7 4 7 8 0 2 0 1 9 2 0 1 0 0 1 0 1

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2019

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

Licensed as business type: Life, Accident & Health [X] Fraternal Benefit Societies [ ]

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, General Counsel	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	Michael Shane Speas #, VP, Chief Info Security Officer	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 President & CEO	Edward Joseph Babbitt Secretary	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 24th day of April, 2019

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	5,489,052,453	0	5,489,052,453	5,321,133,125
2.	Stocks:				
	2.1 Preferred stocks	17,408,428	0	17,408,428	17,408,427
	2.2 Common stocks	784,253,174	0	784,253,174	733,717,151
3.	Mortgage loans on real estate:				
	3.1 First liens	579,029,990	0	579,029,990	571,159,134
	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 ($ 13,020,578), cash equivalents ($ 26,263,046) and short-term investments ($ 0)	39,283,624	0	39,283,624	82,755,656
6.	Contract loans (including $ premium notes)	107,465,190	0	107,465,190	107,925,809
7.	Derivatives	79,087,570	0	79,087,570	61,462,644
8.	Other invested assets	208,874,784	0	208,874,784	203,200,188
9.	Receivables for securities	9,693,418	0	9,693,418	4,393,968
10.	Securities lending reinvested collateral assets	25,983,932	0	25,983,932	782,047
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,340,132,563	0	7,340,132,563	7,103,938,149
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	54,201,130	0	54,201,130	50,749,258
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				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	58,106	0	58,106	52,550
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon			0	6,675,238
18.2	Net deferred tax asset	16,567,841	12,311,964	4,255,877	8,331,866
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 ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	391,991	0	391,991	781,911
24.	Health care ($) and other amounts receivable	84,054	80,951	3,103	74,306
25.	Aggregate write-ins for other than invested assets	2,065,707	0	2,065,707	2,065,251
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,413,521,469	12,392,915	7,401,128,554	7,172,688,606
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,252,384,291	0	2,252,384,291	2,242,401,209
28.	Total (Lines 26 and 27)	9,665,905,760	12,392,915	9,653,512,845	9,415,089,815
	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	2,065,707	0	2,065,707	2,065,251
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)	2,065,707	0	2,065,707	2,065,251

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,821,403,914 less $ included in Line 6.3 (including $ 1,018,599 Modco Reserve)	4,821,403,914	4,748,935,639
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,048,912,396	989,440,221
4.	Contract claims:		
	4.1 Life	139,335	216,000
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members 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 $ 63,441 ceded	63,441	78,526
	9.4 Interest Maintenance Reserve	14,544,679	10,535,891
10.	Commissions to agents due or accrued-life and annuity contracts $ 873,062 , accident and health $ and deposit-type contract funds $	873,062	655,306
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	249,002	195,541
13.	Transfers to Separate Accounts due or accrued (net) (including $ (32,104,058) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(34,358,502)	(43,648,548)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,002,949)	(1,295,098)
15.1	Current federal and foreign income taxes, including $ 3,592,112 on realized capital gains (losses)	8,495,730	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,094,454	2,137,304
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	8,067,085	24,561,757
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	133,081,071	100,073,429
	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	2,836,990	3,939,625
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	11,283,452	2,887,352
	24.09 Payable for securities	23,077,367	2,723,830
	24.10 Payable for securities lending	133,193,345	151,816,233
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	53,174,565	48,168,894
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,226,128,437	6,041,421,902
27.	From Separate Accounts Statement	2,252,384,291	2,242,401,209
28.	Total liabilities (Lines 26 and 27)	8,478,512,728	8,283,823,111
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	908,163,872
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	263,836,245	220,102,832
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)	1,172,000,117	1,128,266,704
38.	Totals of Lines 29, 30 and 37	1,175,000,117	1,131,266,704
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,653,512,845	9,415,089,815
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	52,510,000	47,500,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	664,565	668,894
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	53,174,565	48,168,894
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	153,177,533	166,437,198	660,977,532
2.	Considerations for supplementary contracts with life contingencies	6,272,312	3,430,734	7,065,485
3.	Net investment income	70,653,040	61,186,878	259,562,202
4.	Amortization of Interest Maintenance Reserve (IMR)	527,877	324,092	1,676,650
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	(676)	295,091	875,760
7.	Reserve adjustments on reinsurance ceded	45,970	(14,104,627)	(737,869,309)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,379,297	4,174,037	17,232,633
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,149,037	717,132	698,485,553
9.	Totals (Lines 1 to 8.3)	235,204,390	222,460,535	908,006,506
10.	Death benefits	3,760,009	695,760	10,414,561
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	81,061,796	59,521,908	254,001,505
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	102,536,661	91,047,966	426,558,093
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,878,899	5,996,881	26,230,687
18.	Payments on supplementary contracts with life contingencies	1,983,833	1,628,740	8,137,098
19.	Increase in aggregate reserves for life and accident and health contracts	72,683,976	91,222,346	293,222,562
20.	Totals (Lines 10 to 19)	267,905,174	250,113,601	1,018,564,506
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,317,934	9,424,523	36,970,734
22.	Commissions and expense allowances on reinsurance assumed	3,056	3,226	12,925
23.	General insurance expenses and fraternal expenses	9,368,032	10,534,238	43,855,776
24.	Insurance taxes, licenses and fees, excluding federal income taxes	973,791	1,352,757	3,938,908
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(70,878,454)	(53,949,251)	(246,140,920)
27.	Aggregate write-ins for deductions	1,438,196	1,603,761	6,729,767
28.	Totals (Lines 20 to 27)	218,127,729	219,082,855	863,931,696
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	17,076,661	3,377,680	44,074,810
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	17,076,661	3,377,680	44,074,810
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,910,491	4,839,154	11,369,124
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,166,170	(1,461,474)	32,705,686
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,386,163 (excluding taxes of $ 1,205,949 transferred to the IMR)	1,547,525	2,787,712	26,515,595
35.	Net income (Line 33 plus Line 34)	13,713,695	1,326,238	59,221,281
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,131,266,704	875,758,653	875,758,653
37.	Net income (Line 35)	13,713,695	1,326,238	59,221,281
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,970,779	58,119,787	(7,389,424)	(50,915,780)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,574,341	4,688,693	5,417,882
41.	Change in nonadmitted assets	3,333,232	(5,098,940)	(14,081,619)
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			
44.	Change in asset valuation reserve	(33,007,642)	2,852,409	5,867,685
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement		(4,083)	(1,398)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		250,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	43,733,413	(3,625,107)	255,508,051
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,175,000,117	872,133,546	1,131,266,704
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,130,169	691,756	2,182,770
08.302.	Other Fee Income	18,868	20,555	79,534
08.303.	Termination of Reinsurance Agreement - LIC	0	0	694,579,056
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	4,821	1,644,193
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,149,037	717,132	698,485,553
2701.	Securities Lending Interest Expense	1,115,031	1,279,625	5,478,776
2702.	Pension Expense	304,903	350,834	1,320,584
2703.	Miscellaneous Expense	14,409	42	557
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,853	(26,740)	(70,150)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,438,196	1,603,761	6,729,767
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	159,449,845	169,737,248	668,239,635
2.	Net investment income	67,319,507	59,451,518	266,375,116
3.	Miscellaneous income	4,521,646	5,070,087	24,140,752
4.	Total (Lines 1 to 3)	231,290,998	234,258,853	958,755,503
5.	Benefit and loss related payments	195,482,679	172,537,481	772,017,862
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(80,168,500)	(61,676,780)	(207,052,549)
7.	Commissions, expenses paid and aggregate write-ins for deductions	20,537,637	22,512,920	88,933,749
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (8,343,469) tax on capital gains (losses)	(6,668,364)	190,504	15,353,936
10.	Total (Lines 5 through 9)	129,183,452	133,564,125	669,252,998
11.	Net cash from operations (Line 4 minus Line 10)	102,107,546	100,694,728	289,502,505
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	192,700,239	252,383,040	1,057,941,846
	12.2 Stocks	15,628,197	736,816	123,093,798
	12.3 Mortgage loans	2,393,485	2,055,624	7,682,569
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,653,098	4,323,999	24,304,488
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	16,184	3,089	150,277
	12.7 Miscellaneous proceeds	20,353,537	78,285,125	6,396,246
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	237,744,740	337,787,693	1,219,569,224
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	355,911,541	449,579,341	1,328,842,067
	13.2 Stocks	12,076,160	3,849,849	47,152,582
	13.3 Mortgage loans	10,264,340	18,055,976	123,036,986
	13.4 Real estate	0	0	0
	13.5 Other invested assets	4,792,440	5,100,781	17,972,469
	13.6 Miscellaneous applications	32,604,841	14,860,017	8,269,179
	13.7 Total investments acquired (Lines 13.1 to 13.6)	415,649,322	491,445,964	1,525,273,283
14.	Net increase (or decrease) in contract loans and premium notes	(460,619)	1,121,842	197,450
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(177,443,963)	(154,780,113)	(305,901,508)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	4,299,634
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	59,472,175	61,114,328	39,428,983
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(27,607,790)	50,425,472	(53,138,529)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	31,864,385	111,539,800	(9,409,912)
	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)	(43,472,032)	57,454,414	(25,808,915)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	82,755,656	108,564,571	108,564,571
	19.2 End of period (Line 18 plus Line 19.1)	39,283,624	166,018,986	82,755,656

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

20.0001. Contribution from The Western and 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	111,247	111,320	450,319
3. Ordinary individual annuities	153,088,866	166,689,824	661,220,334
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	153,200,113	166,801,144	661,670,653
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	153,200,113	166,801,144	661,670,653
14. Deposit-type contracts	1,443,722,251	916,247,003	4,248,928,185
15. Total (Lines 13 and 14)	1,596,922,364	1,083,048,147	4,910,598,838
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

NOTES TO FINANCIAL STATEMENTS

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 #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	13,713,695	59,221,281
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	13,713,695	59,221,281
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,175,000,117	1,131,266,704
(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	1,175,000,117	1,131,266,704

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

No Change.

C. Accounting Policy

(2) Not applicable.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process or the SVO modified filing exempt process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost. .

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 2019.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2019, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2019:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	2,333,632
2. 12 Months or Longer	$	9,322,088
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	293,655,283
2. 12 Months or Longer	$	561,457,956

(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 $170.4 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	79,087,570	—	79,087,570

* 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	(11,283,452)	—	(11,283,452)

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $860.0 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	860,000,000	XXX	XXX
2. Prior Year-end			
(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

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)	876,473,994	865,211,259	728,783,534
2. Current Year General Account Total Collateral Pledged	876,473,994	865,211,259	728,783,534
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	881,616,881	883,098,266	686,067,163

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)	876,446,097	874,248,831	712,333,163
2. Current Year General Account Maximum Collateral Pledged	876,446,097	874,248,831	712,333,163
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	901,780,892	905,690,277	759,314,666

(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	728,783,534	728,783,534	—	722,160,269
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	728,783,534	728,783,534	—	722,160,269
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	686,067,163	686,067,163	—	679,318,016
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	686,067,163	686,067,163	—	679,318,016

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	728,783,534	728,783,534	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	728,783,534	728,783,534	—

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 March 31, 2019

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	—	209,767	—	—	209,767
Common stock: Unaffiliated	394,664,298	—	—	8,409,999	403,074,297
Common stock: Mutual funds	278,852	—	—	—	278,852
Derivative assets: Options, purchased	—	16,182,289	60,920,666	—	77,102,955
Derivative assets: Stock warrants	—	82,021	—	—	82,021
Derivative assets: Futures	1,902,596	—	—	—	1,902,596
Separate account assets*	810,525,403	32,858	—	—	810,558,261
Total assets at fair value	1,207,371,149	16,506,935	60,920,666	8,409,999	1,293,208,749

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(11,283,454)	—	—	(11,283,454)
Total liabilities at fair value	—	(11,283,454)	—	—	(11,283,454)

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

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

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

Quarter Ended at 03/31/2019

Description	Beginning Balance at 01/01/2019	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 03/31/2019
a. Assets										
Derivative assets: Options, purchased	53,302,079	—	—	4,241,121	6,716,690	7,062,675	—	—	(10,401,899)	60,920,666
Total Assets	53,302,079	—	—	4,241,121	6,716,690	7,062,675	—	—	(10,401,899)	60,920,666

(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)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	5,637,443,273	5,489,052,452	5,842,055	5,602,099,511	29,501,707	—	—
Common stock: Unaffiliated**	429,346,897	429,346,897	420,936,898	—	—	8,409,999	—
Common stock: Mutual funds	278,852	278,852	278,852	—	—	—	—
Preferred stock	18,014,179	17,408,428	—	13,040,816	4,973,363	—	—
Mortgage loans	588,401,372	579,029,990	—	—	588,401,372	—	—
Cash, cash equivalents, & short-term investments	39,299,906	39,283,623	39,299,906	—	—	—	—
Other invested assets: Surplus notes	19,778,708	16,061,150	—	19,778,708	—	—	—
Securities lending reinvested collateral assets	25,983,932	25,983,932	25,983,932	—	—	—	—
Derivative assets	79,087,572	79,087,572	1,902,596	16,264,310	60,920,666	—	—
Separate account assets	2,260,824,341	2,234,751,372	810,474,370	1,389,739,147	60,610,824	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,667,299,315)	(1,671,321,234)	—	—	(1,667,299,315)	—	—
Fixed-indexed annuity contracts	(1,698,474,592)	(1,701,410,779)	—	—	(1,698,474,592)	—	—
Derivative liabilities	(11,283,454)	(11,283,454)	—	(11,283,454)	—	—	—
Cash collateral payable	(52,510,000)	(52,510,000)	—	(52,510,000)	—	—	—
Separate account liabilities*	(1,291,391,863)	(1,388,962,437)	—	—	(1,291,391,863)	—	—
Securities lending liability	(133,193,345)	(133,193,345)	—	(133,193,345)	—	—	—

*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 20E 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. Derivatives included in Level 1 represent the cash deposits with brokers relating to futures. The fair value is based upon the stated amount.

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.

E. Assets that use a net asset value (NAV) as a practical expedient consists 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. The NAV for this investment is $15.00. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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: $ 6,978,705

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	$ 339,004,814	$ 354,627,425
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 95,111,090	$ 100,954,544
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 434,115,904	$ 455,581,969
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.

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. $ 170,407,739

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 170,323,054

16.3 Total payable for securities lending reported on the liability page. $ 133,193,345

GENERAL INTERROGATORIES

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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		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	$ 576,280,993
	1.14 Total Mortgages in Good Standing	$ 576,280,993
	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)	$ 579,029,990
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 [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

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	2,886	1,474,256			1,477,142	258,313
2. Alaska AK	L	0	0			0	0
3. Arizona AZ	L	113	3,844,562			3,844,675	0
4. Arkansas AR	L	0	1,794,048			1,794,048	70,000
5. California CA	L	3,833	8,400,285			8,404,118	778,561
6. Colorado CO	L	1,621	1,278,203			1,279,824	0
7. Connecticut CT	L	26	1,793,176			1,793,202	573,077
8. Delaware DE	L	0	313,198			313,198	0
9. District of Columbia DC	L	0	254,867			254,867	0
10. Florida FL	L	8,397	14,046,312			14,054,709	1,648,980
11. Georgia GA	L	2,358	1,672,872			1,675,230	235,895
12. Hawaii HI	L	629	1,039,806			1,040,435	680,559
13. Idaho ID	L	39	14,347			14,386	0
14. Illinois IL	L	11,467	6,455,998			6,467,465	842,824
15. Indiana IN	L	1,295	2,430,949			2,432,244	155,927
16. Iowa IA	L	9,367	1,081,941			1,091,308	121,947
17. Kansas KS	L	1,595	435,067			436,662	0
18. Kentucky KY	L	837	4,710,590			4,711,427	411,628
19. Louisiana LA	L	0	3,451,889			3,451,889	483,359
20. Maine ME	L	0	63,297			63,297	0
21. Maryland MD	L	1,250	1,840,154			1,841,404	14,301
22. Massachusetts MA	L	39	3,511,543			3,511,582	295,769
23. Michigan MI	L	588	6,466,634			6,467,222	13,425,779
24. Minnesota MN	L	9,422	1,325,843			1,335,265	107,151
25. Mississippi MS	L	291	176,479			176,770	0
26. Missouri MO	L	1,986	2,413,520			2,415,506	1,962,082
27. Montana MT	L	66	1,861			1,927	0
28. Nebraska NE	L	3,660	1,480,868			1,484,528	0
29. Nevada NV	L	33	1,313,777			1,313,810	0
30. New Hampshire NH	L	0	1,636,703			1,636,703	0
31. New Jersey NJ	L	0	7,765,357			7,765,357	443,610
32. New Mexico NM	L	1,090	406,590			407,680	239,636
33. New York NY	N	225	734,071			734,296	0
34. North Carolina NC	L	53	5,414,867			5,414,920	591,932
35. North Dakota ND	L	0	300			300	0
36. Ohio OH	L	23,638	18,533,543			18,557,181	1,416,888,224
37. Oklahoma OK	L	6,440	995,948			1,002,388	60,001
38. Oregon OR	L	464	1,669,341			1,669,805	251,643
39. Pennsylvania PA	L	6,914	16,247,705			16,254,619	2,191,728
40. Rhode Island RI	L	0	1,549,730			1,549,730	0
41. South Carolina SC	L	2,327	1,711,135			1,713,462	0
42. South Dakota SD	L	811	493,673			494,484	0
43. Tennessee TN	L	2,541	3,051,766			3,054,307	0
44. Texas TX	L	1,481	8,904,380			8,905,861	136,354
45. Utah UT	L	0	1,070,660			1,070,660	0
46. Vermont VT	L	0	0			0	0
47. Virginia VA	L	65	2,912,633			2,912,698	513,560
48. Washington WA	L	911	2,588,921			2,589,832	0
49. West Virginia WV	L	1,887	2,742,849			2,744,736	0
50. Wisconsin WI	L	602	1,564,365			1,564,967	339,411
51. Wyoming WY	L	0	0			0	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	7,987	0	0	7,987	0
59. Subtotal	XXX	111,247	153,088,866	0	0	153,200,113	1,443,722,251
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	111,247	153,088,866	0	0	153,200,113	1,443,722,251
96. Plus Reinsurance Assumed	XXX	19,546				19,546	
97 Totals (All Business)	XXX	130,793	153,088,866	0	0	153,219,659	1,443,722,251
98. Less Reinsurance Ceded	XXX	42,125				42,125	
99. Totals (All Business) less Reinsurance Ceded	XXX	88,668	153,088,866	0	0	153,177,534	1,443,722,251
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		7,987			7,987	
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	7,987	0	0	7,987	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 - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
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	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR 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	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	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	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Ins Co	Ownership	21.350	WS Mutual Holding Co		
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	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	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	

