271	0	3,988,698	0	(72,138)	(72,138)	53,472	06/01/2027	2FE
13645R-AH-7	CANADIAN PACIFIC RAILWAY 6.500% 05/15/18	A	05/15/2018	Maturity		1,000,000	1,000,000	977,140	998,838	0	1,162	0	1,162	0	1,000,000	0	0	0	32,686	05/15/2018	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	05/22/2018	Call 100.0000		164,000	164,000	164,000	164,000	0	0	0	0	0	164,000	0	0	0	6,463	05/01/2020	3FE
73755L-AK-3	POTASH CORP 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		2,293,788	2,000,000	1,972,040	1,975,143	0	147	0	147	0	1,975,290	0	318,498	318,498	0	12/01/2040	2FE
775109-AK-7	ROGERS COMMUNICATIONS 6.800% 08/15/18	A	04/13/2018	Call 100.0000		1,000,000	1,000,000	1,003,060	1,000,257	0	(116)	0	(116)	0	1,000,141	0	(141)	(141)	60,365	08/15/2018	2FE
884903-BB-0	THOMSON CORPORATION 6.500% 07/15/18	A	05/01/2018	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(162,751)	07/15/2018	2FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	05/01/2018	Various		8,037	8,037	8,037	15,975	0	(7,938)	0	(7,938)	0	8,037	0	0	0	1,569	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		04/28/2018	Maturity		185,305	185,305	142,600	178,426	0	6,879	0	6,879	0	185,305	0	0	0	7,681	04/28/2018	5
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		04/28/2018	Maturity		12,305	12,305	1,199	1,199	0	11,106	0	11,106	0	12,305	0	0	0	0	04/28/2018	5
98417E-AT-7	XSTRATA FINANCE CANADA 4.250% 10/25/22	A	04/18/2018	SOCIETE GENERALE		2,024,820	2,000,000	2,058,900	2,036,968	0	(2,124)	0	(2,124)	0	2,034,844	0	(10,024)	(10,024)	41,319	10/25/2022	2FE
03764Q-AS-1	APID 2013-15A A2BR 3.460% 10/20/25	D	04/20/2018	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	138,400	10/20/2025	1FE
12548C-AK-3	CIFC 2014-2A A2FR 3.419% 05/24/26	D	05/24/2018	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	85,470	05/24/2026	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	D	06/28/2018	Call 100.0000		3,693,000	3,693,000	3,798,000	3,781,748	0	(12,367)	0	(12,367)	0	3,769,382	0	(76,382)	(76,382)	385,611	04/01/2022	4FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	04/27/2018	Maturity		11,600,000	11,600,000	11,595,710	9,596,424	0	4,196	0	4,196	0	11,600,000	0	0	0	98,600	04/27/2018	1FE
268789-AA-2	E.ON INTL FINANCE BV 5.800% 04/30/18	D	04/30/2018	Maturity		2,600,000	2,600,000	2,604,096	2,619,640	0	(19,640)	0	(19,640)	0	2,600,000	0	0	0	75,400	04/30/2018	2FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL 5.650% 05/15/18	D	05/15/2018	Maturity		6,000,000	6,000,000	6,141,920	6,007,207	0	(7,207)	0	(7,207)	0	6,000,000	0	0	0	169,500	05/15/2018	1FE
44328M-BT-0	HSBC BANK PLC 1.500% 05/15/18	D	05/15/2018	Maturity		2,060,000	2,060,000	2,059,897	0	0	103	0	103	0	2,060,000	0	0	0	15,450	05/15/2018	1FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	D	06/01/2018	TENDER OFFER		400,000	400,000	392,924	395,531	0	282	0	282	0	395,812	0	4,188	4,188	25,744	06/30/2023	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	04/01/2018	Redemption 100.0000		656,579	656,579	688,274	662,101	0	(5,521)	0	(5,521)	0	656,579	0	0	0	26,071	02/15/2021	4FE
82620K-AB-9	SIEMENS 1.450% 05/25/18	D	05/25/2018	Maturity		2,950,000	2,950,000	2,946,112	0	0	3,888	0	3,888	0	2,950,000	0	0	0	21,388	05/25/2018	1FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	D	05/21/2018	Call 100.0000		233,000	233,000	233,000	233,000	0	0	0	0	0	233,000	0	0	0	12,417	04/15/2020	3FE
87266H-AA-6	TFINS 2016-1A A 4.609% 01/20/38	D	05/01/2018	Paydown		544,173	544,173	488,396	464,550	0	79,623	0	79,623	0	544,173	0	0	0	15,059	01/20/2038	1FE
898205-AA-7	TFINS 2017-1A A1 4.189% 04/20/38	D	05/01/2018	Paydown		26,097	26,097	25,314	15,164	0	10,932	0	10,932	0	26,097	0	0	0	3,951	04/20/2038	1FE
91311Q-AD-7	UNITED UTILITIES PLC 4.550% 06/19/18	D	06/19/2018	Maturity		3,000,000	3,000,000	2,699,395	2,986,161	0	13,839	0	13,839	0	3,000,000	0	0	0	68,250	06/19/2018	2FE
G1910#-AQ-9	COBHAM PLC PP 4.260% 10/28/24	D	04/17/2018	Call 100.0000		3,350,000	3,350,000	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	262,654	10/28/2024	3
G6750*-AA-0	THE 1887 COMPANY PP 4.250% 04/04/18	C	04/04/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,250	04/04/2018	2
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	06/25/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,121	06/25/2024	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						276,063,246	276,994,588	279,795,982	232,038,240	56,068	(536,821)	0	(480,753)	0	276,903,101	0	(839,855)	(839,855)	6,555,676	XXX	XXX
302570-AX-4	NEXTERA ENERGY 4.466% 06/15/67		05/08/2018	SUMRIDGE PARTNERS		1,723,750	1,750,000	1,526,875	1,505,652	0	448	0	448	0	1,506,099	0	217,651	217,651	27,815	06/15/2067	2FE
69352P-AC-7	PPL CAPITAL FUNDING 5.002% Perpet.		06/26/2018	JEFFERIES & CO		1,500,000	1,500,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	300,000	300,000	50,517	01/01/9999	2FE
976657-AH-9	WISCONSIN ENERGY CORP 4.455% 05/15/67		06/07/2018	Various		9,465,278	9,489,000	8,314,736	8,331,992	0	2,835	0	2,835	0	8,334,827	0	1,130,451	1,130,451	189,988	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						12,689,028	12,739,000	11,041,611	11,037,644	0	3,283	0	3,283	0	11,040,926	0	1,648,102	1,648,102	268,320	XXX	XXX
8399997. Total - Bonds - Part 4						303,560,978	304,612,337	306,421,105	257,054,464	56,068	(788,326)	0	(732,258)	0	302,752,731	0	808,247	808,247	7,152,983	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						303,560,978	304,612,337	306,421,105	257,054,464	56,068	(788,326)	0	(732,258)	0	302,752,731	0	808,247	808,247	7,152,983	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
03755L-10-4	APERGY CORP		05/30/2018	S. G. COWEN SECURITIES CORP.	3,247.000	142,666		74,804	0	0	0	0	0	0	74,804	0	67,862	67,862	0		L
03755L-10-4	APERGY CORP		05/09/2018	Cash Adjustment	1.000	21		12	0	0	0	0	0	0	12	0	9	9	0		L
039483-10-2	ARCHER-DANIELS-MIDLAND		04/24/2018	INSTINET	16,404.000	740,956		756,854	657,472	99,382	0	0	99,382	0	756,854	0	(15,898)	(15,898)	5,495		L
17275R-10-2	CISCO SYSTEMS INC		04/23/2018	INSTINET	40,183.000	1,769,663		1,234,801	1,539,009	(304,208)	0	0	(304,208)	0	1,234,801	0	534,861	534,861	24,913		L
237194-10-5	DARDEN RESTAURANTS INC		04/24/2018	INSTINET	5,753.000	520,236		355,429	552,403	(196,974)	0	0	(196,974)	0	355,429	0	164,807	164,807	7,249		L
260003-10-8	DOVER CORP		05/09/2018	Spin Off	0.000	74,815		74,815	126,477	(51,662)	0	0	(51,662)	0	74,815	0	0	0	0		L
412822-10-8	HARLEY DAVIDSON INC		04/24/2018	INSTINET	7,411.000	311,465		407,522	377,072	30,450	0	0	30,450	0	407,522	0	(96,057)	(96,057)	2,742		L
418056-10-7	HASBRO INC		04/24/2018	INSTINET	4,176.000	359,691		305,200	379,557	(74,356)	0	0	(74,356)	0	305,200	0	54,491	54,491	2,380		L
458140-10-0	INTEL CORPORATION		06/05/2018	S. G. COWEN SECURITIES CORP.	27,948.000	1,579,788		947,318	1,290,080	(342,762)	0	0	(342,762)	0	947,318	0	632,470	632,470	16,769		L
626717-10-2	MURPHY OIL CORP		04/23/2018	INSTINET	7,956.000	242,549		234,822	247,034	(12,212)	0	0	(12,212)	0	234,822	0	7,727	7,727	1,989		L
655664-10-0	NORDSTROM INC		04/24/2018	INSTINET	5,165.000	247,446		247,558	244,718	2,841	0	0	2,841	0	247,558	0	(113)	(113)	1,911		L
655844-10-8	NORFOLK SOUTHERN CORP		05/31/2018	S. G. COWEN SECURITIES CORP.	2,266.000	344,912		179,169	328,343	(149,174)	0	0	(149,174)	0	179,169	0	165,743	165,743	3,263		L
712704-10-5	PEOPLE'S UNITED FINANCIAL		06/05/2018	S. G. COWEN SECURITIES CORP.	38,865.000	731,064		755,403	726,776	28,628	0	0	28,628	0	755,403	0	(24,339)	(24,339)	13,506		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)
94106L-10-9	WASTE MANAGEMENT INC		05/31/2018	S. G. COWEN SECURITIES CORP.	3,083.000	256,450		154,043	266,063	(112,020)	0	0	(112,020)	0	154,043	0	102,407	102,407	1,434		L
98310W-10-8	WYNDHAM WORLDWIDE		06/01/2018	Spin Off	0.000	189,858		189,858	291,308	(101,451)	0	0	(101,451)	0	189,858	0	0	0	0		L
G491BT-10-8	INVESCO LTD		05/31/2018	S. G. COWEN SECURITIES CORP.	17,125.000	468,383		537,725	625,748	(88,023)	0	0	(88,023)	0	537,725	0	(69,342)	(69,342)	10,104		L
Y09827-10-9	AVAGO TECHNOLOGIES LTD	D	04/05/2018	Tax Free Exchange	6,761.000	1,756,441		1,756,441	1,736,901	19,540	0	0	19,540	0	1,756,441	0	0	0	11,832		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,736,404	XXX	8,211,774	9,388,961	(1,252,001)	0	0	(1,252,001)	0	8,211,774	0	1,524,628	1,524,628	103,587	XXX	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		04/11/2018	KNIGHT SECURITIES	64,545.000	891,953		826,432	898,466	(72,035)	0	0	(72,035)	0	826,432	0	65,521	65,521	7,526		L
