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

QUARTERLY STATEMENT

AS OF JUNE 30, 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 July, 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	5,436,842,289	0	5,436,842,289	5,321,133,125
2. Stocks:				
2.1 Preferred stocks	17,408,428	0	17,408,428	17,408,427
2.2 Common stocks	817,705,389	0	817,705,389	733,717,151
3. Mortgage loans on real estate:				
3.1 First liens	583,834,622	0	583,834,622	571,159,134
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	0
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 5,035,056), cash equivalents ($ 125,316,915) and short-term investments ($ 0)	130,351,971	0	130,351,971	82,755,656
6. Contract loans (including $ premium notes)	108,092,234	0	108,092,234	107,925,809
7. Derivatives	98,096,549	0	98,096,549	61,462,644
8. Other invested assets	217,918,002	1,017,516	216,900,486	203,200,188
9. Receivables for securities	7,011,739	0	7,011,739	4,393,968
10. Securities lending reinvested collateral assets	9,811,624	0	9,811,624	782,047
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,427,072,847	1,017,516	7,426,055,331	7,103,938,149
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	51,413,760	0	51,413,760	50,749,258
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	20,383	0	20,383	52,550
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	6,675,238
18.2 Net deferred tax asset	15,512,181	10,823,629	4,688,552	8,331,866
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	419,465	0	419,465	781,911
24. Health care ($) and other amounts receivable	418,896	102,265	316,631	74,306
25. Aggregate write-ins for other than invested assets	2,066,016	0	2,066,016	2,065,251
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,496,943,625	11,943,410	7,485,000,215	7,172,688,606
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,203,770,316	0	2,203,770,316	2,242,401,209
28. Total (Lines 26 and 27)	9,700,713,941	11,943,410	9,688,770,531	9,415,089,815
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,066,016	0	2,066,016	2,065,251
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,066,016	0	2,066,016	2,065,251