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	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	47.860	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	4.580	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	42.300	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	32.920	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	6.250	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	6.250	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	27.560	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	83-1005851				Fort Washington PE Invest X	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X 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	

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	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	83-0980611				FWPEI X 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	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	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	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	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	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co		
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	

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	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	83-0812652				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	
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	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	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	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	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	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	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	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	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	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	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	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co		
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	

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	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	7 4 7 8 0 2 0 1 9 4 9 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 4 7 8 0 2 0 1 9 3 6 5 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	7 4 7 8 0 2 0 1 9 4 4 5 0 0 0 1
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 9 4 4 7 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 4 7 8 0 2 0 1 9 4 4 8 0 0 0 1
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 9 4 4 9 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous Income	0	4,821	1,644,193
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	4,821	1,644,193

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. Reserve Adjustment	3,853	(26,740)	(88,851)
2705. Experience Refund	0	0	18,701
2797. Summary of remaining write-ins for Line 27 from overflow page	3,853	(26,740)	(70,150)

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	571,159,138	455,804,721
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		49,558,507
	2.2 Additional investment made after acquisition	10,264,340	73,478,479
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	2,393,485	7,682,569
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)	579,029,993	571,159,138
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	579,029,993	571,159,138
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	579,029,993	571,159,138

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	203,200,188	206,842,909
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		501,986
	2.2 Additional investment made after acquisition	4,792,440	17,470,482
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	15	58
5.	Unrealized valuation increase (decrease)	7,542,822	3,432,998
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	6,653,098	24,304,488
8.	Deduct amortization of premium and depreciation	4,107	15,925
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized	3,476	727,832
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	208,874,784	203,200,188
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	208,874,784	203,200,188

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	6,072,258,698	5,644,367,625
2.	Cost of bonds and stocks acquired	367,987,701	1,621,695,015
3.	Accrual of discount	3,679,883	4,504,744
4.	Unrealized valuation increase (decrease)	51,498,805	(719,648)
5.	Total gain (loss) on disposals	8,112,544	12,037,288
6.	Deduct consideration for bonds and stocks disposed of	208,347,014	1,181,882,165
7.	Deduct amortization of premium	4,495,140	19,441,638
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		9,149,044
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	18,578	846,521
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,290,714,055	6,072,258,698
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,290,714,055	6,072,258,698

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)	3,377,093,170	225,874,932	190,996,705	37,730,889	3,449,702,286			3,377,093,170
2. NAIC 2 (a)	1,624,525,023	863,061,513	789,954,319	8,103,802	1,705,736,019			1,624,525,023
3. NAIC 3 (a)	233,920,892	17,942,116	577,031	(52,666,250)	198,619,727			233,920,892
4. NAIC 4 (a)	134,872,794	7,318,841	1,453,017	874,417	141,613,035			134,872,794
5. NAIC 5 (a)	12,884,656	0	1,996,769	(3,008,011)	7,879,876			12,884,656
6. NAIC 6 (a)	547,413	0	2,160	7,933,215	8,478,468			547,413
7. Total Bonds	5,383,843,948	1,114,197,402	984,980,001	(1,031,938)	5,512,029,411	0	0	5,383,843,948
PREFERRED STOCK								
8. NAIC 1	5,000,000	0	0	0	5,000,000			5,000,000
9. NAIC 2	12,408,428	0	0	(444,182)	11,964,246			12,408,428
10. NAIC 3	0	0	0	444,182	444,182			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	17,408,428	0	0	0	17,408,428	0	0	17,408,428
15. Total Bonds and Preferred Stock	5,401,252,376	1,114,197,402	984,980,001	(1,031,938)	5,529,437,839	0	0	5,401,252,376

(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 $ 5,396,494 ; NAIC 2 $ 17,580,467 ; 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					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	2,599,816	16,419,020
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		72,282
6.	Deduct consideration received on disposals	2,599,816	16,491,302
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)	0	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	54,920,587
2.	Cost Paid/(Consideration Received) on additions	8,508,884
3.	Unrealized Valuation increase/(decrease)	9,752,891
4.	Total gain (loss) on termination recognized	4,003,266
5.	Considerations received/(paid) on terminations	11,284,109
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	65,901,519
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	65,901,519

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				3,654,707
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(1,752,111)
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	(464,305)			
	3.14 Section 1, Column 18, prior year	538,636	(1,002,941)	(1,002,941)	
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	(464,305)			
	3.24 Section 1, Column 19, prior year	538,636	(1,002,941)	(1,002,941)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(2,452,217)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(2,452,217)	(2,452,217)		
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				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,902,596
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				1,902,596

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	65,901,522	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,902,596	
3.	Total (Line 1 plus Line 2)		67,804,118
4.	Part D, Section 1, Column 5	79,087,572	
5.	Part D, Section 1, Column 6	(11,283,454)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	65,901,522	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		65,901,522
10.	Part D, Section 1, Column 8	77,184,976	
11.	Part D, Section 1, Column 9	(11,283,454)	
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	1,902,595	
15.	Part D, Section 1, Column 11	1,902,595	
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	74,820,689	97,771,024
2.	Cost of cash equivalents acquired	864,415,954	9,297,194,608
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	20,335	78,339
6.	Deduct consideration received on disposals	912,993,933	9,320,223,282
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)	26,263,045	74,820,689
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	26,263,045	74,820,689

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009065	Washington	DC		11/04/2016	4.500	0	1,606,703	54,300,000
0009070	Louisville	KY		04/20/2017	4.550	0	2,093,116	58,400,000
0009073	Seattle	WA		03/28/2018	5.220	0	6,564,521	69,420,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	10,264,340	182,120,000
0899999. Total Mortgages in good standing						0	10,264,340	182,120,000
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						0	10,264,340	182,120,000

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
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		2,765,720	0	0	0	0	0	0	0	37,998	0	0	0
0009047	Ocala	FL		10/19/2007		2,598,821	0	0	0	0	0	0	0	387,973	0	0	0
0009048	Naples	FL		03/04/2010		7,059,540	0	0	0	0	0	0	0	59,209	0	0	0
0009049	City of Industry	CA		06/02/2011		4,056,980	0	0	0	0	0	0	0	33,056	0	0	0
0009050	Houston	TX		09/28/2011		5,955,566	0	0	0	0	0	0	0	81,892	0	0	0
0009052	Brentwood	TN		07/17/2014		8,088,259	0	0	0	0	0	0	0	143,253	0	0	0
0009053	Frankfort	KY		12/12/2014		16,401,661	0	0	0	0	0	0	0	240,357	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,628,884	0	0	0	0	0	0	0	150,696	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,817,618	0	0	0	0	0	0	0	100,673	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,625,176	0	0	0	0	0	0	0	66,026	0	0	0
0009057	Aurora	CO		10/08/2015		21,030,558	0	0	0	0	0	0	0	146,015	0	0	0
0009058	Westfield	IN		11/03/2015		24,131,435	0	0	0	0	0	0	0	109,733	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,208,599	0	0	0	0	0	0	0	126,764	0	0	0
0009060	Vineyard	UT		12/07/2015		30,907,019	0	0	0	0	0	0	0	143,339	0	0	0
0009061	Westminster	CO		08/01/2016		35,809,304	0	0	0	0	0	0	0	144,908	0	0	0
0009062	Humble	TX		08/03/2016		21,524,275	0	0	0	0	0	0	0	101,688	0	0	0
0009063	Charleston	SC		10/14/2016		25,000,000	0	0	0	0	0	0	0	65,966	0	0	0
0009066	Westfield	IN		11/22/2016		10,222,708	0	0	0	0	0	0	0	41,319	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,389,249	0	0	0	0	0	0	0	124,347	0	0	0
0009068	Dayton	OH		02/17/2017		10,943,291	0	0	0	0	0	0	0	43,111	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,197,803	0	0	0	0	0	0	0	342	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,772	0	0	0	0	0	0	0	54	0	0	0
0009074	EL Paso	TX		06/13/2018		6,986,569	0	0	0	0	0	0	0	44,767	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						379,848,807	0	0	0	0	0	0	0	2,393,486	0	0	0
0599999 - Totals						379,848,807	0	0	0	0	0	0	0	2,393,486	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 and Administrative Symbol/ Market Indicator	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	5S	03/15/2011					623,882	1.570
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1FE	10/24/2016			1,363,077		2,913,703	3.170
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	1,363,077	0	3,537,585	XXX
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016			2,000,000			2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,000,000	0	0	XXX
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1				3,600,588	2.430
	AUDAX MEZZANINE II	WILMINGTON	DE	AUDAX MEZZANINE II		11/30/2006	2				1	0.350
	AUDAX MEZZANINE IV	WASHINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		905,251			1.250
	CARLYLE MEZZANINE PARTNERS LP L.P.		DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3				1,097	4.580
	Maranon Sr Credit Strategies			Maranon Sr Credit Strategies		09/21/2017	3		500,000		3,750,000	6.600
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3				610,129	1.630
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		24,111		792,066	1.950
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1				7,352,547	1.610
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1				5,065,882	1.000
2199999. Joint Venture Interests - Other - Unaffiliated								0	1,429,363	0	21,172,310	XXX
4499999. Total - Unaffiliated								0	4,792,440	0	24,709,895	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	4,792,440	0	24,709,895	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
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	01/16/2019	2,665,224					0		2,665,224	2,665,224			0	168,232
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							2,665,224	0	0	0	0	0	0	2,665,224	2,665,224	0	0	0	168,232
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	03/27/2019	278,896					0		278,896	278,896			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	01/25/2019	464,765					0		464,765	464,765			0	232,835
1599999. Joint Venture Interests - Common Stock - Unaffiliated							743,661	0	0	0	0	0	0	743,661	743,661	0	0	0	232,835
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	02/19/2019	1,713,456					0		1,713,456	1,713,456			0	182,031
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/14/2019	101,802					0		101,802	101,802			0	
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/14/2019	72,783					0		72,783	72,783			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/20/2019	238,704					0		238,704	238,704			0	156,603
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	01/24/2019	153,956					0		153,956	153,956			0	
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	01/14/2019	963,511					0		963,511	963,511			0	214,495
2199999. Joint Venture Interests - Other - Unaffiliated							3,244,213	0	0	0	0	0	0	3,244,213	3,244,212	0	0	0	553,129
4499999. Total - Unaffiliated							6,653,098	0	0	0	0	0	0	6,653,098	6,653,097	0	0	0	954,196

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							6,653,098	0	0	0	0	0	0	6,653,098	6,653,097	0	0	0	954,196

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 Designation and Administrative Symbol/ Market Indicator (a)
36230U-YF-0	G2 4.390% 09/20/61		02/01/2019	Interest Capitalization		29	29	0	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		03/01/2019	Interest Capitalization		2,045	2,045	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2019	Interest Capitalization		6,526	6,526	0	1
690353-SC-2	OPIC US Agency Floating Rate 2.335% 06/15/24		03/01/2019	BANK of AMERICA SEC Mont		3,859,635	3,859,635	19,561	1
912828-3W-8	U S TREASURY 2.750% 02/15/28		02/28/2019	BANK of AMERICA SEC		4,519,002	4,500,000	4,786	1
0599999. Subtotal - Bonds - U.S. Governments						8,387,237	8,368,235	24,347	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2019	Interest Capitalization		61,857	61,857	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2019	Interest Capitalization		66,085	66,085	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2019	Interest Capitalization		20,902	20,902	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		03/01/2019	Interest Capitalization		86,941	86,941	0	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		01/01/2019	Interest Capitalization		6,453	6,453	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		03/01/2019	Interest Capitalization		30,900	30,900	0	1
3140HK-2H-0	FN BK6175 4.000% 10/01/48		01/25/2019	ROBERT W. BAIRD		1,464,280	1,439,095	1,919	1
3140JG-AM-7	FN BN0011 4.000% 08/01/48		01/25/2019	J P MORGAN SEC FIXED INC		2,534,631	2,489,891	3,320	1
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.850% 07/31/28		03/06/2019	BARCLAYS		1,900,000	1,900,000	584	1FE
76252P-HJ-1	RIB FLOATER TRUST 2.850% 07/01/22		03/06/2019	BARCLAYS		1,500,000	1,500,000	584	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						7,672,049	7,602,124	6,407	XXX
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		01/08/2019	MORGAN STANLEY FIXED INC		4,789,971	5,065,000	55,012	2FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		01/25/2019	BANK OF OKLAHOMA		5,071,464	4,988,070	9,330	1FE
010392-EZ-7	ALABAMA POWER CO 6.125% 05/15/38		01/23/2019	KEY BANC-MCDONALD		2,365,849	1,940,000	23,105	1FE
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		02/12/2019	FIFTH THIRD SECURITIES		2,523,647	2,450,000	5,036	2FE
02665W-CT-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		01/10/2019	WELLS FARGO		4,998,650	5,000,000	0	1FE
032511-AY-3	ANADARKO PETROLEUM 6.450% 09/15/36		03/20/2019	MORGAN STANLEY FIXED INC		3,651,705	3,227,000	4,047	2FE
06051G-HS-1	BANK OF AMERICA CORP 4.330% 03/15/50		03/12/2019	BANK of AMERICA SEC		4,000,000	4,000,000	0	1FE
097023-CD-5	BOEING CO 3.200% 03/01/29		03/13/2019	BNP SECURITIES		4,886,550	5,000,000	13,333	1FE
097023-CE-3	BOEING CO 3.500% 03/01/39		02/13/2019	BANK of AMERICA SEC		4,791,500	5,000,000	0	1FE
118230-AQ-4	BUCKEYE PARTNERS 3.950% 12/01/26		03/15/2019	SUNTRUST		6,491,642	6,913,000	81,480	2FE
12636Y-AC-6	CRH AMERICA FINANCE INC 3.950% 04/04/28		02/25/2019	BARCLAYS		4,810,400	5,000,000	78,451	2FE
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		01/24/2019	JEFFERIES & CO		313,645	298,000	3,292	4FE
131347-CK-0	CALPINE CORP 5.250% 06/01/26		03/07/2019	UBS WARBURG		817,320	834,000	12,163	3FE
161175-BR-4	CHARTER COMM OPT LLC/CAP 5.050% 03/30/29		01/14/2019	DEUTSCHE BANK		4,996,750	5,000,000	0	2FE
166754-AN-1	CHEVRON PHILLIPS CHEM 3.486% 05/01/20		01/03/2019	US BANCORP		2,503,000	2,500,000	15,312	1FE
17325F-AS-7	CITIBANK NA 3.650% 01/23/24		01/15/2019	CITIGROUP GLOBAL MKTS		4,993,200	5,000,000	0	1FE
17327X-AA-5	CGCMT 2019-SST2 A 3.402% 12/15/36		02/21/2019	CITIGROUP GLOBAL MKTS		18,000,000	18,000,000	0	1FE
18539U-AA-3	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		03/07/2019	RBC/DAIN		828,835	833,000	21,288	3FE
233046-AJ-0	DNKN 2019-1A A2I 3.787% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKETS		7,000,000	7,000,000	0	2FE
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKETS		6,000,000	6,000,000	0	2FE
233331-80-0	DTE ENERGY COMPANY PFD		03/21/2019	JANNEY MONTGOMERY SCOTT NINC		4,990,000	200,000	0	2FE
24422E-UN-7	JOHN DEERE CAPITAL 3.203% 07/10/20		01/04/2019	MITSUBISHI UFJ SECURITIES		8,800,000	8,800,000	0	1FE
24422E-UU-1	JOHN DEERE CAPITAL 3.450% 03/07/29		03/04/2019	HONG KONG SHANGHAI BK		4,685,430	4,700,000	0	1FE
250847-EB-2	DETROIT EDISON 6.625% 06/01/36		02/07/2019	MARKET AXESS		418,364	330,000	4,251	1FE
254687-DG-8	DISNEY 7.430% 10/01/26		03/20/2019	Taxable Exchange		2,498,300	2,000,000	69,759	1FE
254687-DN-3	DISNEY 7.300% 04/30/28		03/20/2019	Taxable Exchange		2,530,564	2,000,000	56,778	1FE
254687-EQ-5	DISNEY 6.150% 02/15/41		03/20/2019	Taxable Exchange		2,578,288	2,000,000	11,958	1FE
254687-EY-8	DISNEY 7.750% 12/01/45		03/20/2019	Taxable Exchange		12,790,267	8,545,000	200,511	1FE
26078J-AH-3	DOWDUPONT INC 3.794% 11/15/23		01/04/2019	J P MORGAN SEC FIXED INC		2,955,330	3,000,000	13,041	2FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		03/12/2019	BARCLAYS		1,000,000	1,000,000	0	2FE
29272W-AA-7	ENERGIZER HOLDINGS 0.000% 07/15/26		01/15/2019	Tax Free Exchange		447,000	447,000	14,961	4FE
35137L-AD-7	FOX CORP 5.476% 01/25/39		01/15/2019	Various		5,022,660	5,000,000	0	2FE
35137L-AE-5	FOX CORP 5.576% 01/25/49		01/15/2019	GOLDMAN SACHS		2,000,000	2,000,000	0	2FE
36228C-VC-4	GSMS 2005-ROCK E 5.465% 05/03/32		03/25/2019	BANK of AMERICA SEC		2,223,203	2,000,000	7,894	1FM
373298-BP-2	GEORGIA PACIFIC 7.250% 06/01/28		02/06/2019	JEFFERIES & CO		2,790,395	2,225,000	30,022	1FE
398905-AL-3	GROUP 1 AUTOMOTIVE INC 5.250% 12/15/23		01/11/2019	Cantor Fitzgerald Fixed		285,000	300,000	1,313	3FE
41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		02/28/2019	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	1FE
431318-AN-4	HILCORP ENERGY 5.000% 12/01/24		03/22/2019	BANK of AMERICA SEC		810,505	833,000	12,957	3FE
44053F-AA-8	HORIZON PHARMA USA INC 8.750% 11/01/24		02/06/2019	Various		1,940,034	1,818,000	42,862	4FE
454889-AM-8	INDIANA MICHIGAN POWER 6.050% 03/15/37		01/04/2019	KEY BANC-MCDONALD		3,626,267	3,067,000	58,243	2FE