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND		04/06/2018	KNIGHT SECURITIES	129,425.000	1,933,148		1,684,437	1,854,660	(170,223)	0	0	(170,223)	0	1,684,437	0	248,711	248,711	26,791		L
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND		04/10/2018	KNIGHT SECURITIES	87,335.000	1,289,930		1,109,997	1,261,117	(151,120)	0	0	(151,120)	0	1,109,997	0	179,933	179,933	18,864		L
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND		04/03/2018	KNIGHT SECURITIES	56,440.000	291,170		280,396	286,151	(5,755)	0	0	(5,755)	0	280,396	0	10,774	10,774	3,714		L
9299999. Subtotal - Common Stocks - Mutual Funds						4,406,201	XXX	3,901,262	4,300,394	(399,133)	0	0	(399,133)	0	3,901,262	0	504,939	504,939	56,895	XXX	XXX
9799997. Total - Common Stocks - Part 4						14,142,605	XXX	12,113,036	13,689,355	(1,651,134)	0	0	(1,651,134)	0	12,113,036	0	2,029,567	2,029,567	160,482	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						14,142,605	XXX	12,113,036	13,689,355	(1,651,134)	0	0	(1,651,134)	0	12,113,036	0	2,029,567	2,029,567	160,482	XXX	XXX
9899999. Total - Preferred and Common Stocks						14,142,605	XXX	12,113,036	13,689,355	(1,651,134)	0	0	(1,651,134)	0	12,113,036	0	2,029,567	2,029,567	160,482	XXX	XXX
9999999 - Totals						317,703,583	XXX	318,534,141	270,743,819	(1,595,066)	(788,326)	0	(2,383,392)	0	314,865,767	0	2,837,814	2,837,814	7,313,465	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
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2015	07/13/2018	214,719		179.29	1,809,359			3,390,416		3,390,416	779,431						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2015	08/14/2018	220,316		179.37	1,857,346			3,454,548		3,454,548	764,495						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2015	09/14/2018	193,108		173.24	1,572,338			4,200,095		4,200,095	760,845						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	232,689		174.25	1,905,662			4,816,655		4,816,655	881,890						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2015	10/26/2018	91,940		173.94	751,624			1,929,815		1,929,815	346,613						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	129,822		172.49	1,052,471			2,908,013		2,908,013	498,517						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2015	11/27/2018	99,641		172.69	808,729			2,210,037		2,210,037	377,639						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	101,945		171.17	820,150			2,412,029		2,412,029	393,509						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/24/2015	12/27/2018	92,729		171.23	746,266			2,186,551		2,186,551	355,152						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/11/2019	105,347		168.87	836,130			2,726,388		2,726,388	414,015						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2016	01/25/2019	57,797		168.40	457,451			1,520,637		1,520,637	226,564						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/12/2016	02/14/2019	123,973		172.32	1,004,061			2,784,430		2,784,430	451,261						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2016	02/27/2019	105,008		172.51	851,405			2,337,487		2,337,487	375,930						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	146,895		171.02	1,180,734			3,478,476		3,478,476	536,167						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2016	03/27/2019	103,427		171.57	834,015			2,392,270		2,392,270	369,235						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	165,900		172.20	1,342,696			3,734,411		3,734,411	577,332						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92	815,450			2,297,926		2,297,926	351,198						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	116,440		172.45	943,760			2,590,780		2,590,780	394,730						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2016	05/24/2019	80,812		171.51	651,420			1,869,173		1,869,173	277,184						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	103,593		173.40	844,261			2,211,707		2,211,707	335,641						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2016	06/27/2019	88,925		173.28	724,223			1,908,340		1,908,340	286,340						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/13/2018	13,880		175.29	94,887			274,543		274,543	55,103						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	132,249		175.29	1,089,554			2,596,056		2,596,056	396,748						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/27/2018	7,825		174.96	53,391			157,275		157,275	30,907						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/26/2019	102,046		174.96	839,138			2,034,801		2,034,801	307,159						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2018	9,693		174.86	66,105			195,614		195,614	37,998						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	132,111		174.86	1,085,747			2,647,512		2,647,512	395,013						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2018	12,668		173.98	85,956			266,411		266,411	49,786						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98	975,062			2,486,229		2,486,229	363,693						100/99

STATEMENT AS OF JUNE 30, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2018	9,876		172.44	66,417			222,702		222,702	39,405						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	133,797		172.44	1,084,384			2,976,989		2,976,989	421,461						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2018	3,986		174.37	27,105			82,107		82,107	15,226						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2016	09/27/2019	93,221		174.37	763,985			1,912,901		1,912,901	275,935						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/12/2018	9,092		171.69	60,879			211,297		211,297	36,004						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			2,387,128		2,387,128	328,828						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/26/2018	7,826		171.61	52,377			182,343		182,343	30,756						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2016	10/25/2019	59,414		171.61	479,212			1,367,705		1,367,705	186,559						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2018	9,275		170.57	61,698			225,377		225,377	36,635						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	72,475		170.57	581,014			1,737,217		1,737,217	231,919						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2018	5,992		172.24	40,248			135,591		135,591	22,948						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	58,105		172.24	470,376			1,305,619		1,305,619	177,801						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2018	10,029		174.19	68,133			207,506		207,506	36,406						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	56,880		174.19	465,676			1,180,838		1,180,838	163,816						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2019	44,007		174.70	361,336			895,100		895,100	124,099						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2018	4,831		174.70	32,916			97,492		97,492	17,102						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/11/2019	7,630		174.83	52,026			152,911		152,911	26,553						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	50,929		174.83	418,488			1,031,322		1,031,322	142,093						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/25/2019	7,672		174.80	52,299			153,970		153,970	26,467						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/27/2020	33,999		174.80	279,321			689,837		689,837	94,517						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	12,263		175.82	84,084			233,969		233,969	40,344						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	57,536		175.82	475,452			1,119,653		1,119,653	157,052						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2019	12,610		176.77	86,931			229,369		229,369	39,720						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	49,307		176.77	409,652			922,041		922,041	127,705						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2019	14,492		175.82	99,372			276,654		276,654	46,665						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	49,716		175.82	410,827			969,952		969,952	132,244						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2019	9,189		175.64	62,946			176,985		176,985	29,406						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	36,353		175.64	300,095			715,423		715,423	96,698						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/12/2019	13,285		176.74	91,572			242,452		242,452	40,519						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	45,055		176.74	374,261			847,482		847,482	115,340						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/26/2019	13,609		178.92	94,965			221,698		221,698	37,290						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	46,781		178.92	393,390			801,353		801,353	110,870						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	12,829		179.60	89,856			201,664		201,664	33,739						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	40,334		179.60	340,468			671,159		671,159	92,768						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/23/2019	8,888		180.14	62,439			135,890		135,890	22,485						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2017	05/27/2020	26,407		180.14	223,579			429,910		429,910	59,416						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	11,308		181.28	79,950			162,503		162,503	26,688						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/12/2020	39,618		181.28	337,554			613,687		613,687	85,179						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2019	6,871		180.46	48,360			103,688		103,688	16,766						100/92