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,872,117,801 less $ included in Line 6.3 (including $ 1,013,006 Modco Reserve)	4,872,117,801	4,748,935,639
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,025,751,851	989,440,221
4.	Contract claims:		
	4.1 Life	139,112	216,000
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
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		0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 80,296 assumed and $ 42,513 ceded	122,809	78,526
	9.4 Interest Maintenance Reserve	14,161,650	10,535,891
10.	Commissions to agents due or accrued-life and annuity contracts $ 520,894 , accident and health $ and deposit-type contract funds $	520,894	655,306
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	194,459	195,541
13.	Transfers to Separate Accounts due or accrued (net) (including $ (30,917,512) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,978,871)	(43,648,548)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	888,523	(1,295,098)
15.1	Current federal and foreign income taxes, including $ 2,066,138 on realized capital gains (losses)	2,889,585	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,070,740	2,137,304
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	8,448,967	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	133,676,668	100,073,429
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,071,919	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	15,452,859	2,887,352
	24.09 Payable for securities	14,341,276	2,723,830
	24.10 Payable for securities lending	122,788,565	151,816,233
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	63,284,738	48,168,894
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,270,943,545	6,041,421,902
27.	From Separate Accounts Statement	2,203,770,316	2,242,401,209
28.	Total liabilities (Lines 26 and 27)	8,474,713,861	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	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	908,163,872	908,163,872
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	302,892,798	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)	1,211,056,670	1,128,266,704
38.	Totals of Lines 29, 30 and 37	1,214,056,670	1,131,266,704
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,688,770,531	9,415,089,815
	DETAILS OF WRITE-INS		
2501.	Payable for Collateral on Derivatives	62,690,000	47,500,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	594,738	668,894
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	63,284,738	48,168,894
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	282,638,611	326,314,000	660,977,532
2.	Considerations for supplementary contracts with life contingencies	7,116,751	5,979,877	7,065,485
3.	Net investment income	139,762,617	125,455,029	259,562,202
4.	Amortization of Interest Maintenance Reserve (IMR)	911,052	704,654	1,676,650
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	(1,209)	587,290	875,760
7.	Reserve adjustments on reinsurance ceded	(22,127)	(27,026,071)	(737,869,309)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,486,884	8,367,910	17,232,633
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,840,346	2,030,550	698,485,553
9.	Totals (Lines 1 to 8.3)	439,732,925	442,413,239	908,006,506
10.	Death benefits	7,672,626	1,859,747	10,414,561
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	157,341,135	120,687,503	254,001,505
13.	Disability benefits and benefits under accident and health contracts			0
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	205,642,979	186,625,384	426,558,093
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	13,957,577	12,551,520	26,230,687
18.	Payments on supplementary contracts with life contingencies	3,627,987	3,339,459	8,137,098
19.	Increase in aggregate reserves for life and accident and health contracts	123,609,140	187,739,763	293,222,562
20.	Totals (Lines 10 to 19)	511,851,444	512,803,376	1,018,564,506
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	16,914,323	18,361,244	36,970,734
22.	Commissions and expense allowances on reinsurance assumed	6,138	6,380	12,925
23.	General insurance expenses and fraternal expenses	20,289,069	20,518,397	43,855,776
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,710,916	2,356,002	3,938,908
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(132,207,397)	(112,060,226)	(246,140,920)
27.	Aggregate write-ins for deductions	2,796,511	3,515,020	6,729,767
28.	Totals (Lines 20 to 27)	421,361,004	445,500,193	863,931,696
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	18,371,921	(3,086,954)	44,074,810
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	18,371,921	(3,086,954)	44,074,810
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,995,609	5,290,871	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)	12,376,312	(8,377,825)	32,705,686
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,866,229 (excluding taxes of $ 1,205,987 transferred to the IMR)	4,163,453	340,232	26,515,595