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 Designation and Administrative Symbol/ Market Indicator (a)
46289R-AA-3	IRON MOUNTAIN US HLDNGS 5.375% 06/01/26		02/28/2019	CITIGROUP GLOBAL MKTS		591,825	607,000	8,428	3FE
482480-AG-5	KLA INSTRUMENTS CORP 4.100% 03/15/29		03/13/2019	J P MORGAN SEC FIXED INC		1,990,440	2,000,000	0	2FE
48283P-AE-1	KABB 2019-1 A 3.825% 03/15/24		03/12/2019	GUGGENHEIM CAPITAL MARKETS		9,999,891	10,000,000	0	1FE
49456B-AE-1	KINDER MORGAN 3.050% 12/01/19		01/07/2019	BARCLAYS		3,787,080	3,800,000	12,234	2FE
501044-DL-2	KROGER CO 4.500% 01/15/29		01/07/2019	Various		5,963,860	6,000,000	0	2FE
512807-AS-7	LAM RESEARCH CORP 3.750% 03/15/26		02/25/2019	J P MORGAN SEC FIXED INC		4,994,450	5,000,000	0	2FE
532457-BS-6	ELI LILLY 3.875% 03/15/39		02/20/2019	DEUTSCHE BANK		2,497,500	2,500,000	0	1FE
55261F-AK-0	M & T BANK CORP 3.445% 07/26/23		01/04/2019	MORGAN STANLEY FIXED INC		6,386,356	6,460,000	42,333	1FE
55279H-AS-9	M&T TRUST CO 3.041% 01/25/21		01/09/2019	J P MORGAN SEC FIXED INC		19,888,800	20,000,000	119,595	1FE
552953-CF-6	MGM MIRAGE INC 5.500% 04/15/27		03/27/2019	BANK of AMERICA SEC		1,400,000	1,400,000	0	3FE
55336V-AM-2	MPLX LP 4.500% 04/15/38		03/21/2019	MORGAN STANLEY FIXED INC		2,816,970	3,000,000	60,000	2FE
571676-AC-9	MARS INC 3.600% 04/01/34		03/26/2019	BANK of AMERICA SEC		4,981,600	5,000,000	0	1FE
577081-BB-7	MATTEL INC 6.750% 12/31/25		01/16/2019	GOLDMAN SACHS		936,250	1,000,000	3,375	4FE
58013M-EC-4	MCDONALD'S CORP 6.300% 10/15/37		02/07/2019	US BANCORP		1,204,670	1,000,000	20,300	2FE
582839-AE-6	MEAD JOHNSON NUTRITION CO 4.900% 11/01/19		01/07/2019	BARCLAYS		1,521,075	1,500,000	13,883	1FE
58933Y-AV-7	MERCK & CO INC 3.900% 03/07/39		03/05/2019	MORGAN STANLEY FIXED INC		4,947,900	5,000,000	0	1FE
64952W-CR-2	NEW YORK LIFE GLOBAL 3.121% 06/10/22		01/04/2019	WELLS FARGO		4,665,831	4,700,000	12,445	1FE
68389X-AE-5	ORACLE CORP 6.500% 04/15/38		02/13/2019	CREDIT SUISSE FIRST BOSTON		6,186,285	4,790,000	103,783	1FE
70432*-AA-9	PAYCHEX INC PP 4.070% 03/13/26		01/03/2019	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
70457L-AA-2	PEABODY SEC FIN CORP 6.000% 03/31/22		03/27/2019	Cantor Fitzgerald Fixed		293,546	291,000	8,682	3FE
713448-EG-9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		1,251,813	1,000,000	0	1FE
741503-AZ-9	PRICELINE GROUP INC. 3.600% 06/01/26		01/24/2019	DEUTSCHE BANK		5,550,660	5,700,000	32,490	1FE
74274T-AA-8	PRIVATE EXPORT FUNDING 2.100% 12/19/19		03/04/2019	FIFTH THIRD SECURITIES		347,725	350,000	1,572	1FE
78413M-AE-8	SFAVE 2015-5AVE A2B 4.144% 01/05/43		03/22/2019	BANK of AMERICA SEC		1,526,072	1,525,000	4,389	1FM
78466C-AC-0	SS&C TECHNOLOGIES INC 5.500% 09/30/27		03/14/2019	MORGAN STANLEY HI-YLD		1,050,000	1,050,000	0	4FE
853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		03/07/2019	JEFFERIES & CO		793,433	833,000	3,008	3FE
86787X-AA-3	SUNTRUST CAPITAL I 3.350% 05/15/27		02/13/2019	Various		5,263,475	5,635,000	34,161	3FE
87612E-BH-8	TARGET CORP 3.375% 04/15/29		03/18/2019	BARCLAYS		2,999,700	3,000,000	0	1FE
877249-AD-4	TAYLOR MORRISON 5.625% 03/01/24		02/06/2019	RBC/DAIN		895,365	909,000	22,299	3FE
89176L-AB-0	TPMT 2018-6 A1B 3.750% 03/25/58		02/08/2019	MORGAN STANLEY FIXED INC		4,937,500	5,000,000	5,729	1FE
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		01/24/2019	BANK of AMERICA SEC		5,665,284	5,700,000	17,813	1FE
902494-BJ-1	TYSON FOODS INC 4.000% 03/01/26		02/13/2019	MORGAN STANLEY FIXED INC		4,982,350	5,000,000	0	2FE
911365-BK-9	NA UNITED RENTALS 6.500% 12/15/26		02/28/2019	Various		1,669,815	1,596,000	35,733	3FE
92940P-AB-0	WRKCO INC 4.650% 03/15/26		02/20/2019	Tax Free Exchange		3,006,850	3,000,000	0	2FE
949746-SP-7	WELLS FARGO & CO 3.618% 02/11/22		01/04/2019	RBS GREENWICH CAPITAL		3,147,406	3,163,000	17,458	1FE
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/16/2019	FIFTH THIRD SECURITIES		1,189,140	1,200,000	12,040	1FE
96145D-AD-7	WESTROCK CO 3.375% 09/15/27		02/20/2019	Tax Free Exchange		903,791	1,000,000	0	2FE
962178-AN-9	TRI POINTE GROUP / HOMES 5.875% 06/15/24		02/07/2019	RBC/DAIN		888,095	909,000	8,307	3FE
96926J-AC-1	WILLIAM CARTER 5.625% 03/15/27		02/28/2019	BANK of AMERICA SEC		334,000	334,000	0	3FE
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A	01/10/2019	JEFFERIES & CO		1,665,398	1,653,000	59,588	4FE
448055-AP-8	HUSKY ENERGY INC 4.400% 04/15/29	A	03/13/2019	J P MORGAN SEC FIXED INC		7,995,120	8,000,000	0	2FE
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A	03/07/2019	SEAPORT GROUP LLC		851,743	833,000	21,114	3FE
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	02/06/2019	BARCLAYS		420,875	455,000	6,130	3FE
91831A-AB-7	VRX ESCROW CORP 5.875% 05/15/23	A	01/23/2019	JEFFERIES & CO		547,280	568,000	6,451	4FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 4.875% 08/15/26	D	01/14/2019	Various		419,235	538,000	10,955	4FE
046353-AP-3	ASTRAZENECA PLC 3.221% 06/10/22	D	01/04/2019	MORGAN STANLEY FIXED INC		4,627,105	4,699,000	12,821	2FE
05565E-AS-4	BMW US Capital LLC 3.435% 04/06/22	C	01/04/2019	DAIWA SECURITIES AMERICA		7,559,988	7,645,000	729	1FE
12674T-AA-4	CWCLN 6.875% 09/15/27	D	03/27/2019	CITIGROUP GLOBAL MKTS		1,240,063	1,250,000	18,142	3FE
21688A-AM-4	RABOBANK 3.263% 01/10/23	D	01/04/2019	STIFEL NICHOLAS		1,968,440	2,000,000	14,471	1FE
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	03/14/2019	FIFTH THIRD SECURITIES		1,490,820	1,500,000	1,354	2FE
47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	03/20/2019	BANK of AMERICA SEC		558,223	583,000	5,425	3FE
60920L-AA-2	MONDELEZ INTL HLDINGS NE 1.625% 10/28/19	D	01/31/2019	WELLS FARGO		2,475,000	2,500,000	10,833	2FE
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	02/06/2019	FIFTH THIRD SECURITIES		1,138,765	1,150,000	4,931	2FE
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	02/19/2019	Various		7,941,220	8,000,000	62,172	2FE
984851-AC-9	YARA INTERNATIONAL ASA 7.875% 06/11/19	D	01/08/2019	US BANCORP		3,270,444	3,210,000	20,363	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						339,852,257	327,849,070	1,701,935	XXX
8399997. Total - Bonds - Part 3						355,911,543	343,819,429	1,732,689	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						355,911,543	343,819,429	1,732,689	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
254687-10-6	DISNEY		03/21/2019	Taxable Exchange	24,721.000	2,686,184		0	L
35137L-10-5	FOX CORP		03/19/2019	Spin Off	24,760.000	941,100		0	L
38174*-10-0	Golub Capital Investment Corp BDC 3		03/18/2019	PRIVATE PLACEMENT	26,666.660	400,000		0	L
38174@-10-8	Golub Capital Investment Corpo		03/04/2019	PRIVATE PLACEMENT	42,000.000	630,000		0	L
460690-10-0	INTERPUBLIC GROUP		03/29/2019	INSTINET	16,956.000	356,537		0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		01/23/2019	INSTINET	14,863.000	2,575,055		0	L
90130A-30-9	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Taxable Exchange	54,730.000	2,717,345		0	L
913017-10-9	UNITED TECHNOLOGIES		03/11/2019	INSTINET	14,317.000	1,769,939		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,076,160	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						12,076,160	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						12,076,160	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						12,076,160	XXX	0	XXX
9999999 - Totals						367,987,703	XXX	1,732,689	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36176F-2C-1	G2 #765171 4.646% 12/20/61		03/01/2019	Paydown		386,343	386,343	419,093	387,533	0	(1,190)	0	(1,190)	0	386,343	0	0	0	2,568	09/01/2027	1
36176F-Z5-0	G2 #765164 4.113% 10/20/61		03/01/2019	Paydown		189,181	189,181	203,674	189,666	0	(486)	0	(486)	0	189,181	0	0	0	1,121	10/20/2061	1
36176F-Z9-2	G2 #765168 4.121% 11/20/61		03/01/2019	Paydown		161,292	161,292	172,681	160,953	0	339	0	339	0	161,292	0	0	0	856	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2019	Paydown		120,249	120,249	120,399	120,346	0	(98)	0	(98)	0	120,249	0	0	0	530	01/15/2033	1
36194S-PD-4	GN AU4920 3.020% 09/15/41		03/01/2019	Paydown		69,633	69,633	70,886	70,836	0	(1,203)	0	(1,203)	0	69,633	0	0	0	350	09/15/2041	1
36230U-YF-0	G2 4.390% 09/20/61		01/01/2019	Paydown		86,238	86,238	92,855	85,971	0	267	0	267	0	86,238	0	0	0	336	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		02/01/2019	Paydown		49,337	49,337	53,084	49,567	0	(230)	0	(230)	0	49,337	0	0	0	370	10/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2019	Paydown		128,623	128,623	131,394	128,611	0	12	0	12	0	128,623	0	0	0	482	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.616% 02/16/44		03/01/2019	Paydown		483,059	483,059	466,172	471,041	0	12,018	0	12,018	0	483,059	0	0	0	2,298	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.296% 11/16/42		03/01/2019	Paydown		856	856	822	856	0	0	0	0	0	856	0	0	0	9	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2019	Paydown		7,309	7,309	8,151	7,772	0	(464)	0	(464)	0	7,309	0	0	0	54	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2019	Paydown		16,054	16,054	16,744	16,294	0	(240)	0	(240)	0	16,054	0	0	0	121	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.125% 08/16/42		03/01/2019	Paydown		0	0	394,336	145,978	0	(145,978)	0	(145,978)	0	0	0	0	0	56,467	08/16/2042	1
38379U-CK-0	GNR 2016-2 IO 0.909% 04/16/57		03/01/2019	Paydown		0	0	15,187	13,526	0	(13,526)	0	(13,526)	0	0	0	0	0	330	04/16/2057	1
38379U-Q2-5	GNR 2016-140 IO 0.935% 05/16/58		03/01/2019	Paydown		0	0	20,193	19,035	0	(19,035)	0	(19,035)	0	0	0	0	0	396	05/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.886% 12/16/55		03/01/2019	Paydown		0	0	20,353	12,559	0	(12,559)	0	(12,559)	0	0	0	0	0	396	12/16/2055	1
38379U-VS-2	GNR 2016-85 IO 1.119% 03/16/57		03/01/2019	Paydown		0	0	8,120	7,470	0	(7,470)	0	(7,470)	0	0	0	0	0	178	03/16/2057	1
38379U-XP-6	GNR 2016-98 IO 0.950% 05/16/58		03/01/2019	Paydown		0	0	22,848	15,514	0	(15,514)	0	(15,514)	0	0	0	0	0	427	05/16/2058	1
690353-3B-1	OPIC AGENCY DEBENTURES 2.406% 02/15/28		02/15/2019	Redemption 100.0000		199,610	199,610	199,610	199,610	0	0	0	0	0	199,610	0	0	0	1,208	02/15/2028	1
690353-3C-9	OPIC AGENCY DEBENTURES 2.335% 05/15/24		02/15/2019	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	688	05/15/2024	1
690353-H9-1	OPIC US Agency Floating Rate 2.335% 09/15/22		03/18/2019	Redemption 100.0000		100,100	100,100	100,100	100,100	0	0	0	0	0	100,100	0	0	0	599	09/15/2022	1
690353-M8-7	OPIC 2.335% 02/15/28		03/06/2019	WELLS FARGO		5,100,000	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	0	0	37,300	02/15/2028	1
690353-SC-2	OPIC US Agency Floating Rate 2.335% 06/15/24		03/15/2019	Redemption 100.0000		175,441	175,441	175,441	0	0	0	0	0	0	175,441	0	0	0	1,052	06/15/2024	1
690353-U8-8	OPIC 2.335% 02/15/28		02/15/2019	Redemption 100.0000		81,525	81,525	81,525	81,525	0	0	0	0	0	81,525	0	0	0	494	02/15/2028	1
690353-X9-3	OPIC AGENCY DEBENTURES 2.406% 02/15/28		02/15/2019	Redemption 100.0000		136,962	136,962	136,962	136,962	0	0	0	0	0	136,962	0	0	0	830	02/15/2028	1
690353-XQ-5	OPIC VRDN 2.335% 07/15/25		01/15/2019	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	1,405	07/15/2025	1
912828-C2-4	U S TREASURY 1.500% 02/28/19		02/28/2019	Maturity		4,500,000	4,500,000	4,501,230	4,500,042	0	(42)	0	(42)	0	4,500,000	0	0	0	33,750	02/28/2019	1
0599999. Subtotal - Bonds - U.S. Governments						12,341,559	12,341,559	12,881,607	12,371,514	0	(205,399)	0	(205,399)	0	12,341,559	0	0	0	144,615	XXX	XXX
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS 3.302% 02/15/19		02/15/2019	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	20,638	02/15/2019	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/02/2019	Redemption 100.0000		14,742	14,742	14,742	14,742	0	0	0	0	0	14,742	0	0	0	87	02/01/2042	1FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/02/2019	Redemption 100.0000		15,608	15,608	15,608	15,608	0	0	0	0	0	15,608	0	0	0	51	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2019	Paydown		23,843	23,843	23,992	23,953	0	(110)	0	(110)	0	23,843	0	0	0	87	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2019	Paydown		108,008	108,008	112,244	111,711	0	(3,703)	0	(3,703)	0	108,008	0	0	0	520	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2019	Paydown		12,284	12,284	12,522	12,404	0	(120)	0	(120)	0	12,284	0	0	0	95	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2019	Paydown		10,711	10,711	10,952	10,834	0	(122)	0	(122)	0	10,711	0	0	0	79	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2019	Paydown		8,094	8,094	8,605	8,409	0	(315)	0	(315)	0	8,094	0	0	0	61	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2019	Paydown		6,689	6,689	7,111	6,951	0	(262)	0	(262)	0	6,689	0	0	0	50	07/01/2025	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		03/01/2019	Paydown		21,848	21,848	21,138	21,399	0	449	0	449	0	21,848	0	0	0	111	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2019	Paydown		1,303	1,303	1,355	1,296	0	7	0	7	0	1,303	0	0	0	22	08/15/2021	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		03/01/2019	Paydown		298,989	298,989	314,802	314,465	0	(15,477)	0	(15,477)	0	298,989	0	0	0	2,087	02/01/2046	1
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		03/01/2019	Paydown		28	28	29	28	0	0	0	0	0	28	0	0	0	0	03/01/2021	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		03/01/2019	Paydown		8	8	8	8	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		03/01/2019	Paydown		59,536	59,536	58,792	58,906	0	630	0	630	0	59,536	0	0	0	257	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2019	Paydown		365	365	371	370	0	(5)	0	(5)	0	365	0	0	0	4	10/01/2035	1