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	25,429		180.46	215,683			410,177		410,177	56,453						100/92
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/13/2018	19,518		179.99	97,661			294,523		294,523	69,093						100/108
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/12/2019	9,489		179.99	66,612			147,276		147,276	23,534						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2017	07/14/2020	38,524		179.99	325,898			636,037		636,037	86,680						100/93
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2018	13,023		180.60	65,386			188,446		188,446	43,888						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	6,318		180.60	44,499			95,147		95,147	15,100						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	20,914		180.60	177,519			336,709		336,709	45,801						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2018	10,312		180.27	51,680			152,416		152,416	34,340						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2019	5,198		180.27	36,543			79,890		79,890	12,527						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2020	36,601		180.27	310,106			599,519		599,519	80,887						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2018	18,043		179.90	90,239			273,176		273,176	59,904						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	4,625		179.90	32,448			72,702		72,702	11,285						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	18,132		179.90	153,314			302,447		302,447	40,435						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/14/2018	15,814		182.94	80,425			191,981		191,981	42,065						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/13/2019	6,964		182.94	49,686			92,970		92,970	14,416						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2017	09/14/2020	27,271		182.94	234,483			397,615		397,615	53,724						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2018	13,408		183.03	68,221			161,964		161,964	34,592						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2019	9,228		183.03	65,871			123,102		123,102	19,010						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	29,197		183.03	251,168			425,114		425,114	57,227						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/12/2018	14,247		186.07	73,698			132,785		132,785	26,073						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/11/2019	10,200		186.07	74,022			114,347		114,347	17,341						100/109

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/14/2020	34,057		186.07	297,839			430,481		430,481	58,238						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/26/2018	9,882		187.82	51,597			78,363		78,363	13,933						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/25/2019	7,582		187.82	55,536			76,727		76,727	11,448						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/27/2020	23,214		187.82	204,920			270,208		270,208	36,446						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/14/2018	18,497		187.49	96,410			153,710		153,710	27,561						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/14/2019	10,049		187.49	73,476			104,505		104,505	15,475						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/13/2020	37,826		187.49	333,324			449,373		449,373	60,143						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2018	11,972		188.44	62,717			91,825		91,825	15,444						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2019	8,719		188.44	64,077			86,056		86,056	12,642						100/96
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	23,063		188.44	204,262			262,688		262,688	35,286						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2017	12/14/2018	25,206		189.52	132,801			176,440		176,440	27,726						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2017	12/13/2019	9,334		189.52	68,991			86,714		86,714	12,508						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2017	12/14/2020	65,640		189.52	584,680			710,876		710,876	94,521						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2018	6,234		191.36	33,165			36,720		36,720	4,987						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2019	4,118		191.36	30,732			34,220		34,220	4,818						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	18,395		191.36	165,440			182,291		182,291	24,097						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2018	01/11/2019	13,319		195.81		71,459		48,215		48,215	(23,244)						100/133
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2018	01/14/2020	5,899		195.81		43,890		36,453		36,453	(7,437)						100/131
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2018	01/14/2021	63,388		195.81		564,746		497,596		497,596	(67,150)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2018	01/25/2019	9,845		197.76		53,348		29,044		29,044	(24,304)						100/113
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2018	01/27/2020	4,779		197.76		35,816		25,947		25,947	(9,868)						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2018	01/27/2021	15,220		197.76		136,654		107,913		107,913	(28,741)						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	24,215		190.79		126,588		160,788		160,788	34,200						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2020	8,098		190.79		58,556		71,747		71,747	13,192						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/12/2021	102,841		190.79		890,793		1,066,459		1,066,459	175,666						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2018	02/27/2019	12,015		192.59		63,404		68,246		68,246	4,843						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2018	02/27/2020	5,686		192.59		41,391		45,315		45,315	3,924						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2018	02/26/2021	26,336		192.59		229,254		250,453		250,453	21,198						100/108
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2018	03/14/2019	18,113		191.19		94,886		120,088		120,088	25,202						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2018	03/13/2020	9,446		191.19		68,267		83,031		83,031	14,764						100/101

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2018	03/12/2021	131,832		191.19		1,136,746		1,352,598		1,352,598	215,853						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/27/2019	8,437		191.06		44,169		57,541		57,541	13,372						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/27/2020	6,108		191.06		44,113		54,545		54,545	10,432						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/26/2021	22,731		191.06		195,869		235,949		235,949	40,079						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/12/2019	27,640		192.11		145,494		174,411		174,411	28,917						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2020	13,185		192.11		95,747		111,283		111,283	15,535						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	170,980		192.11		1,481,400		1,692,704		1,692,704	211,304						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/26/2019	14,286		192.29		74,993		90,286		90,286	15,293						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2020	10,359		192.29		75,098		87,226		87,226	12,127						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2021	23,147		192.29		199,850		228,464		228,464	28,614						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2018	05/14/2021	145,260		193.24		1,260,343		1,374,158		1,374,158	113,815						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	28,208		193.24		148,812		166,712		166,712	17,900						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	21,279		193.24		154,611		170,447		170,447	15,836						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/23/2019	19,472		193.41		102,812		115,467		115,467	12,655						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/27/2020	20,201		193.41		146,903		161,605		161,605	14,702						100/94