35.	Net income (Line 33 plus Line 34)	16,539,765	(8,037,593)	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)	16,539,765	(8,037,593)	59,221,281
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,926,691	92,600,904	13,452,915	(50,915,780)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,474,592	5,611,188	5,417,882
41.	Change in nonadmitted assets	3,782,738	(7,734,039)	(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			0
44.	Change in asset valuation reserve	(33,603,239)	(17,290)	5,867,685
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(4,794)	(4,861)	(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	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	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	82,789,966	253,270,320	255,508,051
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,214,056,670	1,129,028,973	1,131,266,704
	DETAILS OF WRITE-INS			
08.301.	Administrative Service Fees	1,806,366	1,365,858	2,182,770
08.302.	Other Fee Income	33,980	37,064	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	627,628	1,644,193
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,840,346	2,030,550	698,485,553
2701.	Securities Lending Interest Expense	2,185,753	2,878,493	5,478,776
2702.	Pension Expense	592,967	672,852	1,320,584
2703.	Experience Refund	17,157	18,701	18,701
2798.	Summary of remaining write-ins for Line 27 from overflow page	634	(55,026)	(88,294)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,796,511	3,515,020	6,729,767
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	289,755,362	332,321,108	668,239,635
2.	Net investment income	141,206,229	128,741,292	266,375,116
3.	Miscellaneous income	9,357,423	10,669,052	24,140,752
4.	Total (Lines 1 to 3)	440,319,014	471,731,452	958,755,503
5.	Benefit and loss related payments	388,724,014	352,262,630	772,017,862
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(165,872,280)	(92,210,824)	(207,052,549)
7.	Commissions, expenses paid and aggregate write-ins for deductions	39,668,822	41,657,646	88,933,749
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (2,337,391) tax on capital gains (losses)	4,503,004	7,983,848	15,353,936
10.	Total (Lines 5 through 9)	267,023,560	309,693,300	669,252,998
11.	Net cash from operations (Line 4 minus Line 10)	173,295,454	162,038,152	289,502,505
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	392,136,980	555,944,017	1,057,941,846
	12.2 Stocks	34,968,114	14,879,421	123,093,798
	12.3 Mortgage loans	4,599,070	3,848,098	7,682,569
	12.4 Real estate	0	0	0
	12.5 Other invested assets	8,642,292	9,616,786	24,304,488
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	11,829	4,215	150,277
	12.7 Miscellaneous proceeds	11,617,446	4,830,358	6,396,246
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	451,975,731	589,122,895	1,219,569,224
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	506,514,820	758,414,113	1,328,842,067
	13.2 Stocks	42,264,805	16,608,365	47,152,582
	13.3 Mortgage loans	17,274,558	52,531,509	123,036,986
	13.4 Real estate	0	0	0
	13.5 Other invested assets	10,257,417	8,101,763	17,972,469
	13.6 Miscellaneous applications	13,733,285	20,255,192	8,269,179
	13.7 Total investments acquired (Lines 13.1 to 13.6)	590,044,885	855,910,942	1,525,273,283
14.	Net increase (or decrease) in contract loans and premium notes	166,425	2,177,968	197,450
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(138,235,579)	(268,966,015)	(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	4,299,634	4,299,634
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	36,311,630	84,436,835	39,428,983
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(23,775,190)	74,483,605	(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)	12,536,440	163,220,074	(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)	47,596,315	56,292,211	(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)	130,351,971	164,856,782	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	213,832	216,071	450,319
3.	Ordinary individual annuities	282,464,241	326,664,490	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)	282,678,073	326,880,561	661,670,653
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	282,678,073	326,880,561	661,670,653
14.	Deposit-type contracts	2,541,686,293	2,053,373,473	4,248,928,185
15.	Total (Lines 13 and 14)	2,824,364,366	2,380,254,034	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	16,539,765	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	16,539,765	59,221,281
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,214,056,670	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	1,214,056,670	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 six month period ended June 30, 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 six month period ended June 30, 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 June 30, 2019:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	1,591,217
2. 12 Months or Longer	$	1,899,518
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	185,002,511
2. 12 Months or Longer	$	213,379,603