STATEMENT AS OF MARCH 31, 2019 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2019	Paydown		20,168	20,168	19,223	20,025	0	143	0	143	0	20,168	0	0	0	116	11/15/2037	1
3137A7-NU-0	FHLMC K011 A2 4.084% 11/25/20		03/01/2019	Paydown		10,848	10,848	10,902	10,837	0	11	0	11	0	10,848	0	0	0	76	11/25/2020	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2019	Paydown		18,298	18,298	19,884	19,832	0	(1,534)	0	(1,534)	0	18,298	0	0	0	127	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.343% 01/25/22		03/01/2019	Paydown		0	0	17,656	5,401	0	(5,401)	0	(5,401)	0	0	0	0	0	398	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.230% 07/25/22		03/01/2019	Paydown		0	0	18,927	7,008	0	(7,008)	0	(7,008)	0	0	0	0	0	410	07/25/2022	1FE
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		03/01/2019	Paydown		41,224	41,224	38,572	35,829	0	5,292	0	5,292	0	41,224	0	0	0	222	03/15/2043	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2019	Paydown		129,447	129,447	120,578	123,536	0	5,911	0	5,911	0	129,447	0	0	0	256	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2019	Paydown		1,630	1,630	1,617	1,622	0	8	0	8	0	1,630	0	0	0	10	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.547% 09/25/25		03/01/2019	Paydown		0	0	17,317	12,073	0	(12,073)	0	(12,073)	0	0	0	0	0	380	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.292% 01/25/27		03/01/2019	Paydown		0	0	5,067	4,142	0	(4,142)	0	(4,142)	0	0	0	0	0	105	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 4.067% 04/01/30		03/01/2019	Paydown		1,258	1,258	1,246	1,148	0	110	0	110	0	1,258	0	0	0	8	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2019	Paydown		95,572	95,572	92,809	93,650	0	1,922	0	1,922	0	95,572	0	0	0	437	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2019	Paydown		129,763	129,763	133,271	132,603	0	(2,840)	0	(2,840)	0	129,763	0	0	0	764	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2019	Paydown		14,595	14,595	15,324	15,270	0	(675)	0	(675)	0	14,595	0	0	0	101	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.585% 06/01/45		03/01/2019	Paydown		36,848	36,848	36,187	36,236	0	612	0	612	0	36,848	0	0	0	234	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2019	Paydown		16,721	16,721	16,057	16,382	0	340	0	340	0	16,721	0	0	0	80	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2019	Paydown		74,878	74,878	80,073	79,043	0	(4,165)	0	(4,165)	0	74,878	0	0	0	501	01/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		03/01/2019	Paydown		191,717	191,717	191,739	191,706	0	11	0	11	0	191,717	0	0	0	985	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2019	Paydown		13,890	13,890	13,304	13,583	0	306	0	306	0	13,890	0	0	0	128	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2019	Paydown		34,110	34,110	36,529	35,194	0	(1,085)	0	(1,085)	0	34,110	0	0	0	224	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2019	Paydown		45,955	45,955	44,397	45,193	0	762	0	762	0	45,955	0	0	0	419	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2019	Paydown		54,460	54,460	58,583	56,397	0	(1,936)	0	(1,936)	0	54,460	0	0	0	480	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2019	Paydown		70,320	70,320	76,429	72,530	0	(2,210)	0	(2,210)	0	70,320	0	0	0	679	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		03/01/2019	Paydown		228,827	228,827	222,111	225,306	0	3,522	0	3,522	0	228,827	0	0	0	2,323	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2019	Paydown		52,110	52,110	57,680	54,311	0	(2,201)	0	(2,201)	0	52,110	0	0	0	424	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2019	Paydown		9,314	9,314	8,910	9,171	0	143	0	143	0	9,314	0	0	0	62	11/25/2024	1
31398J-MR-1	FHR 3573 JB 4.500% 09/15/24		03/01/2019	Paydown		290,598	290,598	296,955	291,570	0	(972)	0	(972)	0	290,598	0	0	0	2,134	09/15/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2019	Paydown		24,097	24,097	24,203	24,096	0	1	0	1	0	24,097	0	0	0	163	09/15/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		03/01/2019	Paydown		29,737	29,737	30,103	29,690	0	47	0	47	0	29,737	0	0	0	311	08/25/2019	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2019	Paydown		56,462	56,462	59,409	57,322	0	(860)	0	(860)	0	56,462	0	0	0	339	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2019	Paydown		21,037	21,037	20,130	20,733	0	303	0	303	0	21,037	0	0	0	140	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2019	Paydown		43,319	43,319	45,208	43,423	0	(104)	0	(104)	0	43,319	0	0	0	314	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2019	Paydown		60,422	60,422	65,671	61,364	0	(942)	0	(942)	0	60,422	0	0	0	439	09/25/2025	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		03/01/2019	Paydown		45,309	45,309	44,545	45,055	0	255	0	255	0	45,309	0	0	0	342	03/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2019	Paydown		21,282	21,282	20,191	20,924	0	358	0	358	0	21,282	0	0	0	145	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		03/01/2019	Paydown		50,917	50,917	51,235	50,915	0	2	0	2	0	50,917	0	0	0	386	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2019	Paydown		892	892	883	884	0	8	0	8	0	892	0	0	0	8	08/01/2033	1
3140HK-2H-0	FN BK6175 4.000% 10/01/48		03/01/2019	Paydown		2,828	2,828	2,878	0	0	(49)	0	(49)	0	2,828	0	0	0	9	10/01/2048	1
3140J7-MZ-5	FN BM3075 3.500% 07/01/32		03/01/2019	Paydown		465,794	465,794	473,727	473,387	0	(7,593)	0	(7,593)	0	465,794	0	0	0	2,684	07/01/2032	1
3140JG-AM-7	FN BN0011 4.000% 08/01/48		03/01/2019	Paydown		13,582	13,582	13,826	0	0	(244)	0	(244)	0	13,582	0	0	0	45	08/01/2048	1
3140JG-WT-8	FN BN0657 4.000% 09/01/48		03/01/2019	Paydown		99,577	99,577	99,795	99,791	0	(214)	0	(214)	0	99,577	0	0	0	469	09/01/2048	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		03/01/2019	Paydown		7,668	7,668	7,765	7,757	0	(88)	0	(88)	0	7,668	0	0	0	70	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2019	Paydown		22,691	22,691	23,684	23,181	0	(490)	0	(490)	0	22,691	0	0	0	225	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		03/01/2019	Paydown		131,963	131,963	129,385	130,283	0	1,680	0	1,680	0	131,963	0	0	0	640	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2019	Paydown		25,660	25,660	25,612	25,611	0	49	0	49	0	25,660	0	0	0	118	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2019	Paydown		33,286	33,286	33,255	33,248	0	37	0	37	0	33,286	0	0	0	172	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2019	Paydown		41,862	41,862	42,215	42,017	0	(155)	0	(155)	0	41,862	0	0	0	261	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2019	Paydown		20,316	20,316	20,900	20,620	0	(304)	0	(304)	0	20,316	0	0	0	164	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		03/01/2019	Paydown		66,791	66,791	69,483	68,808	0	(2,017)	0	(2,017)	0	66,791	0	0	0	452	01/01/2031	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2019	Paydown		15,503	15,503	15,939	15,865	0	(362)	0	(362)	0	15,503	0	0	0	92	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		03/01/2019	Paydown		18,558	18,558	19,596	18,993	0	(435)	0	(435)	0	18,558	0	0	0	167	09/01/2022	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2019	Paydown		41,940	41,940	42,615	42,313	0	(374)	0	(374)	0	41,940	0	0	0	269	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2019	Paydown		28,889	28,889	29,386	29,163	0	(274)	0	(274)	0	28,889	0	0	0	168	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/05/2019	Redemption 100.0000		70,025	70,025	70,025	70,025	0	0	0	0	0	70,025	0	0	0	4,444	07/01/2041	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					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 and Admini-strative Symbol /Market Indicator (a)
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 2.490% 01/01/36		01/02/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	204	01/01/2036	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		03/12/2019	Redemption 100.0000		234,915	234,915	234,915	234,915	0	0	0	0	0	234,915	0	0	0	8,515	08/01/2046	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/02/2019	Redemption 100.0000		57,385	57,385	57,385	57,385	0	0	0	0	0	57,385	0	0	0	246	10/01/2034	1FE
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.850% 07/31/28		03/21/2019	Redemption 100.0000		6,200,000	6,200,000	6,200,000	5,064,444	0	0	0	0	0	6,200,000	0	0	0	44,736	07/31/2028	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/02/2019	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	113	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/02/2019	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	17,383	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/02/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,031	12/01/2021	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		03/01/2019	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	734	09/01/2019	1FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		03/02/2019	Redemption 100.0000		452,430	452,430	452,430	452,430	0	0	0	0	0	452,430	0	0	0	11,604	03/01/2036	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/02/2019	Redemption 100.0000		158,048	158,048	158,048	158,048	0	0	0	0	0	158,048	0	0	0	717	09/01/2037	1FE
734195-AB-6	PORT GTR CINCINNATI DEV AUTH R 3.500% 05/15/26		03/05/2019	Redemption 100.0000		1,980,000	1,980,000	1,980,000	1,980,000	0	0	0	0	0	1,980,000	0	0	0	0	05/15/2026	2AM
76252P-HJ-1	RIB FLOATER TRUST 2.850% 07/01/22		02/01/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	465	07/01/2022	1FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		01/03/2019	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,163	07/01/2035	1FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		03/02/2019	Redemption 100.0000		74,328	74,328	74,233	74,236	0	93	0	93	0	74,328	0	0	0	383	09/01/2047	1FE
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2019	Redemption 100.0000		85,000	85,000	80,012	81,505	0	3,495	0	3,495	0	85,000	0	0	0	1,913	07/20/2036	1FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		03/15/2019	RAYMOND JAMES		1,873,041	1,926,007	1,926,007	1,926,007	0	0	0	0	0	1,926,007	0	(52,965)	(52,965)	15,706	04/25/2042	1FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		03/01/2019	Redemption 100.0000		86,203	86,203	86,203	86,203	0	0	0	0	0	86,203	0	0	0	439	04/25/2042	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		03/02/2019	Redemption 100.0000		73,555	73,555	73,555	73,555	0	0	0	0	0	73,555	0	0	0	478	10/25/2043	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		03/02/2019	Paydown		38,378	38,378	38,378	38,378	0	0	0	0	0	38,378	0	0	0	206	10/25/2037	1FE
92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		03/02/2019	Various		360,051	360,051	360,239	360,216	0	(165)	0	(165)	0	360,051	0	0	0	11,739	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/02/2019	Redemption 100.0000		11,783	11,783	11,783	11,783	0	0	0	0	0	11,783	0	0	0	60	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						17,270,131	17,323,097	17,428,470	16,225,255	0	(54,519)	0	(54,519)	0	17,323,097	0	(52,965)	(52,965)	167,103	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2019	Paydown		1,475	1,475	1,272	1,259	0	215	0	215	0	1,475	0	0	0	14	05/25/2033	1FM
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2019	Paydown		11,930	11,930	12,130	0	0	(199)	0	(199)	0	11,930	0	0	0	72	11/15/2048	1FE
008414-AB-0	ABMT 2013-1 B1 3.607% 07/25/43		03/01/2019	Paydown		126,992	126,992	129,031	128,674	0	(1,682)	0	(1,682)	0	126,992	0	0	0	653	07/25/2043	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2019	Paydown		163,352	163,352	158,279	158,340	0	5,012	0	5,012	0	163,352	0	0	0	1,220	11/25/2044	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2019	Paydown		60,567	60,567	61,324	61,322	0	(755)	0	(755)	0	60,567	0	0	0	331	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2019	Paydown		47,307	47,307	47,988	47,978	0	(670)	0	(670)	0	47,307	0	0	0	190	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.581% 06/25/45		03/01/2019	Paydown		36,654	36,654	37,476	37,292	0	(638)	0	(638)	0	36,654	0	0	0	219	06/25/2045	1FM
00842E-AS-0	ABMT 2016-2 B1 3.808% 03/25/46		03/01/2019	Paydown		36,829	36,829	36,391	36,399	0	430	0	430	0	36,829	0	0	0	234	03/25/2046	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2019	Paydown		159,616	159,616	161,711	161,332	0	(1,716)	0	(1,716)	0	159,616	0	0	0	1,032	12/25/2045	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2019	Various		24	24	23	(12,391)	0	12,415	0	12,415	0	24	0	0	0	0	12/31/2025	2FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2019	Paydown		18,173	20,081	18,246	17,282	0	891	0	891	0	18,173	0	0	0	201	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		03/15/2019	Paydown		136,774	136,774	136,279	136,605	0	170	0	170	0	136,774	0	0	0	564	02/15/2024	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 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 and Admini-strative Symbol /Market Indicator (a)
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/15/2019	Redemption 100.0000		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	2,167	02/15/2029	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2019	Redemption 100.0000		367,768	367,768	356,526	357,286	0	10,483	0	10,483	0	367,768	0	0	0	6,394	07/15/2027	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2019	Paydown		4,644	4,644	4,631	4,527	0	118	0	118	0	4,644	0	0	0	26	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2019	Paydown		20,437	20,437	20,435	20,341	0	95	0	95	0	20,437	0	0	0	129	10/17/2036	1FE
02665W-BR-1	AMERICAN HONDA FINANCE 2.926% 01/22/19		01/22/2019	Maturity		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	9,370	01/22/2019	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2019	Paydown		22,436	22,436	22,435	22,425	0	12	0	12	0	22,436	0	0	0	130	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	155	10/30/2045	2AM
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.965% 03/25/37		02/01/2019	Paydown		9,730	9,730	8,167	8,834	0	896	0	896	0	9,730	0	0	0	79	03/25/2037	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2019	Paydown		106,576	106,576	109,241	107,696	0	(1,120)	0	(1,120)	0	106,576	0	0	0	510	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2019	Paydown		1,579	1,579	1,490	1,534	0	44	0	44	0	1,579	0	0	0	14	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2019	Paydown		12,752	12,752	12,647	12,674	0	77	0	77	0	12,752	0	0	0	96	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2019	Paydown		7,086	11,661	10,762	11,221	0	(4,135)	0	(4,135)	0	7,086	0	0	0	101	03/25/2035	2FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2019	Paydown		11,516	11,977	11,701	11,701	0	(186)	0	(186)	0	11,516	0	0	0	93	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2019	Paydown		3,909	4,848	4,426	4,881	0	(973)	0	(973)	0	3,909	0	0	0	53	01/25/2037	4FM
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/15/2019	Maturity		1,060,000	1,060,000	1,085,737	1,065,513	0	(5,513)	0	(5,513)	0	1,060,000	0	0	0	29,097	03/15/2019	2FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2019	Paydown		218,506	218,506	217,526	218,493	0	13	0	13	0	218,506	0	0	0	1,170	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		02/01/2019	Paydown		0	425,623	0	0	0	0	0	0	0	0	0	0	0	2,376	04/15/2028	6FE
118230-AK-7	BUCKEYE PARTNERS 4.150% 07/01/23		03/15/2019	STIFEL NICHOLAS		3,041,940	3,000,000	2,952,508	2,972,770	0	1,200	0	1,200	0	2,973,971	0	67,969	67,969	89,225	07/01/2023	2FE
118230-AN-1	BUCKEYE PARTNERS 4.350% 10/15/24		03/14/2019	SUNTRUST		1,004,170	1,000,000	998,250	998,936	0	35	0	35	0	998,970	0	5,200	5,200	18,488	10/15/2024	2FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2019	Paydown		2,721	8,277	2,206	(42)	0	2,763	0	2,763	0	2,721	0	0	0	66	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2019	Paydown		175,935	175,935	175,830	179,240	0	(3,304)	0	(3,304)	0	175,935	0	0	0	1,886	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.115% 11/10/47		03/01/2019	Paydown		0	0	20,333	13,116	0	(13,116)	0	(13,116)	0	0	0	0	0	579	11/10/2047	1FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		03/01/2019	Paydown		7,428	7,428	7,456	7,435	0	(7)	0	(7)	0	7,428	0	0	0	43	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/01/2019	Paydown		96,427	96,427	96,427	96,385	0	42	0	42	0	96,427	0	0	0	420	03/10/2031	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2019	Paydown		9,824	9,824	4,211	3,546	0	6,278	0	6,278	0	9,824	0	0	0	23	11/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2019	Paydown		88,318	88,318	90,965	89,259	0	(941)	0	(941)	0	88,318	0	0	0	574	02/10/2047	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2019	Paydown		13,967	13,967	13,935	13,935	0	32	0	32	0	13,967	0	0	0	59	08/25/2043	1FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.939% 09/25/44		03/01/2019	Paydown		37,087	37,087	36,972	36,978	0	109	0	109	0	37,087	0	0	0	244	09/25/2044	1FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.939% 09/25/44		03/01/2019	Paydown		44,902	44,902	44,873	44,867	0	35	0	35	0	44,902	0	0	0	295	09/25/2044	1FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.987% 10/25/44		03/01/2019	Paydown		22,869	22,869	23,368	23,313	0	(445)	0	(445)	0	22,869	0	0	0	152	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2019	Paydown		67,533	67,533	67,602	67,602	0	(69)	0	(69)	0	67,533	0	0	0	373	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.863% 12/25/44		03/01/2019	Paydown		36,666	36,666	38,460	38,009	0	(1,343)	0	(1,343)	0	36,666	0	0	0	236	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.945% 01/25/45		03/01/2019	Paydown		72,457	72,457	73,680	73,293	0	(836)	0	(836)	0	72,457	0	0	0	477	01/25/2045	1FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2019	Paydown		113,945	113,945	113,712	113,709	0	237	0	237	0	113,945	0	0	0	718	09/25/2057	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/10/2019	Redemption 100.0000		41,103	41,103	41,103	41,103	0	0	0	0	0	41,103	0	0	0	323	01/10/2036	2AM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2019	Paydown		22,148	24,715	23,070	21,980	0	168	0	168	0	22,148	0	0	0	234	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2019	Paydown		14,615	14,615	14,325	14,423	0	192	0	192	0	14,615	0	0	0	147	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2019	Paydown		35,250	35,250	30,730	30,389	0	4,861	0	4,861	0	35,250	0	0	0	290	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2019	Paydown		46,079	46,079	42,623	42,305	0	3,775	0	3,775	0	46,079	0	0	0	365	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		03/01/2019	Paydown		9,944	12,806	11,993	11,627	0	(1,683)	0	(1,683)	0	9,944	0	0	0	115	11/25/2035	2FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		02/01/2019	Paydown		1,689,732	1,689,732	1,169,644	1,510,995	0	178,737	0	178,737	0	1,689,732	0	0	0	15,529	04/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2019	Paydown		7,573	13,113	11,249	11,062	0	(3,489)	0	(3,489)	0	7,573	0	0	0	119	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2019	Paydown		6,983	8,493	7,187	7,188	0	(205)	0	(205)	0	6,983	0	0	0	69	11/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		02/01/2019	Paydown		2,137,309	2,137,309	1,321,941	802,650	0	1,334,660	0	1,334,660	0	2,137,309	0	0	0	21,427	11/25/2036	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		02/01/2019	Paydown		2,778,023	2,778,023	2,071,105	1,933,482	0	844,541	0	844,541	0	2,778,023	0	0	0	27,777	05/25/2037	1FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		03/10/2019	Redemption 100.0000		49,490	49,490	49,490	49,490	0	0	0	0	0	49,490	0	0	0	282	10/10/2038	2
13213P-AA-8	Cambrian VRDN 2.490% 02/01/31		03/01/2019	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	389	02/01/2031	1FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		03/01/2019	Paydown		61,072	61,072	61,034	60,417	0	655	0	655	0	61,072	0	0	0	563	02/18/2035	1FM
171340-AM-4	CHURCH & DWIGHT CO INC 2.921% 01/25/19		01/25/2019	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	20,239	01/25/2019	2FE
17275R-AE-2	CISCO SYSTEMS INC 4.950% 02/15/19		02/15/2019	Maturity		2,000,000	2,000,000	1,995,480	1,999,931	0	69	0	69	0	2,000,000	0	0	0	49,500	02/15/2019	1FE