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/27/2021	17,993		193.41		155,904		169,673		169,673	13,769						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	31,205		191.57		163,199		219,685		219,685	56,486						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/12/2020	35,178		191.57		253,386		316,952		316,952	63,565						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2021	165,892		191.57		1,423,744		1,720,304		1,720,304	296,560						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2018	06/27/2019	18,676		194.42		99,126		104,959		104,959	5,833						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2018	06/26/2020	12,602		194.42		92,120		96,528		96,528	4,408						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2018	06/25/2021	13,615		194.42		118,850		123,487		123,487	4,636						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/20/2017	12/14/2018	726		228.53	5,843			2,383		2,383	(3,850)						100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2017	12/27/2018	471		229.43	3,910			1,506		1,506	(2,405)						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2019	1,116		229.43		9,088		3,816		3,816	(5,272)						100/88
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/25/2019	2,386		233.45		19,996		5,893		5,893	(14,103)						100/125
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2019	2,494		220.90		19,450		18,732		18,732	(718)						100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2019	1,837		221.55		14,530		13,521		13,521	(1,009)						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2018	03/14/2019	4,335		221.69		34,205		32,425		32,425	(1,780)						100/95
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2019	1,079		219.69		8,200		9,418		9,418	1,218						100/100

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/12/2019	2,506		221.04		18,891		20,502		20,502	1,610						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/26/2019	1,994		221.14		14,994		16,552		16,552	1,558						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2019	6,798		221.23		50,986		57,242		57,242	6,257						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/24/2019	1,368		221.49		10,302		11,546		11,546	1,244						100/109
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/14/2019	7,505		222.93		56,715		59,211		59,211	2,497						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2018	06/27/2019	1,727		223.53		13,047		13,418		13,418	371						100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/20/2017	12/13/2019	866		228.53	9,900			6,255		6,255	(4,167)						100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2017	12/27/2019	449		229.43	5,253			3,152		3,152	(2,115)						100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2020	715		229.43		8,233		5,111		5,111	(3,122)						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/27/2020	2,043		233.45		24,136		12,096		12,096	(12,040)						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2020	1,444		220.90		15,854		15,871		15,871	16						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2020	925		221.55		10,291		9,993		9,993	(298)						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2018	03/13/2020	2,873		221.69		31,897		31,205		31,205	(692)						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2020	910		219.69		9,720		10,870		10,870	1,150						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/14/2020	1,737		221.04		18,355		19,805		19,805	1,449						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/27/2020	2,112		221.14		22,229		24,201		24,201	1,972						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2020	4,547		221.23		47,684		52,430		52,430	4,746						100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/27/2020	1,589		221.49		16,720		18,308		18,308	1,588						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/12/2020	2,920		222.93		30,857		32,035		32,035	1,177						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2018	06/26/2020	1,678		223.53		17,663		18,135		18,135	473						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/20/2017	12/14/2020	1,282		228.53	18,020			12,757		12,757	(6,000)						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2017	12/24/2020	432		229.43	6,158			4,190		4,190	(1,989)						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2021	1,369		229.43		19,342		13,412		13,412	(5,930)						100/122
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/27/2021	1,868		233.45		26,988		15,912		15,912	(11,076)						100/78
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/12/2021	3,481		220.90		46,448		46,892		46,892	444						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/26/2021	1,268		221.55		17,113		16,818		16,818	(295)						100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2018	03/12/2021	3,748		221.69		50,755		49,817		49,817	(938)						100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/26/2021	5,722		219.69		74,414		81,706		81,706	7,291						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/14/2021	2,018		221.04		26,002		27,744		27,744	1,742						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/27/2021	2,609		221.14		33,524		35,981		35,981	2,457						100/96

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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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2021	4,583		221.23		58,406		63,389		63,389	4,983						100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/27/2021	3,273		221.49		41,833		45,139		45,139	3,306						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/14/2021	9,245		222.93		118,508		122,497		122,497	3,989						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2018	06/25/2021	3,686		223.53		47,133		48,217		48,217	1,084						100/111
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	4,226		2,459.27	536,330			1,050,150		1,050,150	(64,682)						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	1,209		2,475.42	146,657			287,619		287,619	(19,746)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	3,398		2,465.84	444,087			854,570		854,570	(51,354)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	805		2,443.05	105,235			223,024		223,024	(9,600)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	2,453		2,495.62	328,751			574,821		574,821	(38,881)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	1,351		2,507.04	182,505			310,984		310,984	(19,719)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	3,720		2,553.17	493,948			731,829		731,829	(64,514)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	2,102		2,581.07	281,609			379,719		379,719	(37,414)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	3,666		2,578.87	539,766			695,479		695,479	(57,727)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	1,708		2,601.42	239,424			301,610		301,610	(27,695)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	5,579		2,652.01	821,123			815,501		815,501	(93,355)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	1,758		2,682.62	271,584			229,753		229,753	(27,282)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	5,449		2,786.24		835,065		421,832		421,832	(413,233)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	1,106		2,872.87		186,749		46,293		46,293	(140,456)						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	6,604		2,698.63		1,226,154		927,453		927,453	(298,700)						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	2,025		2,744.28		358,427		235,908		235,908	(122,518)						100/107