(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 $161.4 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	98,096,549	—	98,096,549

* 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	(15,452,859)	—	(15,452,859)

* 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 $810.0 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	15,064,144	15,064,144	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	15,220,356	15,220,356	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	30,284,500	30,284,500	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	810,000,000	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	Eligible for Redemption 4 6 Months to Less Than 1 Year	Eligible for Redemption 5 1 to Less Than 3 Years	Eligible for Redemption 6 3 to 5 Years
Membership Stock						
1. Class A	15,064,144	15,064,144	—	—	—	—
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)	914,366,389	886,286,126	705,983,534
2. Current Year General Account Total Collateral Pledged	914,366,389	886,286,126	705,983,534
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)	910,050,010	890,353,303	728,683,534
2. Current Year General Account Maximum Collateral Pledged	910,050,010	890,353,303	728,683,534
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	705,983,534	705,983,534	—	700,290,040
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	705,983,534	705,983,534	—	700,290,040
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	732,283,534	732,283,534	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	732,283,534	732,283,534	—

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 June 30, 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	—	217,985	—	—	217,985
Common stock: Unaffiliated	411,536,822	—	—	11,369,999	422,906,821
Common stock: Mutual funds	283,648	—	—	—	283,648
Derivative assets: Options, purchased	—	21,315,588	75,081,722	—	96,397,310
Derivative assets: Stock warrants	—	82,021	—	—	82,021
Derivative assets: Futures	1,617,222	—	—	—	1,617,222
Separate account assets*	818,154,419	32,858	—	—	818,187,277
Total assets at fair value	1,231,592,111	21,648,452	75,081,722	11,369,999	1,339,692,284

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	—	(15,452,860)	—	—	(15,452,860)
Total liabilities at fair value	—	(15,452,860)	—	—	(15,452,860)

*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 06/30/2019

Description	Beginning Balance at 04/01/2019	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 06/30/2019
a. Assets										
Derivative assets: Options, purchased	60,920,666	—	—	4,266,374	13,178,437	7,673,504	—	—	(10,957,259)	75,081,722
Total Assets	60,920,666	—	—	4,266,374	13,178,437	7,673,504	—	—	(10,957,259)	75,081,722