STATEMENT AS OF MARCH 31, 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2019	Paydown		6	8,740	4,305	4,403	0	(4,397)	0	(4,397)	0	6	0	0	0	37	11/25/2036	5FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2019	Paydown		50,174	50,174	51,678	50,700	0	(525)	0	(525)	0	50,174	0	0	0	343	09/10/2046	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2019	Paydown		72,570	72,570	72,831	72,877	0	(307)	0	(307)	0	72,570	0	0	0	487	06/25/2044	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	163	04/25/2047	2AM
19990A-AA-7	COMM 2016-SAVA A 4.204% 10/15/34		01/15/2019	Paydown		2,529,074	2,529,074	2,529,074	2,529,074	0	0	0	0	0	2,529,074	0	0	0	9,095	10/15/2034	1FM
19990A-AG-4	COMM 2016-SAVA B 4.784% 10/15/34		01/15/2019	Paydown		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	71,670	10/15/2034	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.649% 09/30/24		01/01/2019	Paydown		18	18	18	0	0	18	0	18	0	18	0	0	0	0	09/30/2024	1FM
22540A-BT-4	CSFB 97-1R 1M5 7.649% 09/30/24		03/01/2019	Paydown		17	17	17	0	0	16	0	16	0	17	0	0	0	0	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2019	Paydown		5,729	5,729	5,513	5,574	0	154	0	154	0	5,729	0	0	0	75	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2019	Redemption 100.0000		21,575	21,575	21,575	21,575	0	0	0	0	0	21,575	0	0	0	147	05/15/2034	1FE
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		01/29/2019	Paydown		0	4,176	2,160	2,160	0	0	0	0	0	2,160	0	(2,160)	(2,160)	0	08/15/2018	6*
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		02/20/2019	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	176	11/20/2047	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		03/01/2019	Paydown		27,424	27,424	27,698	27,420	0	4	0	4	0	27,424	0	0	0	216	11/10/2046	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		03/01/2019	Paydown		164,613	164,613	166,253	164,869	0	(256)	0	(256)	0	164,613	0	0	0	1,002	07/10/2044	1FM
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		03/01/2019	Paydown		5,826	5,826	5,810	5,817	0	9	0	9	0	5,826	0	0	0	23	07/10/2044	1FM
24422E-UA-5	JOHN DEERE CAPITAL 2.700% 01/06/23		03/28/2019	GOLDMAN SACHS		2,004,300	2,000,000	1,998,520	1,998,793	0	72	0	72	0	1,998,865	0	5,435	5,435	39,750	01/06/2023	1FE
24704A-AA-4	Dell Equipment F20181 rust SER 20181 CL A1 2.450% 06/24/19		02/22/2019	Paydown		1,088,885	1,088,885	1,088,332	1,088,468	0	417	0	417	0	1,088,885	0	0	0	3,414	06/24/2019	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2019	Paydown		3,360	3,735	3,403	3,489	0	(129)	0	(129)	0	3,360	0	0	0	39	09/25/2035	1FM
25151E-AD-5	DBALT 2006-AB3 A4 5.811% 07/25/36		03/01/2019	Paydown		21,079	21,079	18,181	16,626	0	4,453	0	4,453	0	21,079	0	0	0	231	07/25/2036	1FM
25272K-AA-1	DELL 1st Lien 3.480% 06/01/19		03/21/2019	Call 100.1265		2,802,541	2,799,000	2,808,545	2,804,555	0	(2,963)	0	(2,963)	0	2,801,593	0	(2,593)	(2,593)	33,304	06/01/2019	2FE
25468P-CK-0	DISNEY 5.500% 03/15/19		03/15/2019	Maturity		1,000,000	1,000,000	998,180	999,952	0	48	0	48	0	1,000,000	0	0	0	27,500	03/15/2019	1FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		01/25/2019	Paydown		12,500	12,500	12,776	12,759	0	(259)	0	(259)	0	12,500	0	0	0	140	10/25/2045	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2019	Paydown		20,000	20,000	20,216	20,151	0	(151)	0	(151)	0	20,000	0	0	0	206	07/25/2047	3AM
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		01/25/2019	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	103	07/25/2048	2AM
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2019	Paydown		416,425	416,425	412,577	414,003	0	2,422	0	2,422	0	416,425	0	0	0	1,858	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/01/2019	Redemption 100.0000		111,976	111,976	111,976	111,976	0	0	0	0	0	111,976	0	0	0	0	01/19/2031	1FE
29271L-AD-6	ENDO FIN LLC/ENDO FINCO 7.250% 01/15/22		03/26/2019	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	1,988,858	1,992,094	0	557	0	557	0	1,992,651	0	7,349	7,349	101,097	01/15/2022	5FE
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		03/15/2019	Maturity		2,500,000	2,500,000	2,585,125	2,534,618	0	(34,618)	0	(34,618)	0	2,500,000	0	0	0	121,250	03/15/2019	2FE
29279V-AA-2	ENERGIZER GAMMA ACQ INC 6.375% 07/15/26		01/15/2019	Tax Free Exchange		447,000	447,000	447,000	447,000	0	0	0	0	0	447,000	0	0	0	29,921	07/15/2026	4FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2019	Paydown		15,187	15,187	13,573	13,538	0	1,649	0	1,649	0	15,187	0	0	0	51	03/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2019	Paydown		82,438	82,438	81,510	81,520	0	917	0	917	0	82,438	0	0	0	541	02/25/2048	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2019	Paydown		1,017,195	1,083,726	943,909	930,735	0	86,460	0	86,460	0	1,017,195	0	0	0	14,645	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2019	Paydown		335,068	421,195	341,673	307,670	0	27,399	0	27,399	0	335,068	0	0	0	5,820	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2019	Paydown		14,082	15,684	12,091	12,737	0	1,345	0	1,345	0	14,082	0	0	0	126	09/25/2035	1FM
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		01/30/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2019	Paydown		36,538	36,538	36,623	36,620	0	(83)	0	(83)	0	36,538	0	0	0	465	04/30/2047	3AM
361849-CB-6	GMACC 1997-C1 X 1.526% 07/15/29		01/01/2019	Paydown		0	0	4,565	4,441	0	(4,441)	0	(4,441)	0	0	0	0	0	242	07/15/2029	6FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		03/01/2019	Paydown		562,881	562,881	574,138	564,345	0	(1,465)	0	(1,465)	0	562,881	0	0	0	2,845	05/10/2045	1FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		03/01/2019	Paydown		259,466	259,466	267,241	261,782	0	(2,316)	0	(2,316)	0	259,466	0	0	0	1,711	08/10/2046	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2019	Paydown		21,426	25,709	24,492	24,937	0	(3,511)	0	(3,511)	0	21,426	0	0	0	282	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2019	Paydown		10,035	11,443	9,354	10,609	0	(574)	0	(574)	0	10,035	0	0	0	122	05/25/2037	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2019	Paydown		32,912	32,912	33,899	33,004	0	(91)	0	(91)	0	32,912	0	0	0	208	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		03/15/2019	Redemption 100.0000		36,724	36,724	36,724	36,724	0	0	0	0	0	36,724	0	0	0	357	01/15/2026	2
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		03/17/2019	Paydown		37,019	37,019	36,377	36,384	0	635	0	635	0	37,019	0	0	0	269	04/15/2037	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2019	Paydown		13,110	13,110	2,126	284	0	12,825	0	12,825	0	13,110	0	0	0	79	05/25/2036	1FM
46187B-AA-1	IHSFR 2017-SFR2 A 3.332% 12/17/36		03/18/2019	Paydown		138,807	138,807	138,807	138,807	0	0	0	0	0	138,807	0	0	0	751	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2019	Paydown		1,891	1,891	1,891	1,901	0	(10)	0	(10)	0	1,891	0	0	0	19	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		03/01/2019	Paydown		9,344	9,344	9,125	7,814	0	1,530	0	1,530	0	9,344	0	0	0	111	02/25/2036	1FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		03/15/2019	Paydown		131,824	131,824	146,633	145,417	0	(13,594)	0	(13,594)	0	131,824	0	0	0	1,048	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2019	Paydown		156,374	156,374	161,065	160,557	0	(4,183)	0	(4,183)	0	156,374	0	0	0	940	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2019	Paydown		240,762	240,762	236,774	237,100	0	3,662	0	3,662	0	240,762	0	0	0	1,335	09/15/2065	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 and Administrative Symbol /Market Indicator (a)
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2019	Paydown		60,664	60,664	60,630	60,634	0	30	0	30	0	60,664	0	0	0	409	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		03/15/2019	Paydown		58,722	58,722	58,684	58,689	0	33	0	33	0	58,722	0	0	0	375	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2019	Paydown		132,757	132,757	132,697	132,703	0	54	0	54	0	132,757	0	0	0	805	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/15/2019	Paydown		465,656	465,656	462,550	462,854	0	2,803	0	2,803	0	465,656	0	0	0	2,456	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2019	Paydown		116,150	116,150	116,060	116,076	0	74	0	74	0	116,150	0	0	0	684	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		03/15/2019	Paydown		188,703	188,703	188,538	188,546	0	157	0	157	0	188,703	0	0	0	1,367	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2019	Paydown		58,688	58,688	33,756	28,204	0	30,484	0	30,484	0	58,688	0	0	0	244	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2019	Paydown		15,032	15,032	15,183	15,032	0	0	0	0	0	15,032	0	0	0	120	06/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2019	Paydown		38,308	38,308	38,691	38,344	0	(36)	0	(36)	0	38,308	0	0	0	267	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2019	Paydown		193,822	193,822	195,760	194,281	0	(459)	0	(459)	0	193,822	0	0	0	1,248	01/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.827% 12/15/49		03/01/2019	Paydown		0	0	10,241	8,147	0	(8,147)	0	(8,147)	0	0	0	0	0	229	12/15/2049	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		03/01/2019	Paydown		65,932	65,932	66,411	66,411	0	(478)	0	(478)	0	65,932	0	0	0	446	05/25/2047	1FM
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		03/01/2019	Paydown		23,025	23,025	23,113	23,107	0	(82)	0	(82)	0	23,025	0	0	0	135	12/25/2048	1FM
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		01/30/2019	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	248	07/30/2047	2AM
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2019	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	68	07/30/2047	2AM
48249Y-AA-3	KSBA 2016-1 A 2.449% 03/25/42		02/25/2019	Paydown		0	0	106,820	116,158	0	(116,158)	0	(116,158)	0	0	0	0	0	2,559	03/25/2042	1
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		03/15/2019	Paydown		8,000,000	8,000,000	7,999,954	8,037,113	0	(37,113)	0	(37,113)	0	8,000,000	0	0	0	91,420	03/15/2022	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2019	Paydown		15,177	17,453	14,868	13,728	0	1,449	0	1,449	0	15,177	0	0	0	158	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2019	Paydown		7,756	8,803	7,216	7,486	0	270	0	270	0	7,756	0	0	0	83	01/25/2037	2FM
52522H-AN-2	LXS 2006-8 3A5 4.839% 06/25/36		03/01/2019	Paydown		17,477	18,352	17,286	17,286	0	191	0	191	0	17,477	0	0	0	141	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2019	Paydown		3	5,320	4,181	4,932	0	(4,929)	0	(4,929)	0	3	0	0	0	41	11/25/2036	2FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		03/01/2019	Paydown		2	6,001	3,902	4,484	0	(4,482)	0	(4,482)	0	2	0	0	0	35	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.734% 05/25/37		03/01/2019	Paydown		50,402	50,402	39,510	44,034	0	6,368	0	6,368	0	50,402	0	0	0	449	05/25/2037	1FM
559080-AE-6	MAGELLAN MIDSTREAM PRTNS 6.550% 07/15/19		02/11/2019	Call 101.5037		1,015,037	1,000,000	1,153,980	1,011,069	0	(2,269)	0	(2,269)	0	1,008,801	0	(8,801)	(8,801)	52,517	07/15/2019	2FE
576434-RW-6	MALT 2004-5 B1 6.302% 06/25/34		03/01/2019	Paydown		74,658	74,658	68,720	68,661	0	5,997	0	5,997	0	74,658	0	0	0	1,013	06/25/2034	4FM
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		01/10/2019	MITSUBISHI UFJ SECURITIES		2,572,150	2,500,000	2,568,875	2,537,072	0	(264)	0	(264)	0	2,536,808	0	35,342	35,342	7,300	12/15/2023	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2019	Redemption 100.0000		136,000	136,000	136,000	136,000	0	0	0	0	0	136,000	0	0	0	3,856	08/01/2025	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		03/08/2019	PRIVATE PLACEMENT		1,099,854	1,054,612	1,054,612	1,054,612	0	0	0	0	0	1,054,612	0	45,243	45,243	13,428	06/30/2027	2PL
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		01/25/2019	RAYMOND JAMES		3,552,500	3,500,000	3,565,625	3,522,445	0	(704)	0	(704)	0	3,521,741	0	30,759	30,759	26,136	05/20/2027	1Z
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2019	Paydown		19,637	19,637	20,225	19,838	0	(201)	0	(201)	0	19,637	0	0	0	174	02/15/2047	1FM
61691C-AA-7	MSCCG 2016-SNR A 3.348% 11/15/34		01/01/2019	Paydown		24,915	24,915	24,915	24,911	0	4	0	4	0	24,915	0	0	0	71	11/15/2034	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		03/01/2019	Paydown		19,107	19,107	19,488	19,160	0	(53)	0	(53)	0	19,107	0	0	0	167	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2019	Paydown		9,630	9,630	5,327	4,856	0	4,773	0	4,773	0	9,630	0	0	0	25	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2019	Paydown		19,401	19,401	11,691	10,469	0	8,933	0	8,933	0	19,401	0	0	0	77	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		03/01/2019	Paydown		365,353	365,353	368,995	365,115	0	238	0	238	0	365,353	0	0	0	10,031	07/15/2049	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		03/01/2019	Paydown		231	231	238	234	0	(3)	0	(3)	0	231	0	0	0	2	04/15/2047	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.637% 08/15/49		03/01/2019	Paydown		0	0	33,165	24,913	0	(24,913)	0	(24,913)	0	0	0	0	0	832	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2019	Paydown		87,449	87,449	86,091	86,129	0	1,320	0	1,320	0	87,449	0	0	0	495	07/25/2043	1FM
677050-AE-6	OGLETHORPE POWER CORP 6.100% 03/15/19		03/15/2019	Various		4,000,000	4,000,000	4,008,932	4,000,262	0	(262)	0	(262)	0	4,000,000	0	0	0	122,000	03/15/2019	2FE
693456-AN-5	PMTLT 2013-J1 B1 3.564% 09/25/43		03/01/2019	Paydown		64,866	64,866	64,937	64,908	0	(42)	0	(42)	0	64,866	0	0	0	415	09/25/2043	1FM
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		03/01/2019	Paydown		45,099	45,099	44,528	44,534	0	564	0	564	0	45,099	0	0	0	221	02/25/2048	1FM
713448-EC-8	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		1,251,813	1,000,000	1,254,857	1,251,979	0	(166)	0	(166)	0	1,251,813	0	0	0	0	03/01/2029	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2019	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		02/13/2019	RBC/DAIN		1,932,160	2,000,000	1,994,680	1,995,964	0	61	0	61	0	1,996,025	0	(63,865)	(63,865)	19,500	04/18/2026	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2019	Paydown		5,787	8,718	7,294	7,575	0	(1,788)	0	(1,788)	0	5,787	0	0	0	104	06/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2019	Paydown		1,256	1,256	684	513	0	743	0	743	0	1,256	0	0	0	17	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2019	Paydown		1,634	1,634	904	676	0	958	0	958	0	1,634	0	0	0	22	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2019	Paydown		21,160	21,160	15,165	12,645	0	8,515	0	8,515	0	21,160	0	0	0	140	05/25/2036	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		03/01/2019	Paydown		22,627	22,627	19,686	21,381	0	1,246	0	1,246	0	22,627	0	0	0	181	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2019	Paydown		7,153	10,436	8,600	9,419	0	(2,265)	0	(2,265)	0	7,153	0	0	0	91	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2019	Paydown		14,786	17,104	15,416	15,418	0	(632)	0	(632)	0	14,786	0	0	0	101	11/25/2035	1FM
78419C-AG-9	SGCMS 2016-C5 XA 1.996% 10/10/48		03/01/2019	Paydown		0	0	39,228	28,874	0	(28,874)	0	(28,874)	0	0	0	0	0	1,006	10/10/2048	1FE