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	5,352		2,749.49		1,000,552		632,371		632,371	(368,181)						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	1,881		2,612.62		361,179		397,976		397,976	36,797						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/13/2018	04/12/2019	6,350		2,656.30		1,233,051		1,186,663		1,186,663	(46,388)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	2,035		2,669.91		358,644		371,473		371,473	12,829						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	4,360		2,730.13		734,477		651,664		651,664	(82,812)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	1,775		2,721.33		299,522		279,327		279,327	(20,195)						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	3,835		2,782.49		663,674		489,640		489,640	(174,034)						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	1,967		2,699.63		350,526		356,934		356,934	6,408						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										45,887,968	18,784,870	0	127,708,624	XXX	127,708,624	15,631,474	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										45,887,968	18,784,870	0	127,708,624	XXX	127,708,624	15,631,474	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

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)
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841		42.75	83,635			81,366		81,366	(10,111)						
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,941		0.00				663		663	663						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	82,029	XXX	82,029	(9,448)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										83,635	0	0	82,029	XXX	82,029	(9,448)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										45,971,603	18,784,870	0	127,790,653	XXX	127,790,653	15,622,026	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										45,971,603	18,784,870	0	127,790,653	XXX	127,790,653	15,622,026	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	2,002		2,526.90	(173,290)			(364,511)		(364,511)	49,730						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	506		2,533.05	(42,296)			(89,089)		(89,089)	13,090						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	761		2,539.20	(61,369)			(129,452)		(129,452)	20,474						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	532		2,557.64	(38,324)			(81,080)		(81,080)	16,020						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	426		2,563.79	(29,554)			(62,375)		(62,375)	13,392						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	267		2,543.49	(20,922)			(46,241)		(46,241)	6,653						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	238		2,549.68	(17,906)			(39,892)		(39,892)	6,159						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	248		2,574.44	(15,806)			(35,961)		(35,961)	7,390						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	449		2,580.63	(27,355)			(62,423)		(62,423)	13,875						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	7		2,586.81	(400)			(916)		(916)	219						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	1,600		2,533.65	(141,231)			(301,564)		(301,564)	35,723						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	177		2,539.82	(15,120)			(32,405)		(32,405)	4,107						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	776		2,545.98	(63,736)			(137,593)		(137,593)	18,653						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	486		2,564.47	(35,581)			(78,025)		(78,025)	12,838						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	349		2,570.64	(24,625)			(54,151)		(54,151)	9,510						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	10		2,576.80	(595)			(1,457)		(1,457)	272						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	179		2,510.23	(14,727)			(38,491)		(38,491)	3,134						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	280		2,516.34	(22,194)			(58,783)		(58,783)	5,101						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	93		2,540.77	(6,215)			(17,366)		(17,366)	1,954						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	253		2,546.88	(16,342)			(46,178)		(46,178)	5,549						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	748		2,564.25	(71,095)			(130,285)		(130,285)	16,124						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	519		2,570.49	(47,693)			(87,728)		(87,728)	11,497						100/100

STATEMENT AS OF JUNE 30, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/14/2017	09/14/2018	517		2,576.73	(45,924)			(84,549)		(84,549)	11,787						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/14/2017	09/14/2018	218		2,595.44	(17,322)			(32,249)		(32,249)	5,282						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/14/2017	09/14/2018	452		2,601.68	(34,712)			(64,579)		(64,579)	11,279						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	131		2,575.98	(12,431)			(22,419)		(22,419)	2,685						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	252		2,582.25	(23,095)			(41,861)		(41,861)	5,285						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	43		2,594.79	(3,683)			(6,728)		(6,728)	951						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	95		2,601.05	(7,863)			(14,399)		(14,399)	2,166						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	268		2,607.32	(21,334)			(39,239)		(39,239)	6,217						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	09/27/2017	09/27/2018	561		2,613.59	(43,054)			(79,272)		(79,272)	13,278						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	1,427		2,623.38	(129,726)			(200,660)		(200,660)	32,060						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	233		2,629.77	(20,468)			(31,638)		(31,638)	5,342						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	1,109		2,636.15	(93,739)			(145,359)		(145,359)	25,857						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	154		2,642.53	(12,569)			(19,496)		(19,496)	3,668						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	400		2,648.91	(31,345)			(48,662)		(48,662)	9,667						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	167		2,655.30	(12,567)			(19,539)		(19,539)	4,097						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/13/2017	10/12/2018	230		2,661.68	(16,612)			(25,886)		(25,886)	5,725						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	652		2,652.05	(59,073)			(82,726)		(82,726)	14,058						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	264		2,658.50	(23,018)			(32,264)		(32,264)	5,779						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	340		2,664.95	(28,535)			(40,066)		(40,066)	7,565						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	244		2,671.41	(19,719)			(27,660)		(27,660)	5,498						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	293		2,677.86	(22,710)			(31,949)		(31,949)	6,693						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	119		2,684.31	(8,843)			(12,403)		(12,403)	2,737						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	10/27/2017	10/26/2018	190		2,690.77	(13,601)			(19,089)		(19,089)	4,435						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	1,640		2,649.79	(168,777)			(223,877)		(223,877)	30,131						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	359		2,656.24	(35,613)			(47,365)		(47,365)	6,643						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	1,159		2,662.68	(111,191)			(147,859)		(147,859)	21,807						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	48		2,669.13	(4,500)			(5,969)		(5,969)	925						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	62		2,675.58	(5,587)			(7,412)		(7,412)	1,208						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	81		2,682.02	(7,002)			(9,274)		(9,274)	1,581						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	11/14/2017	11/14/2018	311		2,688.47	(25,905)			(34,265)		(34,265)	6,140						100/101