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	5,712,025,771	5,436,842,288	6,003,305	5,680,280,659	25,741,807	—	—
Common stock: Unaffiliated**	453,191,321	453,191,321	441,821,322	—	—	11,369,999	—
Common stock: Mutual funds	283,648	283,648	283,648	—	—	—	—
Preferred stock	18,196,862	17,408,428	—	13,200,618	4,996,244	—	—
Mortgage loans	597,180,675	583,834,622	—	—	597,180,675	—	—
Cash, cash equivalents, & short-term investments	130,442,336	130,351,971	130,442,336	—	—	—	—
Other invested assets: Surplus notes	20,527,972	16,056,991	—	20,527,972	—	—	—
Securities lending reinvested collateral assets	9,811,624	9,811,624	9,811,624	—	—	—	—
Derivative assets	98,096,553	98,096,553	1,617,222	21,397,609	75,081,722	—	—
Separate account assets	2,240,820,389	2,186,220,672	817,331,736	1,364,592,264	58,896,389	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,627,705,577)	(1,631,540,178)	—	—	(1,627,705,577)	—	—
Fixed-indexed annuity contracts	(1,791,229,314)	(1,794,320,064)	—	—	(1,791,229,314)	—	—
Derivative liabilities	(15,452,860)	(15,452,860)	—	(15,452,860)	—	—	—
Cash collateral payable	(62,690,000)	(62,690,000)	—	(62,690,000)	—	—	—
Separate account liabilities*	(1,260,376,266)	(1,355,550,920)	—	—	(1,260,376,266)	—	—
Securities lending liability	(122,788,565)	(122,788,565)	—	(122,788,565)	—	—	—

*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. 12/31/2017

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). 05/30/2019

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: $ 5,589,925

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	$ 364,230,420
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 95,111,090	$ 104,799,616
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 434,115,904	$ 469,030,036
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. $ 161,367,058

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 161,255,990

16.3 Total payable for securities lending reported on the liability page. $ 122,788,565

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	$ 581,085,625
	1.14 Total Mortgages in Good Standing	$ 581,085,625
	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)	$ 583,834,622
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	5,772	3,083,881			3,089,654	459,856
2. Alaska AK	L	0	0			0	0
3. Arizona AZ	L	327	7,304,402			7,304,729	0
4. Arkansas AR	L	0	2,215,412			2,215,412	70,000
5. California CA	L	6,923	23,403,263			23,410,186	2,161,044
6. Colorado CO	L	3,171	3,391,513			3,394,684	0
7. Connecticut CT	L	52	5,303,426			5,303,478	922,795
8. Delaware DE	L	490	533,475			533,965	0
9. District of Columbia DC	L	0	404,893			404,893	0
10. Florida FL	L	18,267	22,895,965			22,914,232	1,953,656
11. Georgia GA	L	7,745	3,941,372			3,949,116	235,895
12. Hawaii HI	L	1,258	1,636,027			1,637,285	740,559
13. Idaho ID	L	78	224,311			224,389	0
14. Illinois IL	L	18,444	11,568,116			11,586,560	992,824
15. Indiana IN	L	2,590	4,477,626			4,480,216	527,939
16. Iowa IA	L	18,425	2,740,617			2,759,042	171,947
17. Kansas KS	L	4,256	674,796			679,052	0
18. Kentucky KY	L	1,037	6,087,104			6,088,141	611,628
19. Louisiana LA	L	0	4,893,154			4,893,154	483,359
20. Maine ME	L	0	65,509			65,509	0
21. Maryland MD	L	4,219	3,408,068			3,412,287	14,301
22. Massachusetts MA	L	79	6,943,815			6,943,893	295,769
23. Michigan MI	L	588	11,412,956			11,413,544	13,525,779
24. Minnesota MN	L	18,942	2,403,690			2,422,632	107,151
25. Mississippi MS	L	582	614,826			615,408	0
26. Missouri MO	L	5,907	3,244,214			3,250,120	1,962,082
27. Montana MT	L	131	200,234			200,366	0
28. Nebraska NE	L	3,660	1,656,373			1,660,033	0
29. Nevada NV	L	66	2,414,113			2,414,179	0
30. New Hampshire NH	L	0	1,735,060			1,735,060	0
31. New Jersey NJ	L	0	14,457,555			14,457,555	603,610
32. New Mexico NM	L	1,769	473,041			474,809	239,636
33. New York NY	N	451	1,772,866			1,773,316	0
34. North Carolina NC	L	220	10,300,718			10,300,938	591,932
35. North Dakota ND	L	0	500			500	0
36. Ohio OH	L	47,472	37,077,891			37,125,363	2,506,403,245
37. Oklahoma OK	L	7,992	2,730,760			2,738,752	654,706
38. Oregon OR	L	437	3,973,280			3,973,717	662,104
39. Pennsylvania PA	L	11,372	29,306,691			29,318,063	3,682,367
40. Rhode Island RI	L	0	2,514,230			2,514,230	0
41. South Carolina SC	L	5,433	2,398,865			2,404,298	1,540,629
42. South Dakota SD	L	1,810	500,765			502,575	0
43. Tennessee TN	L	3,521	3,850,159			3,853,680	0
44. Texas TX	L	2,976	17,609,392			17,612,367	1,060,338
45. Utah UT	L	0	1,643,283			1,643,283	0
46. Vermont VT	L	0	518,287			518,287	0
47. Virginia VA	L	129	4,873,928			4,874,057	513,560
48. Washington WA	L	2,259	4,246,229			4,248,488	0
49. West Virginia WV	L	3,773	2,832,964			2,836,737	37,075
50. Wisconsin WI	L	1,207	2,432,683			2,433,890	460,506
51. Wyoming WY	L	0	58,000			58,000	0
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	0
58. Aggregate Other Aliens OT	XXX	0	13,947	0	0	13,947	0
59. Subtotal	XXX	213,832	282,464,241	0	0	282,678,073	2,541,686,293
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	213,832	282,464,241	0	0	282,678,073	2,541,686,293
96. Plus Reinsurance Assumed	XXX	40,892				40,892	
97 Totals (All Business)	XXX	254,723	282,464,241	0	0	282,718,965	2,541,686,293
98. Less Reinsurance Ceded	XXX	80,353				80,353	
99. Totals (All Business) less Reinsurance Ceded	XXX	174,370	282,464,241	0	0	282,638,611	2,541,686,293
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		13,947			13,947	
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	13,947	0	0	13,947	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	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	100.000	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	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	