STATEMENT AS OF MARCH 31, 2019 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP 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 DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		03/01/2019	Paydown		89,489	89,489	85,364	85,529	0	3,960	0	3,960	0	89,489	0	0	0	505	11/25/2046	1FM
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		03/15/2019	Paydown		5,037,812	5,037,812	5,097,636	5,044,120	0	(6,308)	0	(6,308)	0	5,037,812	0	0	0	22,686	12/15/2021	1FE
80284R-AE-9	SDART 2016-3 B 1.890% 06/15/21		03/15/2019	Paydown		4,168,634	4,168,634	4,167,729	4,167,956	0	678	0	678	0	4,168,634	0	0	0	13,037	06/15/2021	1FE
81745B-AN-5	SEMT 2013-6 B2 3.522% 05/25/43		03/01/2019	Paydown		67,877	67,877	67,638	67,647	0	230	0	230	0	67,877	0	0	0	390	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2019	Paydown		9,097	9,097	8,939	8,942	0	155	0	155	0	9,097	0	0	0	49	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.083% 07/25/44		03/01/2019	Paydown		55,110	55,110	58,883	57,981	0	(2,871)	0	(2,871)	0	55,110	0	0	0	375	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2019	Paydown		114,142	114,142	111,004	110,901	0	3,242	0	3,242	0	114,142	0	0	0	666	09/25/2043	1FM
81745J-AQ-1	SEMT 2013-11 B3 3.659% 09/25/43		03/01/2019	Paydown		56,306	56,306	55,497	55,530	0	776	0	776	0	56,306	0	0	0	344	09/25/2043	1FM
81745N-AJ-8	SEMT 2014-1 B2 3.904% 04/25/44		03/01/2019	Paydown		66,063	66,063	66,334	66,339	0	(275)	0	(275)	0	66,063	0	0	0	431	04/25/2044	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2019	Paydown		25,823	25,823	25,758	25,756	0	67	0	67	0	25,823	0	0	0	168	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.516% 03/25/43		03/01/2019	Paydown		25,469	25,469	26,138	26,044	0	(575)	0	(575)	0	25,469	0	0	0	145	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2019	Paydown		127,918	127,918	129,667	129,520	0	(1,601)	0	(1,601)	0	127,918	0	0	0	692	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		03/01/2019	Paydown		99,666	99,666	101,737	101,321	0	(1,655)	0	(1,655)	0	99,666	0	0	0	543	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		03/01/2019	Paydown		111,920	111,920	109,944	109,888	0	2,032	0	2,032	0	111,920	0	0	0	711	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2019	Paydown		48,276	48,276	49,412	49,521	0	(1,245)	0	(1,245)	0	48,276	0	0	0	287	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		03/01/2019	Paydown		308,555	308,555	308,121	308,116	0	440	0	440	0	308,555	0	0	0	1,981	11/25/2046	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		03/20/2019	Paydown		428,697	428,697	428,609	428,673	0	24	0	24	0	428,697	0	0	0	1,627	07/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		03/20/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	93	05/20/2046	2AM
86184R-AA-5	SMPT 2017-MONT A 3.337% 08/20/30		02/20/2019	Paydown		26,906	26,906	26,906	26,906	0	0	0	0	0	26,906	0	0	0	108	08/20/2030	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2019	Paydown		32,214	32,214	31,709	31,985	0	229	0	229	0	32,214	0	0	0	183	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		01/01/2019	Paydown		0	312	255	(2,775)	0	2,775	0	2,775	0	0	0	0	0	0	10/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2019	Paydown		18,579	19,175	15,665	14,263	0	4,316	0	4,316	0	18,579	0	0	0	205	10/25/2035	2FM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2019	Paydown		115,412	115,412	132,282	126,963	0	(11,551)	0	(11,551)	0	115,412	0	0	0	1,096	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2019	Paydown		243,606	243,606	243,687	243,457	0	149	0	149	0	243,606	0	0	0	1,159	03/25/2054	1FM
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		03/01/2019	Paydown		115,424	115,424	114,721	0	0	703	0	703	0	115,424	0	0	0	524	03/25/2058	1FE
90131H-AY-1	21ST CENTURY FOX 7.430% 10/01/26		03/20/2019	Taxable Exchange		2,500,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	500,300	500,300	139,519	10/01/2026	2FE
90131H-BA-2	21ST CENTURY FOX 7.300% 04/30/28		03/20/2019	Taxable Exchange		2,532,564	2,000,000	2,155,777	2,123,827	0	(2,177)	0	(2,177)	0	2,121,650	0	410,914	410,914	113,556	04/30/2028	2FE
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		03/20/2019	Taxable Exchange		2,580,288	2,000,000	1,990,312	1,991,136	0	42	0	42	0	1,991,178	0	589,110	589,110	85,417	02/15/2041	2FE
90131H-BR-5	21ST CENTURY FOX 7.750% 12/01/45		03/20/2019	Taxable Exchange		12,796,973	8,545,000	8,858,910	8,847,425	0	(871)	0	(871)	0	8,846,553	0	3,950,419	3,950,419	402,861	12/01/2045	2FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2019	Paydown		335,367	335,367	340,395	336,222	0	(855)	0	(855)	0	335,367	0	0	0	1,752	05/10/2045	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		03/01/2019	Paydown		51,143	51,143	52,421	51,234	0	(90)	0	(90)	0	51,143	0	0	0	241	08/10/2049	1FM
91159H-HS-2	US BANCORP 3.900% 04/26/28		02/21/2019	SUNTRUST		5,209,700	5,000,000	4,986,450	4,987,216	0	171	0	171	0	4,987,387	0	222,313	222,313	64,458	04/26/2028	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/04/2019	Call 100.0000		906,000	906,000	961,629	906,000	0	0	0	0	0	906,000	0	0	0	32,430	08/15/2020	4FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		01/01/2019	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(12)	06/30/2030	1
92890N-AA-7	WFRBS 2012-C10 1.562% 12/15/45		03/01/2019	Paydown		0	0	21,575	14,011	0	(14,011)	0	(14,011)	0	0	0	0	0	755	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/10/2019	Paydown		85,270	85,270	85,269	85,252	0	18	0	18	0	85,270	0	0	0	423	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2019	Paydown		1,921	1,921	1,604	1,584	0	337	0	337	0	1,921	0	0	0	18	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/01/2019	Paydown		181,259	181,259	183,062	181,275	0	(16)	0	(16)	0	181,259	0	0	0	987	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2019	Paydown		97,417	97,417	96,458	97,045	0	372	0	372	0	97,417	0	0	0	457	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2019	Paydown		49,127	49,127	50,599	49,587	0	(460)	0	(460)	0	49,127	0	0	0	304	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2019	Paydown		48,599	48,599	50,054	49,066	0	(467)	0	(467)	0	48,599	0	0	0	305	03/15/2046	1FM
92940P-AA-2	WESTROCK CO 4.650% 03/15/26		02/20/2019	Tax Free Exchange		3,006,850	3,000,000	3,007,170	3,007,054	0	(203)	0	(203)	0	3,006,850	0	0	0	0	03/15/2026	2FE
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2019	Paydown		2,259	5,376	4,964	5,055	0	(2,796)	0	(2,796)	0	2,259	0	0	0	62	11/25/2035	2FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		02/01/2019	Paydown		0	0	0	191	0	(191)	0	(191)	0	0	0	0	0	0	11/25/2035	3FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2019	Paydown		21,689	21,689	10,007	8,996	0	12,693	0	12,693	0	21,689	0	0	0	84	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2019	Paydown		58,742	58,742	58,734	58,741	0	1	0	1	0	58,742	0	0	0	288	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		03/15/2019	Paydown		497,359	497,359	497,318	497,194	0	165	0	165	0	497,359	0	0	0	2,199	06/16/2031	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		03/01/2019	Paydown		65,829	65,829	67,474	67,817	0	(1,988)	0	(1,988)	0	65,829	0	0	0	507	12/25/2035	1FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		03/01/2019	Paydown		17,745	17,841	16,984	17,212	0	533	0	533	0	17,745	0	0	0	164	03/25/2036	3FM
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		03/15/2019	Paydown		2,448,165	2,448,165	2,448,165	2,448,165	0	0	0	0	0	2,448,165	0	0	0	9,974	09/16/2019	1FE
96145D-AC-9	WESTROCK CO 3.375% 09/15/27		02/20/2019	Tax Free Exchange		903,791	1,000,000	901,710	902,532	0	1,259	0	1,259	0	903,791	0	0	0	0	09/15/2027	2FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		03/01/2019	Paydown		1,736	1,736	1,765	1,734	0	2	0	2	0	1,736	0	0	0	16	05/25/2028	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 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 and Administrative Symbol /Market Indicator (a)
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		02/01/2019	Paydown		0	0	0	(2)	0	2	0	2	0	0	0	0	0	0	05/25/2028	4FM
97652P-AW-1	WIN 2014-1 B3 3.832% 06/20/44		03/01/2019	Paydown		34,432	34,432	34,986	34,933	0	(501)	0	(501)	0	34,432	0	0	0	220	06/20/2044	1FM
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	03/15/2019	Various		468,257	468,257	468,783	468,783	0	(526)	0	(526)	0	468,257	0	0	0	301,775		1FE
893526-8Y-2	TRANS-CANADA PIPELINES 7.125% 01/15/19	A	01/15/2019	Various		5,000,000	5,000,000	5,062,350	5,000,326	0	(326)	0	(326)	0	5,000,000	0	0	0	178,125	01/15/2019	2FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2019	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	3
02315Q-AA-6	AMBAC LSNI LLC 7.601% 02/12/23	D	01/01/2019	Redemption 100.0000		4,112	4,112	4,112	4,112	0	0	0	0	0	4,112	0	0	0	0	02/12/2023	5GI
05565Q-BJ-6	BP CAPITAL MARKETS 4.750% 03/10/19	D	03/10/2019	Maturity		3,000,000	3,000,000	2,991,960	2,999,809	0	191	0	191	0	3,000,000	0	0	0	71,250	03/10/2019	1FE
06739F-HT-1	BARCLAYS BANK PLC 2.500% 02/20/19	D	02/20/2019	Maturity		3,200,000	3,200,000	3,198,592	3,199,546	0	454	0	454	0	3,200,000	0	0	0	40,000	02/20/2019	1FE
268317-AB-0	ELECTRICITE DE FRANCE 6.500% 01/26/19	D	01/26/2019	Various		6,000,000	6,000,000	6,096,300	6,000,872	0	(872)	0	(872)	0	6,000,000	0	0	0	195,000	01/26/2019	1FE
65590A-DM-5	NORDEA BANK AB NEW YORK 2.947% 03/07/19	D	03/07/2019	Maturity		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	33,387	03/07/2019	1FE
66989G-AA-8	NOVARTIS SEC INVEST LTD 5.125% 02/10/19	D	02/10/2019	Maturity		3,000,000	3,000,000	3,016,060	3,000,237	0	(237)	0	(237)	0	3,000,000	0	0	0	76,875	02/10/2019	1FE
87266X-AA-1	TRTX 2018-FL1 A 3.242% 02/15/35	D	02/19/2019	Paydown		4,748,722	4,748,722	4,748,722	4,748,722	0	0	0	0	0	4,748,722	0	0	0	22,016	02/15/2035	1FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	02/01/2019	Redemption 100.0000		21,450	21,450	21,236	21,247	0	203	0	203	0	21,450	0	0	0	697	08/01/2025	4FE
898205-AA-7	TFINS 2017-1A A1 4.606% 04/20/38	D	01/22/2019	Paydown		261,247	261,247	253,409	255,658	0	5,588	0	5,588	0	261,247	0	0	0	2,870	04/20/2038	1FE
91311Q-AE-5	UNITED UTILITIES PLC 5.375% 02/01/19	D	02/01/2019	Maturity		2,000,000	2,000,000	1,984,420	1,999,877	0	123	0	123	0	2,000,000	0	0	0	53,750	02/01/2019	2FE
G9605#-AD-1	WHITBREAD PP 3.920% 01/26/19	D	01/26/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,600	01/26/2019	2
N9146#-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	C	03/01/2019	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	55,575	04/20/2021	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,107,127	157,351,752	156,016,090	154,901,608	0	2,267,161	0	2,267,161	0	157,295,615	0	5,792,934	5,792,934	3,104,858	XXX	XXX
8399997. Total - Bonds - Part 4						192,718,817	187,016,408	186,326,167	183,498,377	0	2,007,243	0	2,007,243	0	186,960,271	0	5,739,969	5,739,969	3,416,576	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						192,718,817	187,016,408	186,326,167	183,498,377	0	2,007,243	0	2,007,243	0	186,960,271	0	5,739,969	5,739,969	3,416,576	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
053484-10-1	AVALON BAY COMMUNITIES REIT		01/23/2019	INSTINET	4,561.000	839,743		739,861	793,842	(53,981)	0	0	(53,981)	0	739,861	0	99,882	99,882	6,705		L
097023-10-5	BOEING CO		03/11/2019	INSTINET	4,744.000	1,811,100		607,484	1,529,940	(922,456)	0	0	(922,456)	0	607,484	0	1,203,616	1,203,616	9,749		L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		01/23/2019	INSTINET	12,753.000	894,185		842,718	841,826	893	0	0	893	0	842,718	0	51,467	51,467	6,887		L
858912-10-8	STERICYCLE INC		02/19/2019	INSTINET	100,020.000	4,537,915		3,672,734	3,669,734	3,001	0	0	3,001	0	3,672,734	0	865,181	865,181	0		L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Spin Off	0.000	941,100		941,100	940,709	391	0	0	391	0	941,100	0	0	0	0		L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Taxable Exchange	74,280.000	2,717,345		2,634,739	2,633,645	1,095	0	0	1,095	0	2,634,739	0	82,605	82,605	0		L
90130A-30-9	TWENTY-FIRST CENTURY FOX-A		03/21/2019	Taxable Exchange	54,730.000	2,686,184		2,717,345	0	0	0	0	0	0	2,717,345	0	(31,161)	(31,161)	0		L
907818-10-8	UNION PACIFIC CORP		02/15/2019	INSTINET	4,412.000	752,166		623,107	609,871	13,236	0	0	13,236	0	623,107	0	129,059	129,059	0		L
929042-10-9	VORNADO REALTY TRUST REIT		01/23/2019	INSTINET	6,848.000	448,459		476,536	424,781	51,754	0	0	51,754	0	476,536	0	(28,076)	(28,076)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						15,628,197	XXX	13,255,624	11,444,348	(906,067)	0	0	(906,067)	0	13,255,624	0	2,372,573	2,372,573	23,341	XXX	XXX
9799997. Total - Common Stocks - Part 4						15,628,197	XXX	13,255,624	11,444,348	(906,067)	0	0	(906,067)	0	13,255,624	0	2,372,573	2,372,573	23,341	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						15,628,197	XXX	13,255,624	11,444,348	(906,067)	0	0	(906,067)	0	13,255,624	0	2,372,573	2,372,573	23,341	XXX	XXX
9899999. Total - Preferred and Common Stocks						15,628,197	XXX	13,255,624	11,444,348	(906,067)	0	0	(906,067)	0	13,255,624	0	2,372,573	2,372,573	23,341	XXX	XXX
9999999 - Totals						208,347,014	XXX	199,581,791	194,942,725	(906,067)	2,007,243	0	1,101,176	0	200,215,895	0	8,112,542	8,112,542	3,439,917	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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)
0079999999. 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	04/14/2016	04/12/2019	165,900		172.20	1,342,696			2,543,249		2,543,249	489,405						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2016	04/26/2019	100,919		171.92	815,450			1,574,337		1,574,337	295,693						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			1,752,415		1,752,415	333,017						100/106
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			1,290,562		1,290,562	231,929						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			1,459,623		1,459,623	277,629						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			1,262,741		1,262,741	233,874						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	132,249		175.29	1,089,554			1,622,700		1,622,700	312,109						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2016	07/26/2019	102,046		174.96	839,138			1,286,802		1,286,802	240,829						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	132,111		174.86	1,085,747			1,681,778		1,681,778	307,820						100/107
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98	975,062			1,620,520		1,620,520	286,185						100/99
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			2,014,987		2,014,987	337,169						100/94
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			1,237,979		1,237,979	213,477						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			1,644,142		1,644,142	264,311						100/100
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			944,085		944,085	149,723						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			1,222,647		1,222,647	186,985						100/96
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			891,911		891,911	140,614						100/98
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			775,849		775,849	125,706						100/93
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			582,651		582,651	94,175						100/100
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			670,741		670,741	106,952						100/98
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			450,145		450,145	71,058						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	57,536		175.82	475,452			716,325		716,325	113,346						100/99
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			579,357		579,357	91,711						100/104
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			624,428		624,428	96,448						100/96
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			463,498		463,498	70,524						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	45,055		176.74	374,261			538,406		538,406	82,450						100/101
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			143,479		143,479	34,408						100/101
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			117,313		117,313	28,308						100/99
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			486,987		486,987	75,317						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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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	05/11/2017	05/14/2019	12,829		179.60	89,856			102,628		102,628	23,604						100/99
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			403,744		403,744	62,518						100/99
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			256,678		256,678	39,611						100/98
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			67,279		67,279	14,753						100/96
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			358,545		358,545	55,069						100/100
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			75,427		75,427	15,606						100/97
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			245,649		245,649	37,381						100/94
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			51,398		51,398	10,513						100/92
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			75,820		75,820	15,183						100/104
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			386,785		386,785	58,172						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	20,914		180.60	177,519			203,280		203,280	30,534						100/105
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			47,952		47,952	9,350						100/108
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			366,007		366,007	54,169						100/97
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			41,374		41,374	7,953						100/101
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			186,944		186,944	27,380						100/102
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			38,663		38,663	7,307						100/99
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			232,078		232,078	34,634						100/98
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			43,177		43,177	7,730						100/98
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			249,346		249,346	37,081						100/98
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			57,860		57,860	10,335						100/101
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			46,514		46,514	7,650						100/106
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			237,718		237,718	35,419						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			28,886		28,886	4,397						100/109
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			144,389		144,389	21,357						100/97
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			41,199		41,199	6,431						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			243,978		243,978	35,935						100/97
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			33,045		33,045	5,057						100/95
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			140,685		140,685	20,757						100/97
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			374,802		374,802	55,137						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	12/14/2017	12/13/2019	9,334		189.52	68,991			32,203		32,203	4,760						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			92,893		92,893	13,428						100/95
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			11,818		11,818	1,647						100/98
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			9,969		9,969	1,062						100/136
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			230,098		230,098	32,962						100/99
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			6,547		6,547	621						100/104
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			48,097		48,097	6,849						100/95
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			27,614		27,614	4,130						100/95
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			565,625		565,625	82,273						100/99
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			128,782		128,782	18,698						100/99
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			16,375		16,375	2,274						100/102
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			722,441		722,441	104,147						100/101
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			32,778		32,778	4,912						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			127,521		127,521	18,639						100/102
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			22,111		22,111	3,298						100/99
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			1,382		1,382	(13,267)						100/99
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			44,038		44,038	6,461						100/102
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			902,775		902,775	131,655						100/102
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			34,911		34,911	5,076						100/99
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			2,857		2,857	(6,000)						100/98
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			122,218		122,218	17,823						100/97
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			726,299		726,299	104,587						100/99
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			67,030		67,030	9,788						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			7,334		7,334	(9,027)						100/101
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			90,144		90,144	12,955						100/91
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			64,440		64,440	9,494						100/91
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			7,594		7,594	(5,257)						100/69
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			137,193		137,193	20,403						100/131
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			28,397		28,397	(5,617)						100/98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	06/14/2018	06/14/2021	165,892		191.57	1,423,744			952,222		952,222	136,032						100/102
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			38,435		38,435	5,545						100/101
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			65,215		65,215	9,258						100/95
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			9,712		9,712	(3,362)						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2018	07/14/2021	177,160		194.53	1,543,942			853,913		853,913	122,241						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2018	07/12/2019	25,194		194.53	133,797			16,124		16,124	(3,275)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2018	07/14/2020	21,770		194.53	159,236			67,488		67,488	9,797						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2020	13,673		193.89	99,413			46,214		46,214	6,836						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2021	14,333		193.89	124,221			73,098		73,098	10,463						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/26/2019	15,958		193.89	84,466			14,043		14,043	(1,277)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2020	20,462		193.53	148,896			73,049		73,049	10,640						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2019	25,102		193.53	132,623			27,361		27,361	(753)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/13/2021	171,684		193.53	1,488,525			906,491		906,491	128,763						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2020	15,366		194.85	112,275			49,785		49,785	7,068						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2021	11,963		194.85	104,429			58,619		58,619	8,374						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2019	23,362		194.85	124,270			22,193		22,193	(701)						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2018	09/14/2021	185,446		194.10	1,605,377			966,172		966,172	137,230						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2018	09/14/2020	22,133		194.10	160,670			78,572		78,572	11,288						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2018	09/13/2019	25,327		194.10	133,715			30,899		30,899	507						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2018	09/27/2019	18,764		194.95	99,498			21,766		21,766	563						100/109
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2018	09/25/2020	10,690		194.95	77,942			36,025		36,025	5,238						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2018	09/27/2021	15,953		194.95	138,395			79,445		79,445	11,167						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2021	191,367		191.13	1,623,974			1,226,663		1,226,663	172,230						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2018	10/11/2019	25,061		191.13	130,288			58,393		58,393	6,767						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2018	10/14/2020	22,581		191.13	161,418			107,262		107,262	15,807						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2018	10/25/2019	20,606		188.10	105,427			75,830		75,830	11,539						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2018	10/27/2020	17,416		188.10	122,522			106,239		106,239	15,849						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2018	10/27/2021	81,659		188.10	683,520			631,222		631,222	86,558						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2018	11/12/2021	128,106		186.79	1,062,448			1,073,532		1,073,532	146,041						100/101