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/14/2017	11/14/2018	5		2,694.92	(373)			(492)		(492)	93						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	633		2,672.96	(59,914)			(79,363)		(79,363)	10,944						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	206		2,679.46	(18,779)			(24,896)		(24,896)	3,601						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	414		2,685.97	(36,403)			(48,337)		(48,337)	7,324						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	44		2,692.47	(3,705)			(4,930)		(4,930)	781						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	193		2,705.48	(15,060)			(20,088)		(20,088)	3,519						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	198		2,711.98	(14,832)			(19,822)		(19,822)	3,618						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/27/2017	11/27/2018	20		2,718.48	(1,468)			(1,955)		(1,955)	377						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	2,296		2,724.94	(235,013)			(227,022)		(227,022)	36,473						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	244		2,731.57	(23,960)			(23,082)		(23,082)	3,927						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	1,662		2,738.20	(157,762)			(151,014)		(151,014)	26,953						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	14		2,744.83	(1,242)			(1,181)		(1,181)	221						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	558		2,758.09	(47,345)			(44,374)		(44,374)	9,118						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	794		2,764.72	(64,813)			(60,313)		(60,313)	12,879						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	12/14/2017	12/14/2018	11		2,771.35	(888)			(819)		(819)	184						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	12/27/2017	12/27/2018	578		2,756.39	(61,575)			(49,599)		(49,599)	8,961						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	12/27/2017	12/27/2018	203		2,763.10	(20,835)			(16,620)		(16,620)	3,175						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	12/27/2017	12/27/2018	484		2,769.81	(48,026)			(37,882)		(37,882)	7,602						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	12/27/2017	12/27/2018	283		2,789.92	(25,199)			(19,164)		(19,164)	4,468						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	12/27/2017	12/27/2018	210		2,796.63	(17,960)			(13,513)		(13,513)	3,312						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	3,175		2,862.86		(341,456)		(131,994)		(131,994)	209,461						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	487		2,869.83		(50,653)		(18,933)		(18,933)	31,721						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	903		2,876.79		(90,576)		(32,840)		(32,840)	57,736						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	376		2,883.76		(36,505)		(12,778)		(12,778)	23,727						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	317		2,897.69		(27,581)		(9,328)		(9,328)	18,253						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/12/2018	01/14/2019	190		2,904.66		(15,900)		(5,195)		(5,195)	10,705						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	415		2,951.87		(49,152)		(7,640)		(7,640)	41,512						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	336		2,959.06		(38,464)		(5,697)		(5,697)	32,766						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	66		2,973.42		(7,124)		(961)		(961)	6,164						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	70		2,980.60		(7,236)		(932)		(932)	6,304						100/103

STATEMENT AS OF JUNE 30, 2018 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	97		2,987.78		(9,744)		(1,196)		(1,196)	8,548						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	01/26/2018	01/25/2019	121		2,994.97		(11,659)		(1,365)		(1,365)	10,294						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	2,781		2,766.10		(414,276)		(276,630)		(276,630)	137,646						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	1,327		2,772.84		(182,989)		(126,996)		(126,996)	55,993						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	1,526		2,786.34		(199,723)		(134,935)		(134,935)	64,788						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	774		2,799.83		(95,885)		(62,933)		(62,933)	32,952						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	165		2,806.58		(19,847)		(12,791)		(12,791)	7,056						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	32		2,813.32		(3,689)		(2,344)		(2,344)	1,345						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	1,313		2,819.75		(169,654)		(98,580)		(98,580)	71,074						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	108		2,833.47		(13,187)		(7,408)		(7,408)	5,778						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	379		2,847.19		(43,472)		(23,527)		(23,527)	19,945						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	224		2,854.05		(24,908)		(13,221)		(13,221)	11,687						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	1		2,860.91		(118)		(61)		(61)	57						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	1,772		2,818.23		(252,421)		(142,744)		(142,744)	109,678						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	1,557		2,825.10		(215,712)		(120,075)		(120,075)	95,637						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	1,477		2,838.85		(193,662)		(103,952)		(103,952)	89,710						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	186		2,852.60		(23,046)		(11,899)		(11,899)	11,147						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	278		2,859.47		(33,463)		(16,936)		(16,936)	16,527						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	82		2,866.34		(9,605)		(4,770)		(4,770)	4,835						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	1,161		2,684.47		(172,028)		(188,648)		(188,648)	(16,620)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	106		2,697.53		(14,904)		(16,280)		(16,280)	(1,376)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	385		2,717.12		(50,250)		(54,569)		(54,569)	(4,319)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	229		2,723.66		(29,171)		(31,605)		(31,605)	(2,434)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	2,000		2,722.71		(304,966)		(287,859)		(287,859)	17,108						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	1,935		2,729.35		(288,410)		(270,741)		(270,741)	17,669						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	1,694		2,742.63		(240,300)		(223,591)		(223,591)	16,709						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	427		2,762.55		(56,084)		(51,379)		(51,379)	4,704						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	270		2,769.19		(34,511)		(31,459)		(31,459)	3,053						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	24		2,775.83		(3,049)		(2,765)		(2,765)	283						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	1,163		2,743.33		(151,262)		(158,551)		(158,551)	(7,289)						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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	366		2,756.68		(44,994)		(46,971)		(46,971)	(1,977)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	131		2,776.71		(14,812)		(15,399)		(15,399)	(587)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	342		2,783.38		(37,301)		(38,749)		(38,749)	(1,448)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	33		2,790.06		(3,533)		(3,656)		(3,656)	(123)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	1,304		2,798.38		(163,002)		(143,290)		(143,290)	19,712						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	958		2,805.21		(116,412)		(101,810)		(101,810)	14,602						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	500		2,812.03		(58,925)		(51,272)		(51,272)	7,653						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	1,105		2,818.86		(126,152)		(109,577)		(109,577)	16,575						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	262		2,839.34		(27,208)		(23,260)		(23,260)	3,948						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	225		2,846.16		(22,595)		(19,198)		(19,198)	3,397						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	6		2,852.99		(605)		(511)		(511)	94						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	691		2,796.17		(82,720)		(78,570)		(78,570)	4,150						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	247		2,802.97		(28,652)		(27,143)		(27,143)	1,509						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	470		2,809.77		(52,864)		(50,023)		(50,023)	2,841						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	160		2,830.18		(16,269)		(15,320)		(15,320)	949						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	208		2,836.99		(20,397)		(19,193)		(19,193)	1,204						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	1,073		2,852.05		(136,713)		(97,717)		(97,717)	38,996						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	1,056		2,859.01		(130,447)		(92,670)		(92,670)	37,778						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	985		2,872.92		(114,341)		(80,037)		(80,037)	34,304						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	481		2,893.79		(50,539)		(34,619)		(34,619)	15,920						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	240		2,900.75		(24,382)		(16,586)		(16,586)	7,796						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	855		2,773.87		(109,813)		(116,663)		(116,663)	(6,850)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	38		2,780.62		(4,759)		(5,064)		(5,064)	(306)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	539		2,787.37		(65,374)		(59,873)		(59,873)	5,501						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	352		2,807.62		(38,896)		(41,622)		(41,622)	(2,726)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	156		2,814.36		(16,632)		(17,831)		(17,831)	(1,199)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	27		2,821.11		(2,834)		(3,043)		(3,043)	(209)						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,802,046)	(5,437,813)	0	(8,354,920)	XXX	(8,354,920)	2,101,578	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(2,802,046)	(5,437,813)	0	(8,354,920)	XXX	(8,354,920)	2,101,578	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										(2,802,046)	(5,437,813)	0	(8,354,920)	XXX	(8,354,920)	2,101,578	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)