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	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	47.750	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	4.180	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	42.380	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	32.990	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	

STATEMENT AS OF JUNE 30, 2019 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	100.000	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	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

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	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				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	

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	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 1 9 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 1 9 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 1 9 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 1 9 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 1 9 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 1 9 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 7 4 7 8 0 2 0 1 9 7 0 0 0 0 0 0 2

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	627,628	1,644,193
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	627,628	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. Miscellaneous Expense	14,036	47	557
2705. Reserve Adjustment	(13,402)	(55,073)	(88,851)
2797. Summary of remaining write-ins for Line 27 from overflow page	634	(55,026)	(88,294)

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	17,274,558	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	4,599,070	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)	583,834,626	571,159,138
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	583,834,626	571,159,138
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	583,834,626	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	10,257,417	17,470,482
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	31	58
5.	Unrealized valuation increase (decrease)	13,117,893	3,432,998
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,642,292	24,304,488
8.	Deduct amortization of premium and depreciation	8,282	15,925
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized	6,952	727,832
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	217,918,003	203,200,188
12.	Deduct total nonadmitted amounts	1,017,516	
13.	Statement value at end of current period (Line 11 minus Line 12)	216,900,487	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	548,779,625	1,621,695,015
3.	Accrual of discount	5,148,824	4,504,744
4.	Unrealized valuation increase (decrease)	70,907,092	(719,648)
5.	Total gain (loss) on disposals	11,216,464	12,037,288
6.	Deduct consideration for bonds and stocks disposed of	427,647,634	1,181,882,165
7.	Deduct amortization of premium	9,249,502	19,441,638
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	0	9,149,044
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	542,540	846,521
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,271,956,107	6,072,258,698
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,271,956,107	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)	3,449,702,286	138,738,650	197,490,207	43,829,695	3,449,702,286	3,434,780,424		3,377,093,170
2.	NAIC 2 (a)	1,705,736,019	1,242,019,569	1,145,424,561	(52,048,366)	1,705,736,019	1,750,282,661		1,624,525,023
3.	NAIC 3 (a)	198,619,727	11,390,727	6,788,622	4,968,195	198,619,727	208,190,027		233,920,892
4.	NAIC 4 (a)	141,613,035	0	1,558,769	(74,360)	141,613,035	139,979,906		134,872,794
5.	NAIC 5 (a)	7,879,876	0	3,823,848	20,816	7,879,876	4,076,844		12,884,656
6.	NAIC 6 (a)	8,478,468	0	0	24,740	8,478,468	8,503,208		547,413
7.	Total Bonds	5,512,029,411	1,392,148,946	1,355,086,007	(3,279,280)	5,512,029,411	5,545,813,070	0	5,383,843,948
	PREFERRED STOCK								
8.	NAIC 1	5,000,000	0	0	0	5,000,000	5,000,000		5,000,000
9.	NAIC 2	11,964,246	0	0	0	11,964,246	11,964,246		12,408,428
10.	NAIC 3	444,182	0	0	0	444,182	444,182		
11.	NAIC 4	0	0	0	0	0	0		
12.	NAIC 5	0	0	0	0	0	0		
13.	NAIC 6	0	0	0	0	0	0		
14.	Total Preferred Stock	17,408,428	0	0	0	17,408,428	17,408,428	0	17,408,428
15.	Total Bonds and Preferred Stock	5,529,437,839	1,392,148,946	1,355,086,007	(3,279,280)	5,529,437,839	5,563,221,498	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 $ 44,075,849 ; NAIC 2 $ 64,894,936 ; 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	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	17,601,514
3.	Unrealized Valuation increase/(decrease)	23,526,233
4.	Total gain (loss) on termination recognized	8,888,751
5.	Considerations received/(paid) on terminations	23,910,620
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)	81,026,465
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	81,026,465