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	11/14/2018	11/14/2019	31,222		186.79	158,630			138,939		138,939	22,480						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/13/2020	27,095		186.79	188,775			183,972		183,972	27,095						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/24/2021	83,893		186.01	695,983			738,261		738,261	98,994						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	20,569		186.01	104,067			102,433		102,433	16,866						100/105
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/25/2020	12,085		186.01	84,075			87,619		87,619	12,931						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/14/2021	90,087		186.79	747,891			828,799		828,799	110,807						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/14/2020	17,603		186.79	122,325			135,191		135,191	19,715						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/13/2019	39,965		186.79	201,443			219,410		219,410	36,768						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	17,299		184.69	86,904			102,931		102,931	17,126						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/22/2020	15,821		184.69	109,867			127,676		127,676	18,352						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2021	91,867		184.69	765,212			878,253		878,253	116,672						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2022	87,090		185.28		727,734		811,677		811,677	83,943						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2020	22,318		185.28		112,472		127,880		127,880	15,408						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2021	19,738		185.28		137,503		154,743		154,743	17,240						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2022	56,051		185.17		468,093		528,563		528,563	60,470						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	14,425		185.17		72,651		85,105		85,105	12,454						100/999
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2021	8,895		185.17		61,927		70,889		70,889	8,962						100/95
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2019	02/12/2021	18,159		186.19		127,126		136,736		136,736	9,611						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2019	02/14/2022	99,769		186.19		837,778		896,924		896,924	59,146						100/103
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2019	02/14/2020	38,761		186.19		196,302		211,638		211,638	15,335						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2019	02/27/2020	25,997		185.87		131,914		148,961		148,961	17,047						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2019	02/26/2021	18,029		185.87		126,333		139,903		139,903	13,570						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2019	02/25/2022	93,038		185.87		781,644		855,951		855,951	74,307						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2019	03/13/2020	27,502		185.88		139,558		160,334		160,334	20,777						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/14/2022	113,702		185.88		955,302		1,050,610		1,050,610	95,308						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/12/2021	17,839		185.88		125,013		139,505		139,505	14,491						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/25/2022	85,490		188.21		732,095		703,580		703,580	(28,515)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/26/2021	18,660		188.21		132,754		126,888		126,888	(5,866)						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	15,546		188.21		79,880		74,468		74,468	(5,412)						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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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)
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			4,141		4,141	2,071						100/102
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			10,783		10,783	4,205						100/97
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			3,534		3,534	1,376						100/117
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			2,083		2,083	1,033						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			3,445		3,445	1,687						100/103
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			11,387		11,387	4,407						100/120
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			13,148		13,148	5,192						100/77
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			7,601		7,601	3,760						100/97
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			12,881		12,881	5,834						100/97
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			42,471		42,471	15,283						100/95
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			8,096		8,096	3,646						100/108
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			15,233		15,233	5,479						100/104
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			45,207		45,207	16,193						100/100
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			25,401		25,401	11,321						100/99
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			75,183		75,183	26,377						100/97
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			9,149		9,149	3,969						100/98
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			25,403		25,403	8,939						100/99
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			9,223		9,223	5,639						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			16,486		16,486	7,157						100/96
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			20,252		20,252	8,722						100/95
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			33,007		33,007	11,559						100/94
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			8,296		8,296	5,045						100/95
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			31,068		31,068	18,695						100/99
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			58,256		58,256	20,305						100/101
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			44,109		44,109	18,826						100/104
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			41,571		41,571	14,435						100/114
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			15,447		15,447	6,548						100/131
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			6,580		6,580	3,899						100/136
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			112,235		112,235	39,199						100/97

STATEMENT AS OF MARCH 31, 2019 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	06/14/2018	06/12/2020	2,920		222.93	30,857			26,749		26,749	11,360						100/98
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			32,645		32,645	18,987						100/98
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			15,132		15,132	6,392						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			7,564		7,564	4,352						100/89
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			44,125		44,125	15,372						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/13/2018	07/12/2019	5,138		225.57	39,058			19,319		19,319	10,944						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/13/2018	07/14/2020	3,631		225.57	38,575			30,063		30,063	12,780						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/13/2018	07/14/2021	6,109		225.57	78,822			68,604		68,604	24,130						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2018	07/27/2021	3,762		224.37	48,024			44,425		44,425	15,385						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2018	07/26/2019	2,246		224.37	16,985			10,266		10,266	5,751						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2018	07/27/2020	1,925		224.37	20,304			17,174		17,174	7,182						100/89
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2018	08/13/2021	5,447		225.26	70,307			62,804		62,804	21,788						100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2018	08/14/2020	3,485		225.26	37,131			30,214		30,214	12,615						100/104
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2018	08/14/2019	3,809		225.26	29,172			16,912		16,912	9,370						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2018	08/27/2019	2,328		227.62	18,073			8,662		8,662	4,773						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2018	08/27/2020	1,973		227.62	21,372			15,426		15,426	6,510						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2018	08/27/2021	8,576		227.62	112,826			91,503		91,503	32,073						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2018	09/14/2021	10,419		227.19	137,759			113,979		113,979	39,591						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2018	09/13/2019	5,084		227.19	39,732			20,996		20,996	11,439						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2018	09/14/2020	4,406		227.19	47,948			35,777		35,777	14,892						100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2018	09/27/2021	4,367		223.94	57,213			54,110		54,110	18,299						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2018	09/27/2019	3,916		223.94	30,344			22,714		22,714	11,984						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2018	09/25/2020	1,308		223.94	14,123			12,626		12,626	5,090						100/82
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/12/2018	10/14/2021	4,529		218.60	58,014			67,796		67,796	21,965						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/12/2018	10/11/2019	4,099		218.60	31,091			36,889		36,889	18,445						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/12/2018	10/14/2020	4,039		218.60	42,826			50,169		50,169	19,227						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/26/2018	10/27/2021	3,965		217.17	49,766			62,562		62,562	19,942						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/26/2018	10/27/2020	3,813		217.17	39,413			50,747		50,747	19,025						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/26/2018	10/25/2019	3,836		217.17	28,489			38,741		38,741	18,833						100/112

STATEMENT AS OF MARCH 31, 2019 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	11/14/2018	11/14/2019	9,102		219.74	68,200			79,185		79,185	38,864						100/142
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2018	11/13/2020	3,946		219.74	41,183			47,584		47,584	18,110						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2018	11/12/2021	8,647		219.74	109,440			126,240		126,240	40,812						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2018	11/26/2021	2,832		219.61	35,641			41,776		41,776	13,425						100/92
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2018	11/27/2020	3,388		219.61	35,191			41,501		41,501	15,686						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2018	11/27/2019	1,885		219.61	14,076			16,891		16,891	8,182						100/106
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/14/2020	5,137		219.74	52,107			66,213		66,213	24,657						100/113
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/14/2021	5,494		219.74	67,857			84,161		84,161	26,754						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/13/2019	5,283		219.74	38,462			51,405		51,405	24,355						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2018	12/24/2020	4,916		213.61	48,510			77,714		77,714	27,428						100/87
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2018	12/27/2019	6,793		213.61	47,883			89,393		89,393	39,602						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2018	12/27/2021	3,932		213.61	47,292			70,744		70,744	21,550						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2019	01/14/2022	3,085		216.52		38,410		51,029		51,029	12,619						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2019	01/14/2021	2,642		216.52		26,941		37,646		37,646	10,704						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2019	01/14/2020	5,501		216.52		39,899		62,487		62,487	22,589						100/105
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/25/2019	01/27/2022	5,521		218.44		69,586		86,514		86,514	16,927						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/25/2019	01/27/2021	4,679		218.44		48,341		62,319		62,319	13,979						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/25/2019	01/27/2020	4,770		218.44		35,115		49,276		49,276	14,161						100/109
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2019	02/12/2021	5,247		221.27		54,451		63,016		63,016	8,565						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2019	02/14/2020	8,054		221.27		59,875		71,676		71,676	11,801						100/111
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2019	02/14/2022	5,731		221.27		72,783		82,577		82,577	9,794						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2019	02/26/2021	6,310		222.19		65,333		73,700		73,700	8,367						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2019	02/27/2020	4,991		222.19		37,041		42,875		42,875	5,834						100/112
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2019	02/25/2022	1,841		222.19		23,354		25,918		25,918	2,564						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2019	03/14/2022	17,457		223.52		224,365		237,067		237,067	12,702						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2019	03/12/2021	4,420		223.52		46,436		49,418		49,418	2,982						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2019	03/13/2020	7,892		223.52		59,270		63,846		63,846	4,575						100/118
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2019	03/27/2020	3,998		224.38		30,319		31,342		31,342	1,023						100/111
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2019	03/25/2022	11,231		224.38		145,656		149,372		149,372	3,716						100/95

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	03/27/2019	03/26/2021	3,721		224.38		39,412		40,600		40,600	1,188						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			1,142,272		1,142,272	835,749						100/99
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			351,676		351,676	250,869						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			551,134		551,134	394,602						100/100
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			252,563		252,563	175,838						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			403,507		403,507	280,491						100/98
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			343,943		343,943	227,026						100/97
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	4,631		2,801.31	782,981			484,492		484,492	319,521						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	1,214		2,818.82	210,392			121,896		121,896	78,934						100/108
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	3,712		2,839.96	659,929			352,011		352,011	224,169						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	844		2,896.74	148,228			60,434		60,434	37,145						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	3,565		2,904.98	643,170			244,785		244,785	142,391						100/98
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	1,796		2,914.00	327,125			131,533		131,533	77,558						100/112
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	3,790		2,767.13	788,622			632,564		632,564	384,291						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	2,820		2,658.69	600,590			707,275		707,275	397,731						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	4,590		2,701.58	930,000			1,022,263		1,022,263	585,029						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	2,268		2,682.17	458,050			550,608		550,608	307,577						100/105
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	6,428		2,701.58	1,343,725			1,998,496		1,998,496	1,045,451						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	2,580		2,488.83	523,872			1,041,301		1,041,301	500,117						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	6,040		2,582.61		1,162,200		2,005,654		2,005,654	843,454						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	1,569		2,664.76		292,740		428,017		428,017	135,277						100/103
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	7,169		2,745.73		1,295,141		1,425,488		1,425,488	130,346						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	2,354		2,792.38		425,866		453,551		453,551	27,685						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	5,318		2,808.48		948,373		949,125		949,125	752						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	2,729		2,805.37		497,575		527,701		527,701	30,126						100/100
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										59,961,458	11,684,561	0	77,102,955	XXX	77,102,955	17,278,425	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										59,961,458	11,684,561	0	77,102,955	XXX	77,102,955	17,278,425	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841		42.75	83,635			81,366		81,366							

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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)
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941		0.00				655		655							
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	82,021	XXX	82,021	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										83,635	0	0	82,021	XXX	82,021	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										60,045,093	11,684,561	0	77,184,976	XXX	77,184,976	17,278,425	0	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										60,045,093	11,684,561	0	77,184,976	XXX	77,184,976	17,278,425	0	0	0	0	XXX	XXX
0499999999. 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	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	270		2,769.19	(34,511)			(20,170)		(20,170)	(15,030)						100/99
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)			(34,191)		(34,191)	(25,681)						100/99
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)			(232,397)		(232,397)	(174,973)						100/99
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)			(212,430)		(212,430)	(160,716)						100/99
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)			(165,275)		(165,275)	(125,125)						100/99
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)			(1,684)		(1,684)	(1,240)						100/99
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)			(123,756)		(123,756)	(91,113)						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)			(25,584)		(25,584)	(18,418)						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)			(10,445)		(10,445)	(7,561)						100/100
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)			(34,765)		(34,765)	(25,618)						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)			(2,304)		(2,304)	(1,636)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	1,105		2,818.86	(126,152)			(65,530)		(65,530)	(43,875)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	1,304		2,798.38	(163,002)			(96,753)		(96,753)	(67,513)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	958		2,805.21	(116,412)			(65,723)		(65,723)	(45,189)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	500		2,812.03	(58,925)			(32,315)		(32,315)	(22,063)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	262		2,839.34	(27,208)			(12,366)		(12,366)	(7,894)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	225		2,846.16	(22,595)			(9,826)		(9,826)	(6,158)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	6		2,852.99	(605)			(253)		(253)	(156)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	247		2,802.97	(28,652)			(19,551)		(19,551)	(13,376)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	160		2,830.18	(16,269)			(9,772)		(9,772)	(6,408)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	691		2,796.17	(82,720)			(58,673)		(58,673)	(40,580)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	208		2,836.99	(20,397)			(11,992)		(11,992)	(7,800)						100/104

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	470		2,809.77	(52,864)			(35,484)		(35,484)	(24,172)						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)			(63,315)		(63,315)	(41,152)						100/98
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)			(9,022)		(9,022)	(5,428)						100/98
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)			(58,444)		(58,444)	(37,505)						100/98
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)			(19,475)		(19,475)	(11,964)						100/98
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)			(48,248)		(48,248)	(30,421)						100/98
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)			(99,676)		(99,676)	(67,613)						100/97
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)			(13,777)		(13,777)	(9,223)						100/97
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)			(33,071)		(33,071)	(22,278)						100/97
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)			(4,295)		(4,295)	(2,925)						100/97
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)			(57,692)		(57,692)	(38,972)						100/97
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)			(2,330)		(2,330)	(1,556)						100/97
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	1,456		2,878.35	(173,969)			(89,448)		(89,448)	(57,210)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	257		2,913.36	(25,920)			(11,761)		(11,761)	(7,200)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	343		2,920.37	(33,430)			(14,942)		(14,942)	(9,155)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	441		2,885.35	(51,072)			(25,480)		(25,480)	(16,078)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	1,388		2,871.34	(171,222)			(89,235)		(89,235)	(56,932)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	746		2,892.35	(83,535)			(41,092)		(41,092)	(25,976)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	195		2,938.62	(19,709)			(8,273)		(8,273)	(4,939)						100/108
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	608		2,896.34	(75,117)			(36,371)		(36,371)	(22,748)						100/108
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	59		2,931.57	(6,196)			(2,645)		(2,645)	(1,591)						100/108
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	351		2,903.38	(41,976)			(19,727)		(19,727)	(12,247)						100/108
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	89		2,953.56	(9,500)			(3,746)		(3,746)	(2,207)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	1,148		2,910.96	(149,308)			(68,025)		(68,025)	(41,703)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	194		2,989.06	(17,380)			(5,827)		(5,827)	(3,145)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	1,094		2,925.16	(133,601)			(58,213)		(58,213)	(35,206)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	6		2,996.16	(519)			(171)		(171)	(92)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	281		2,960.66	(29,011)			(10,998)		(10,998)	(6,312)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	892		2,918.06	(112,510)			(49,637)		(49,637)	(30,168)						100/98