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(2,802,046)	(5,437,813)	0	(8,354,920)	XXX	(8,354,920)	2,101,578	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										43,085,922	13,347,057	0	119,353,704	XXX	119,353,704	17,733,052	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										83,635	0	0	82,029	XXX	82,029	(9,448)	0	0	0	0	XXX	XXX
1449999 - Totals										43,169,557	13,347,057	0	119,435,733	XXX	119,435,733	17,723,604	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFU8	8	400	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	2,016.4000	2,016.6000						(96)	(96)	49,637	100/95	50
MFU8	2	100	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	2,016.3000	2,016.6000						(34)	(34)	12,409	100/95	50
MFU8	1	50	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	2,016.0000	2,016.6000						(32)	(32)	6,205	100/95	50
MFU8	17	850	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	2,016.1000	2,016.6000						(458)	(458)	105,479	100/95	50
MFU8	5	250	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	2,016.2000	2,016.6000						(110)	(110)	31,023	100/95	50
MFU8	3	150	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/19/2018	1,971.1000	2,016.6000						(6,831)	(6,831)	18,614	100/95	50
MFU8	2	100	MSCI EAFE E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/25/2018	1,951.8000	2,016.6000						(6,484)	(6,484)	12,409	100/95	50
NQU8	14	280	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	CME SNZ20JLFK8MNNCLQOF39	06/08/2018	7,184.8000	7,176.5000						2,302	2,302	86,865	100/95	20
NQU8	1	20	Nasdaq 100 E-MINI	VLBGD Hedge	N/A	Equity/Index	09/21/2018	CME SNZ20JLFK8MNNCLQOF39	06/25/2018	7,054.5000	7,176.5000						(2,442)	(2,442)	6,205	100/95	20
RTU8	40	2,000	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/08/2018	1,675.2000	1,676.4000						(2,463)	(2,463)	248,187	100/95	50
RTU8	2	100	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/21/2018	1,698.0000	1,676.4000						2,156	2,156	12,409	100/95	50
RTU8	2	100	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/25/2018	1,662.6000	1,676.4000						(1,384)	(1,384)	12,409	100/95	50
RTU8	1	50	Russell 2000 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	NYF 549300R4IG1TWPZT5U32	06/25/2018	1,662.5000	1,676.4000						(697)	(697)	6,205	100/95	50
ESU8	71	3,550	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	CME SNZ20JLFK8MNNCLQOF39	06/08/2018	2,775.9500	2,782.5000						(23,364)	(23,364)	440,531	100/95	50
ESU8	6	300	S&P 500 Futures - E-mini	VLBGD Hedge	N/A	Equity/Index	09/21/2018	CME SNZ20JLFK8MNNCLQOF39	06/25/2018	2,721.2500	2,782.5000						(18,387)	(18,387)	37,228	100/95	50
1349999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(58,324)	(58,324)	1,085,815	XXX	XXX
1389999. Subtotal - Short Futures												0	0	0	0	0	(58,324)	(58,324)	1,085,815	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	(58,324)	(58,324)	1,085,815	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												0	0	0	0	0	(58,324)	(58,324)	1,085,815	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,267,108	(181,292)	1,085,816
Total Net Cash Deposits	1,267,108	(181,292)	1,085,816

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,167,845		1,167,845	82,029		82,029	1,085,815	1,085,815
Barclays G5GSEF7VJP5I70UK5573	Y	Y		3,870,698	(2,616,954)	1,253,744	3,870,698	(2,616,954)	1,253,744		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	110,390,000	114,145,928		3,755,928	114,145,928		3,755,928		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	500,000	1,648,397	(1,093,231)	55,166	1,648,397	(1,093,231)	55,166		
WELLS FARGO PBLD0EJDB5FWOLXP3B76	Y	Y		6,933,498	(4,644,735)	2,288,763	6,933,498	(4,644,735)	2,288,763		
JP Morgan ZBUT11V806EZRVTWT807	Y	Y		1,110,103		1,110,103	1,110,103		1,110,103		
0299999. Total NAIC 1 Designation			110,890,000	127,708,624	(8,354,920)	8,463,704	127,708,624	(8,354,920)	8,463,704	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			110,890,000	128,876,469	(8,354,920)	9,631,549	127,790,653	(8,354,920)	8,545,733	1,085,815	1,085,815
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				128,876,469	(8,354,920)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	110,390,000	110,390,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	500,000	500,000	XXX		V
0299999 - Total					110,890,000	110,890,000	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			516,199	516,199	07/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				516,199	516,199	XXX
9999999 - Totals				516,199	516,199	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,830,358) Book/Adjusted Carrying Value $ (4,830,358)
2. Average balance for the year Fair Value $ 20,764,947 Book/Adjusted Carrying Value $ 20,764,947
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 0 NAIC 2 $ 516,199 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
690353-3B-1	OPIC AGENCY DEBENTURES Flt % Due 2/15/2028 FMAN15		1	5,000,000	5,000,000	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES Flt % Due 5/15/2024 FMAN15		1	2,500,000	2,500,000	05/15/2024
690353-D9-5	OPIC Flt % Due 10/10/2025 MJSD10		1	4,294,386	4,294,386	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	2,049,960	2,049,960	09/15/2022
690353-K4-8	OPIC CP Flt % Due 10/15/2039 JAJO15		1	2,500,000	2,500,000	10/15/2039
690353-L7-0	OPIC VRDN Flt % Due 10/10/2025 JAJO10		1	3,586,538	3,586,538	10/10/2025
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	5,100,000	5,100,000	02/15/2028
690353-U8-8	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	3,000,000	3,000,000	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES Flt % Due 2/15/2028 FMAN15		1	4,200,000	4,200,000	02/15/2028
690353-XQ-5	OPIC VRDN Flt % Due 7/15/2025 JAJO15		1	6,847,222	6,847,222	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				41,578,106	41,578,106	XXX
0599999. Total - U.S. Government Bonds				41,578,106	41,578,106	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	1,760,786	1,762,347	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,760,786	1,762,347	XXX
1099999. Total - All Other Government Bonds				1,760,786	1,762,347	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
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Mo-1		1FE	1,825,000	1,825,000	01/01/2036
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Mo-1		1FE	2,770,000	2,770,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	7,700,000	7,700,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,295,000	12,295,000	XXX
3199999. Total - U.S. Special Revenues Bonds				16,895,000	16,895,000	XXX
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	460,864	462,399	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,302,045	1,300,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO23		1FE	1,400,595	1,400,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	2,823,688	2,828,091	11/30/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	3,576,349	3,581,181	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,078,085	1,078,839	03/15/2019
06367T-JW-1	BANK OF MONTREAL 1.35% Due 8/28/2018 FA28		1FE	1,883,005	1,884,202	08/28/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 AO15		1FE	1,573,691	1,576,406	10/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	3,059,391	3,059,936	07/20/2018
13606B-AA-4	CANADIAN IMP BK COMM NY Flt % Due 7/13/2018 JAJO13		1FE	6,001,032	6,001,070	07/13/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	2,999,718	3,000,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	5,000,020	5,000,000	09/18/2019
235851-AN-2	DANAHER CORP 1.65% Due 9/15/2018 MS15		1FE	873,327	874,861	09/15/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	2,005,022	2,002,968	09/19/2019
256746-AE-8	DOLLAR TREE INC Flt % Due 4/17/2020 JAJO17		2FE	2,304,699	2,300,000	04/17/2020
263534-BT-5	DU PONT EI DE NEMOURS & CO 6% Due 7/15/2018 JJ15		1FE	4,504,991	4,505,965	07/15/2018
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2 7/8% Due 10/15/2018 AO15		2FE	4,700,653	4,702,309	10/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	4,288,280	4,289,843	08/20/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	2,000,590	2,000,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	2,001,802	2,000,000	09/20/2019
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	792,309	794,094	10/05/2018
446150-AH-7	HUNTINGTON BANCSHARES INC 2.6% Due 8/2/2018 FA2		2FE	700,000	700,014	08/02/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 AO30		2FE	723,646	724,065	10/30/2018
44923Q-AG-9	HYUNDAI CAPITAL AMERICA 2 7/8% Due 8/9/2018 FA9		2FE	394,982	395,004	08/09/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	7,800,000	7,800,000	05/01/2037
49326E-EE-9	KEYBANK NA 2.3% Due 12/13/2018 JD13		2FE	354,565	355,492	12/13/2018
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	1,406,783	1,408,633	08/23/2018
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 AO10		1FE	2,790,925	2,790,558	04/10/2019
59217G-BQ-1	MET LIFE GLOB 1.95% Due 12/3/2018 JD3		1FE	648,339	650,250	12/03/2018
59217G-BZ-1	MET LIFE GLOB 1 3/4% Due 12/19/2018 JD19		1FE	298,953	298,838	12/19/2018
61166W-AM-3	MONSANTO CO 1.85% Due 11/15/2018 MN15		2FE	1,196,134	1,196,023	11/15/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4 1/4% Due 7/1/2018 JD1		1FE	440,000	440,000	07/01/2018
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% Due 9/1/2018 MS1		2FE	997,852	999,512	09/01/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	4,304,713	4,300,000	03/07/2019
665789-AV-5	NORTHERN STATES PWR 5 1/4% Due 10/1/2018 AO1		1FE	2,008,904	2,017,017	10/01/2018
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	4,200,000	4,200,000	12/01/2037
709599-AL-8	PENSKE TRUCK LEASING/PTL 2 7/8% Due 7/17/2018 JJ17		2FE	4,500,320	4,500,650	07/17/2018
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		1FE	2,001,616	2,000,000	04/15/2019
75625Q-AA-7	RECKITT BENCKISER TSY 2 1/8% Due 9/21/2018 MS21		1FE	999,011	999,402	09/21/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	1,299,930	1,300,317	07/27/2018
80283L-AM-5	SANTANDER UK PLC 3.05% Due 8/23/2018 FA23		1FE	2,333,551	2,333,980	08/23/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	1,725,426	1,725,000	07/15/2019
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		2FE	1,004,437	1,005,765	08/15/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				96,760,241	96,782,684	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	2,030,500	2,030,500	02/01/2031
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	491,218	491,378	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,521,718	2,521,878	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				99,281,959	99,304,561	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				144,699,133	144,723,137	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				14,816,718	14,816,878	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				159,515,851	159,540,014	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	CATHOLIC HEALTH INITIATV CP 2.64% Due 10/1/2018 At Mat			9,934,645	9,925,933	10/01/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,934,645	9,925,933	XXX
000000-00-0	Huntington National Bank Money Market Account			60,676	60,676	
000000-00-0	Key Bank Money Market Account			13,676	13,676	
000000-00-0	BB&T Bank Money Market Account			57,795	57,795	
000000-00-0	Key Bank VMDA			10,686,862	10,686,862	
9099999. Total - Cash (Schedule E Part 1 type)				10,819,009	10,819,009	XXX
	AVERY CP 2.15% Due 7/5/2018 At Mat			14,997,959	14,986,758	07/05/2018
	CHUGACH ELECTRIC ASSN CP 2.17% Due 7/3/2018 At Mat			8,499,628	8,496,926	07/03/2018
	CREDIT AGRICOLE CIB NY CP 1.87% Due 7/2/2018 At Mat			11,998,741	11,998,130	07/02/2018
	DUKE ENERGY CORP CP 2.17% Due 7/2/2018 At Mat			7,498,644	7,498,644	07/02/2018
	IBM CREDIT LLC CP 2.06% Due 8/28/2018 At Mat			6,977,149	6,975,566	08/28/2018
	INTL PAPER CO CP 2.3% Due 7/10/2018 At Mat			11,494,504	11,486,040	07/10/2018
	SEMPRA ENERGY GLOBAL CP 2.55% Due 8/14/2018 At Mat			4,968,833	4,968,833	08/14/2018
	SINOPEC CP 2.09% Due 7/5/2018 At Mat			4,999,154	4,997,968	07/05/2018
	SINOPEC CP 2.09% Due 7/6/2018 At Mat			17,996,418	17,992,685	07/06/2018
	SOCIETE GENERALE CP 1.81% Due 7/5/2018 At Mat			4,248,504	4,248,504	07/05/2018
	UDR INC CP 2.35% Due 7/25/2018 At Mat			4,892,827	4,890,404	07/25/2018
	WASTE MANAGEMENT INC CP 2.35% Due 7/23/2018 At Mat			15,797,555	15,768,027	07/23/2018

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
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			38,646	38,646	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				114,408,563	114,347,132	XXX
9999999 - Totals				294,678,068	294,632,089	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 49,897,396 Book/Adjusted Carrying Value $ 49,812,793
2. Average balance for the year Fair Value $ 288,450,912 Book/Adjusted Carrying Value $ 289,188,398

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					4,572,052	(5,273,354)	(4,076,674)	XXX
FIFTH THIRD BANK	CINCINNATI, OH					4,037,161	1,083,901	2,960,302	XXX
GOLDMAN SACHS	NEW YORK, NY					2,018,969	1,522,818	1,017,012	XXX
HUNTINGTON BANK	COLUMBUS, OH					78,316	5,078,373	3,582,037	XXX
JP MORGAN/CHASE	NEW YORK, NY					(10,454,704)	(8,750,451)	(11,685,185)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					10,663,183	10,681,405	10,700,538	XXX
M&T BANK	BUFFALO, NY					1,407,127	1,412,899	1,418,851	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			681,562	680,952	429,714	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	13,003,666	6,436,543	4,346,595	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	13,003,666	6,436,543	4,346,595	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	13,003,666	6,436,543	4,346,595	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
	AVERY CP		06/21/2018	2.270	07/05/2018	14,986,758	9,458	0
	CATHOLIC HEALTH INITIATV CP		05/02/2018	2.650	07/25/2018	2,981,671	13,029	0
	CHUGACH ELECTRIC ASSN CP		06/27/2018	2.170	07/03/2018	8,496,926	2,049	0
	CREDIT AGRICOLE CIB NY CP		06/29/2018	1.870	07/02/2018	11,998,130	1,247	0
	DOVER CORP CP		06/27/2018	2.200	07/05/2018	3,998,044	978	0
	DUKE ENERGY CORP CP		06/29/2018	2.170	07/02/2018	7,498,644	904	0
	IBM CREDIT LLC CP		06/27/2018	2.060	08/28/2018	6,975,566	1,202	0
	INTL PAPER CO CP		06/21/2018	2.300	07/10/2018	11,486,040	7,347	0
	JOHNSON CONTROLS INTL CP		06/29/2018	2.200	07/02/2018	1,199,780	147	0
	KCPLMO CP		06/29/2018	2.250	07/02/2018	3,999,250	500	0
	OGE ENERGY CORP CP		06/27/2018	2.220	07/03/2018	2,998,890	740	0
	SEMPRA ENERGY GLOBAL CP		05/18/2018	2.550	08/14/2018	4,968,833	15,583	0
	SINOPEC CP		06/28/2018	2.090	07/05/2018	4,997,968	871	0
	SINOPEC CP		06/29/2018	2.090	07/06/2018	17,992,685	2,090	0
	UDR INC CP		06/25/2018	2.350	07/25/2018	4,890,404	1,919	0
	WECGRP CP		06/28/2018	2.300	07/05/2018	3,098,614	594	0
	WASTE MANAGEMENT INC CP		06/22/2018	2.350	07/23/2018	15,768,027	9,283	0
	WISCONSIN PUBLIC SERV CP		06/29/2018	2.150	07/06/2018	1,999,164	239	0
	SOCIETE GENERALE CP		06/28/2018	1.810	07/05/2018	4,248,504	641	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						134,583,898	68,821	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						134,583,898	68,821	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						134,583,898	68,821	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						134,583,898	68,821	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	06/28/2018	0.000	XXX	30,000	0	155
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		06/28/2018	0.000	XXX	15,970,355	0	17
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						16,000,355	0	172
8899999 - Total Cash Equivalents						150,584,253	68,821	172