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	9		2,932.26	(1,043)			(438)		(438)	(262)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	52		3,019.85	(5,145)			(1,317)		(1,317)	(650)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	419		2,976.40	(51,189)			(16,093)		(16,093)	(8,970)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	40		3,056.06	(3,294)			(667)		(667)	2,628						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	248		3,048.82	(21,211)			(4,607)		(4,607)	(1,864)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	86		2,983.64	(10,143)			(3,038)		(3,038)	(1,658)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	20		3,028.44	(2,148)			(529)		(529)	(247)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	158		3,064.75	(13,938)			(2,838)		(2,838)	(1,018)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	586		2,977.60	(77,952)			(24,842)		(24,842)	(13,973)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	871		2,992.13	(108,747)			(32,577)		(32,577)	(17,821)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	785		2,984.87	(101,276)			(30,819)		(30,819)	(16,780)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	1,066		3,057.49	(97,277)			(20,273)		(20,273)	(7,550)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	78		3,021.18	(8,573)			(2,241)		(2,241)	(1,114)						100/98
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	507		3,001.42	(62,667)			(19,132)		(19,132)	(10,033)						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	29		3,074.27	(2,525)			(525)		(525)	(168)						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	719		3,066.99	(64,766)			(14,443)		(14,443)	(5,316)						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/27/2018	09/27/2019	540		2,994.14	(68,985)			(22,084)		(22,084)	(12,031)						100/112
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	44		2,919.32	(5,264)			(3,386)		(3,386)	(1,995)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	481		2,912.40	(58,608)			(37,908)		(37,908)	(22,191)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	1,185		2,836.31	(192,419)			(143,647)		(143,647)	(86,821)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	16		2,857.06	(2,344)			(1,683)		(1,683)	(1,012)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	367		2,843.23	(58,217)			(42,717)		(42,717)	(25,764)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	1,697		2,850.14	(262,451)			(191,897)		(191,897)	(115,698)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	1,155		2,738.45	(182,725)			(221,902)		(221,902)	(130,697)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	39		2,804.92	(4,846)			(5,710)		(5,710)	(3,423)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	374		2,731.80	(60,535)			(73,301)		(73,301)	(43,103)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	656		2,798.27	(83,315)			(99,204)		(99,204)	(59,567)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	597		2,725.16	(98,808)			(120,398)		(120,398)	(70,474)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	146		2,850.17	(17,064)			(18,022)		(18,022)	(10,634)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	1,901		2,775.87	(295,378)			(323,651)		(323,651)	(190,452)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	1,498		2,782.63	(227,037)			(249,479)		(249,479)	(147,884)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	1,044		2,843.41	(125,535)			(131,997)		(131,997)	(77,876)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	20		2,769.34	(3,024)			(3,633)		(3,633)	(2,125)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	827		2,755.93	(130,138)			(156,883)		(156,883)	(91,592)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	22		2,829.69	(2,593)			(3,019)		(3,019)	(1,765)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	940		2,762.64	(144,511)			(173,190)		(173,190)	(100,554)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	459		2,822.98	(56,549)			(66,534)		(66,534)	(38,979)						100/105
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	2,393		2,796.14	(399,388)			(607,349)		(607,349)	(331,299)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,612		2,802.89	(258,523)			(395,882)		(395,882)	(218,690)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	100		2,789.38	(13,157)			(20,100)		(20,100)	(11,448)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,326		2,782.63	(216,816)			(331,076)		(331,076)	(182,508)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	998		2,823.15	(134,732)			(207,015)		(207,015)	(117,391)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	746		2,557.27	(122,191)			(260,116)		(260,116)	(131,147)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	483		2,563.49	(77,714)			(165,681)		(165,681)	(83,979)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	217		2,625.72	(28,405)			(63,691)		(63,691)	(33,441)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	487		2,569.72	(76,783)			(164,929)		(164,929)	(83,815)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	274		2,613.27	(37,442)			(83,294)		(83,294)	(43,413)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	372		2,619.49	(49,819)			(110,959)		(110,959)	(58,127)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	1,191		2,666.54		(170,663)		(318,156)		(318,156)	(147,494)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	455		2,660.09		(66,679)		(123,527)		(123,527)	(56,848)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	356		2,711.74		(43,056)		(83,522)		(83,522)	(40,466)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	323		2,685.91		(43,066)		(81,206)		(81,206)	(38,140)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	2,830		2,653.63		(424,595)		(783,997)		(783,997)	(359,402)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	723		2,718.20		(85,276)		(165,363)		(165,363)	(80,087)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	163		2,673.00		(22,872)		(42,724)		(42,724)	(19,852)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	95		2,758.03		(12,446)		(19,581)		(19,581)	(7,135)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	161		2,771.35		(19,952)		(31,679)		(31,679)	(11,727)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	516		2,744.70		(71,139)		(110,844)		(110,844)	(39,705)						100/103

STATEMENT AS OF MARCH 31, 2019 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	250		2,738.04		(35,298)		(55,047)		(55,047)	(19,749)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	316		2,798.00		(34,985)		(57,079)		(57,079)	(22,095)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	163		2,804.66		(17,490)		(28,523)		(28,523)	(11,033)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	67		2,751.36		(9,004)		(14,170)		(14,170)	(5,166)						100/103
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	752		2,883.02		(77,644)		(85,942)		(85,942)	(8,298)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	763		2,834.97		(96,999)		(122,950)		(122,950)	(25,951)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	3,104		2,828.10		(405,647)		(510,377)		(510,377)	(104,730)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	232		2,848.69		(27,837)		(35,454)		(35,454)	(7,617)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	622		2,862.42		(70,328)		(89,946)		(89,946)	(19,618)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	125		2,855.56		(14,501)		(18,643)		(18,643)	(4,142)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	181		2,889.88		(18,177)		(23,386)		(23,386)	(5,209)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	1,390		2,841.83		(171,765)		(216,893)		(216,893)	(45,128)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	104		2,890.11		(12,280)		(13,910)		(13,910)	(1,630)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	253		2,897.09		(28,916)		(33,054)		(33,054)	(4,138)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	43		2,938.98		(4,032)		(4,655)		(4,655)	(623)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	71		2,911.06		(7,603)		(8,718)		(8,718)	(1,114)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	543		2,876.15		(67,962)		(76,806)		(76,806)	(8,845)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	91		2,925.02		(9,119)		(10,510)		(10,510)	(1,391)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	466		2,932.00		(45,145)		(51,702)		(51,702)	(6,557)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	180		2,904.08		(19,919)		(22,655)		(22,655)	(2,736)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	602		2,883.13		(73,124)		(83,293)		(83,293)	(10,169)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	90		2,913.80		(10,363)		(11,256)		(11,256)	(893)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	376		2,948.90		(36,503)		(37,232)		(37,232)	(729)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	33		2,927.84		(3,591)		(3,917)		(3,917)	(326)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,551		2,885.71		(200,858)		(217,083)		(217,083)	(16,226)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	130		2,920.82		(14,378)		(15,771)		(15,771)	(1,393)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,342		2,899.76		(163,531)		(177,232)		(177,232)	(13,701)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	1,445		2,892.73		(181,393)		(197,880)		(197,880)	(16,488)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	139		2,941.88		(13,962)		(15,248)		(15,248)	(1,286)						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	194		2,906.78		(22,987)		(25,122)		(25,122)	(2,135)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	17		2,955.93		(1,637)		(1,794)		(1,794)	(157)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	33		2,910.57		(3,906)		(4,382)		(4,382)	(476)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	249		2,917.58		(28,449)		(31,755)		(31,755)	(3,306)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	96		2,896.54		(12,042)		(13,465)		(13,465)	(1,423)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	294		2,903.56		(35,766)		(39,767)		(39,767)	(4,001)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	1,116		2,889.53		(143,980)		(159,403)		(159,403)	(15,423)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	199		2,938.63		(20,627)		(23,383)		(23,383)	(2,756)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	741		2,945.64		(74,185)		(83,561)		(83,561)	(9,376)						100/100
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(7,850,938)	(3,175,677)	0	(11,283,454)	XXX	(11,283,454)	(5,355,822)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										(7,850,938)	(3,175,677)	0	(11,283,454)	XXX	(11,283,454)	(5,355,822)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										(7,850,938)	(3,175,677)	0	(11,283,454)	XXX	(11,283,454)	(5,355,822)	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										(7,850,938)	(3,175,677)	0	(11,283,454)	XXX	(11,283,454)	(5,355,822)	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										52,110,520	8,508,884	0	65,819,501	XXX	65,819,501	11,922,603	0	0	0	0	XXX	XXX
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										83,635	0	0	82,021	XXX	82,021	0	0	0	0	0	XXX	XXX
1449999999 - Totals										52,194,155	8,508,884	0	65,901,522	XXX	65,901,522	11,922,603	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 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1329999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFM9	53	2,650	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/07/2019	1,839.2000	1,866.4000						(72,184)	(72,184)	429,096	100/95	50
MFM9	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/07/2019	1,831.3000	1,866.4000						(1,757)	(1,757)	8,096	100/95	50
MFM9	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/08/2019	1,825.1000	1,866.4000						(8,268)	(8,268)	32,385	100/95	50
MFM9	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/22/2019	1,853.2000	1,866.4000						(2,648)	(2,648)	32,385	100/95	50
NQM9	16	320	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	7,139.3500	7,400.5000						(83,593)	(83,593)	129,538	100/95	20
NQM9	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	7,060.0000	7,400.5000						(6,812)	(6,812)	8,096	100/95	20
NQM9	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/22/2019	7,371.5000	7,400.5000						(582)	(582)	8,096	100/95	20
RTM9	53	2,650	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/07/2019	1,542.3000	1,543.8000						(4,058)	(4,058)	429,096	100/95	50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/07/2019	1,530.1000	1,543.8000						(1,374)	(1,374)	16,192	100/95	50
RTM9	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/22/2019	1,534.0000	1,543.8000						(984)	(984)	16,192	100/95	50
RTM9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	NYF 549300R4IG1TWPZT5U32	03/22/2019	1,512.4000	1,543.8000						(6,288)	(6,288)	32,385	100/95	50
ESM9	77	3,850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	2,776.7000	2,837.8000						(235,356)	(235,356)	623,404	100/95	50
ESM9	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	2,750.0000	2,837.8000						(17,568)	(17,568)	32,385	100/95	50
ESM9	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	2,760.5000	2,837.8000						(7,734)	(7,734)	16,192	100/95	50
ESM9	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/07/2019	2,754.2500	2,837.8000						(4,179)	(4,179)	8,096	100/95	50
ESM9	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/22/2019	2,830.0000	2,837.8000						(1,176)	(1,176)	24,288	100/95	50
ESM9	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2019	CME SNZ20JLFK8MNNCLQOF39	03/22/2019	2,810.0000	2,837.8000						(9,744)	(9,744)	56,673	100/95	50
1349999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(464,305)	(464,305)	1,902,595	XXX	XXX
1389999999. Subtotal - Short Futures												0	0	0	0	0	(464,305)	(464,305)	1,902,595	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												0	0	0	0	0	(464,305)	(464,305)	1,902,595	XXX	XXX
1419999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals												0	0	0	0	0	(464,305)	(464,305)	1,902,595	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	3,654,707	(1,752,111)	1,902,596
Total Net Cash Deposits	3,654,707	(1,752,111)	1,902,596

(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
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,984,617		1,984,617	82,021		82,021	1,902,595	1,902,595
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		484,492	(271,958)	212,534	484,492	(271,958)	212,534		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	51,810,000	59,574,439	(1,924,568)	5,839,871	59,574,439	(1,924,568)	5,839,871		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	700,000	1,849,415	(1,187,028)	0	1,849,415	(1,187,028)	0		
WELLS FARGO	PBLD0EJDB5FWOLXP3B76	Y	Y		11,300,755	(7,899,900)	3,400,855	11,300,755	(7,899,900)	3,400,855		
JP Morgan	ZBUT11V806EZRVTWT807	Y	Y		3,893,854		3,893,854	3,893,854		3,893,854		
0299999999. Total NAIC 1 Designation				52,510,000	77,102,955	(11,283,454)	13,347,114	77,102,955	(11,283,454)	13,347,114	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals				52,510,000	79,087,572	(11,283,454)	15,331,731	77,184,976	(11,283,454)	13,429,135	1,902,595	1,902,595
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					79,087,572	(11,283,454)						

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								
0199999999 - 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	51,810,000	51,810,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	700,000	700,000	XXX		V
0299999999 - Total					52,510,000	52,510,000	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 and Administrative Symbol/ 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
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			25,983,932	25,983,932	04/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,983,932	25,983,932	XXX
9999999 - Totals				25,983,932	25,983,932	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 25,201,885 Book/Adjusted Carrying Value $ 25,201,885
2. Average balance for the year Fair Value $ 13,314,218 Book/Adjusted Carrying Value $ 13,314,218
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 15,000,000 NAIC 2 $ 10,983,932 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 and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES		1	4,740,900	4,740,900	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1	2,386,364	2,386,364	05/15/2024
690353-4W-4	OPIC AGENCY DEBENTURES		1	2,000,000	2,000,000	07/19/2027
690353-D9-5	OPIC		1	3,990,115	3,990,115	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	1,849,980	1,849,980	09/15/2022
690353-K4-8	OPIC		1	2,500,000	2,500,000	10/15/2039
690353-L7-0	OPIC VRDN		1	3,332,420	3,332,420	10/10/2025
690353-U8-8	OPIC		1	2,368,200	2,368,200	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	3,000,000	3,000,000	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES		1	3,978,576	3,978,576	02/15/2028
690353-XQ-5	OPIC VRDN		1	6,138,889	6,138,889	07/15/2025
690353-ZZ-3	OPIC		1	1,000,000	1,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				37,285,444	37,285,444	XXX
0599999. Total - U.S. Government Bonds				37,285,444	37,285,444	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
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN		1FE	1,725,000	1,725,000	01/01/2036
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	3,700,000	3,700,000	07/31/2028
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1FE	2,540,000	2,540,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST		1FE	4,200,000	4,200,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				12,165,000	12,165,000	XXX
3199999. Total - U.S. Special Revenues Bonds				12,165,000	12,165,000	XXX
02209S-AJ-2	ALTRIA GROUP INC		2FE	2,502,077	2,503,523	08/06/2019
0258M0-EJ-4	AMERICAN EXPRESS		1FE	1,300,000	1,300,000	05/03/2019
05569A-AB-5	BP AMI LEASING INC		1FE	3,508,257	3,509,839	05/08/2019
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	2,510,300	2,502,513	05/01/2020
17325F-AG-3	CITIBANK NA		1FE	5,003,815	5,000,000	09/18/2019
24422E-UN-7	JOHN DEERE CAPITAL		1FE	8,820,319	8,800,000	07/10/2020
25156P-AT-0	DEUTSCHE TELEKOM		2FE	2,001,962	2,001,161	09/19/2019
256746-AE-8	DOLLAR TREE INC		2FE	2,300,513	2,300,000	04/17/2020
375558-BQ-5	GILEAD SCIENCES INC		1FE	2,000,786	2,000,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC		2FE	2,438,107	2,440,000	03/17/2020
44920U-AH-1	HYUNDAI CAPITAL SERVICES		2FE	1,492,127	1,491,557	08/30/2019
49456B-AE-1	KINDER MORGAN		2FE	3,801,421	3,790,369	12/01/2019
55279H-AG-5	M&T TRUST CO		1FE	5,057,742	5,057,696	07/25/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	1,517,466	1,515,233	11/01/2019
59217G-BF-5	MET LIFE GLOB		1FE	2,799,569	2,799,694	04/10/2019
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	2,481,828	2,480,375	10/28/2019
635405-AM-5	NATIONAL CITY CORP (PNC)		1FE	1,472,179	1,472,236	05/15/2019
685218-AC-3	ORANGE SA		2FE	1,141,437	1,141,002	11/03/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	348,775	347,926	12/19/2019
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	7,310,395	7,300,000	07/22/2020
816851-BC-2	SEMPRA ENERGY		2FE	1,723,829	1,725,000	07/15/2019
82481L-AA-7	SHIRE ACQ INV IRELAND DA		2FE	7,964,760	7,952,485	09/23/2019
90261X-HE-5	UBS AG STAMFORD CT		1FE	2,996,715	2,995,689	08/14/2019
94974B-GF-1	WELLS FARGO CO		1FE	1,194,594	1,191,258	01/30/2020
984851-AC-9	YARA INTERNATIONAL ASA		2FE	3,238,238	3,238,021	06/11/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				76,927,211	76,855,577	XXX
13213P-AA-8	Cambrian VRDN		1FE	1,834,000	1,834,000	02/01/2031
96042G-AA-0	Westlake Automob20183A ivable SER 20183		1FE	178,736	178,764	09/16/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,012,736	2,012,764	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				78,939,947	78,868,341	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
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				114,212,655	114,141,021	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				14,177,736	14,177,764	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				128,390,391	128,318,785	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			58,711	58,711	
9099999. Total - Cash (Schedule E Part 1 type)				83,711	83,711	XXX
	AVANGRID INC CP			11,596,871	11,587,047	04/05/2019
	CATHOLIC HEALTH INITIATV CP			1,998,343	1,995,167	04/12/2019
	CUMMINS INC CP			399,971	399,892	04/02/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			54,903	54,903	
	NSTAR ELECTRIC CP			1,899,617	1,899,617	04/01/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				15,949,705	15,936,626	XXX
9999999 - Totals				144,423,807	144,339,122	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (39,716,374) Book/Adjusted Carrying Value $ (39,906,443)
2. Average balance for the year Fair Value $ 158,570,345 Book/Adjusted Carrying Value $ 159,182,222

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					4,079,512	(987,954)	6,236,522	XXX
BRANCH BANKING & TRUST CO	WINSTON-SALEM, NC					6,139,839	6,151,582	6,162,209	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					488,363	335,099	389,924	XXX
FIFTH THIRD BANK	CINCINNATI, OH					1,503,297	2,505,822	2,823,173	XXX
GOLDMAN SACHS	NEW YORK, NY					(78,335)	(2,359,159)	(463,900)	XXX
HUNTINGTON BANK	COLUMBUS, OH					6,584,083	6,594,136	6,603,229	XXX
JP MORGAN/CHASE	NEW YORK, NY					(12,670,187)	(10,730,726)	(10,499,141)	XXX
M&T BANK	BUFFALO, NY					1,458,018	1,463,492	1,469,241	XXX
NORTHERN TRUST	CHICAGO, IL					249,035	249,035	254,321	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			45,000	45,001	45,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	7,798,625	3,266,328	13,020,578	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	7,798,625	3,266,328	13,020,578	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	7,798,625	3,266,328	13,020,578	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
	AVANGRID INC CP		03/21/2019	2.680	04/05/2019	11,587,047	9,499	0
	BASIN ELECTRIC CP CP		03/14/2019	2.590	04/23/2019	598,273	777	0
	CVS CORP CP		03/26/2019	2.620	04/01/2019	3,998,253	1,747	0
	CATHOLIC HEALTH INITIATV CP		03/13/2019	2.900	04/12/2019	1,995,167	3,061	0
	CUMMINS INC CP		03/29/2019	2.420	04/02/2019	399,892	81	0
	DOVER CORP CP		03/26/2019	2.650	04/02/2019	2,498,712	1,104	0
	NSTAR ELECTRIC CP		03/29/2019	2.420	04/01/2019	1,899,617	383	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,976,961	16,652	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,976,961	16,652	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
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						22,976,961	16,652	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
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						22,976,961	16,652	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	03/29/2019	0.000		30,000	0	114
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	114
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/29/2019	0.000		3,256,085	0	74
8699999. Subtotal - All Other Money Market Mutual Funds						3,256,085	0	74
8899999 - Total Cash Equivalents						26,263,046	16,652	188