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)				(2,037,485)
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	(484,173)			
	3.14 Section 1, Column 18, prior year	538,636	(1,022,809)	(1,022,809)	
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	(484,173)			
	3.24 Section 1, Column 19, prior year	538,636	(1,022,809)	(1,022,809)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(3,337,613)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(3,337,613)	(3,337,613)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,617,222
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,617,222

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	81,026,471	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,617,222	
3.	Total (Line 1 plus Line 2)		82,643,693
4.	Part D, Section 1, Column 5	98,096,553	
5.	Part D, Section 1, Column 6	(15,452,860)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	81,026,471	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		81,026,471
10.	Part D, Section 1, Column 8	96,479,331	
11.	Part D, Section 1, Column 9	(15,452,860)	
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	1,617,224	
15.	Part D, Section 1, Column 11	1,617,224	
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	2,253,499,923	9,297,194,608
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	22,177	78,339
6.	Deduct consideration received on disposals	2,203,025,875	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)	125,316,914	74,820,689
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	125,316,914	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	534,160	54,300,000
0009073	Seattle	WA		03/28/2018	5.220	0	6,476,057	69,420,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	7,010,217	123,720,000
0899999. Total Mortgages in good standing						0	7,010,217	123,720,000
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	7,010,217	123,720,000

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	38,578	0	0	0
0009047	Ocala	FL		10/19/2007		2,598,821	0	0	0	0	0	0	0	143,142	0	0	0
0009048	Naples	FL		03/04/2010		7,059,540	0	0	0	0	0	0	0	60,244	0	0	0
0009049	City of Industry	CA		06/02/2011		4,056,980	0	0	0	0	0	0	0	33,554	0	0	0
0009050	Houston	TX		09/28/2011		5,955,566	0	0	0	0	0	0	0	82,971	0	0	0
0009052	Brentwood	TN		07/17/2014		8,088,259	0	0	0	0	0	0	0	145,106	0	0	0
0009053	Frankfort	KY		12/12/2014		16,401,661	0	0	0	0	0	0	0	243,277	0	0	0
0009054	Eldersburg	MD		12/18/2014		25,628,884	0	0	0	0	0	0	0	152,549	0	0	0
0009055	Charlottesville	VA		10/06/2015		14,817,618	0	0	0	0	0	0	0	101,804	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,625,176	0	0	0	0	0	0	0	66,777	0	0	0
0009057	Aurora	CO		10/08/2015		21,030,558	0	0	0	0	0	0	0	147,491	0	0	0
0009058	Westfield	IN		11/03/2015		24,131,435	0	0	0	0	0	0	0	110,958	0	0	0
0009059	Cincinnati	OH		11/12/2015		23,208,599	0	0	0	0	0	0	0	128,355	0	0	0
0009060	Vineyard	UT		12/07/2015		30,907,019	0	0	0	0	0	0	0	144,885	0	0	0
0009061	Westminster	CO		08/01/2016		35,809,304	0	0	0	0	0	0	0	146,544	0	0	0
0009062	Humble	TX		08/03/2016		21,524,275	0	0	0	0	0	0	0	102,696	0	0	0
0009063	Charleston	SC		10/14/2016		25,000,000	0	0	0	0	0	0	0	99,880	0	0	0
0009066	Westfield	IN		11/22/2016		10,222,708	0	0	0	0	0	0	0	41,780	0	0	0
0009067	Silver Spring	MD		01/03/2017		19,389,249	0	0	0	0	0	0	0	125,673	0	0	0
0009068	Dayton	OH		02/17/2017		10,943,291	0	0	0	0	0	0	0	43,614	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,197,803	0	0	0	0	0	0	0	346	0	0	0
0009072	Columbus	OH		10/25/2017		43,499,772	0	0	0	0	0	0	0	55	0	0	0
0009074	EL Paso	TX		06/13/2018		6,986,569	0	0	0	0	0	0	0	45,307	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	2,205,586	0	0	0
0599999 - Totals						379,848,807	0	0	0	0	0	0	0	2,205,586	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1FE	10/24/2016	1		2,157,897		1,112,981	3.170
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	2,157,897	0	1,112,981	XXX
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP		07/18/2016			800,000		2,000,000	2.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	800,000	0	2,000,000	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		85,232		8,641,358	1.250
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	2		1,187,856			0.000
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			583,992		6,011,490	0.570
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017	3		650,000		3,100,000	6.600
2199999. Joint Venture Interests - Other - Unaffiliated								0	2,507,080	0	17,752,848	XXX
4499999. Total - Unaffiliated								0	5,464,977	0	20,865,829	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	5,464,977	0	20,865,829	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
65250@-10-8	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	04/09/2019	75,247					0		75,247	75,247			0	
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	04/26/2019	486,771					0		486,771	486,771			0	460,567
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							562,018	0	0	0	0	0	0	562,018	562,018	0	0	0	460,567
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	05/29/2019	31,808					0		31,808	31,808			0	
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	04/26/2019	445,474					0		445,474	445,474			0	481,106
1599999. Joint Venture Interests - Common Stock - Unaffiliated							477,282	0	0	0	0	0	0	477,282	477,282	0	0	0	481,106
000000-00-0	Patterson @ First Inv. Holdings, LLC	Dayton	OH	Crawford-Hoying	07/27/2016	05/15/2019	1,066,021					0		41,553	41,553			0	
1899999. Joint Venture Interests - Real Estate - Affiliated							1,066,021	0	0	0	0	0	0	41,553	41,553	0	0	0	0
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	05/24/2019	78,477					0		78,477	78,477			0	374,191
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/15/2019	411,135					0		411,135	411,135			0	167,333
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/23/2019	45,325					0		45,325	45,325			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/02/2019	207,280					0		207,280	207,280			0	328,163
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	04/09/2019	40,490					0		40,490	40,490			0	
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	06/27/2019	6,438					0		6,438	6,438			0	134,664

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	04/25/2019	119,197					0		119,197	119,197			0	427,482
2199999. Joint Venture Interests - Other - Unaffiliated							908,342	0	0	0	0	0	0	908,342	908,342	0	0	0	1,431,833
4499999. Total - Unaffiliated							1,947,641	0	0	0	0	0	0	1,947,641	1,947,641	0	0	0	2,373,507
4599999. Total - Affiliated							1,066,021	0	0	0	0	0	0	41,553	41,553	0	0	0	0
4699999 - Totals							3,013,662	0	0	0	0	0	0	1,989,194	1,989,194	0	0	0	2,373,507

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)
36176F-2C-1	G2 #765171 4.663% 12/20/61		06/01/2019	Interest Capitalization		323	323	0	1
36176F-Z5-0	G2 #765164 3.979% 10/20/61		06/01/2019	Interest Capitalization		466	466	0	1
36176F-Z9-2	G2 #765168 3.983% 11/20/61		06/01/2019	Interest Capitalization		253	253	0	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		06/01/2019	Interest Capitalization		140	140	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2019	Interest Capitalization		3,000	3,000	0	1
690353-5A-1	OPIC AGENCY DEBENTURES 2.525% 05/15/24		05/30/2019	MELLON CAPITAL MKT		3,000,000	3,000,000	2,965	1
690353-U8-8	OPIC 2.335% 02/15/28		05/10/2019	MELLON CAPITAL MKT		1,420,920	1,420,920	8,244	1
0599999. Subtotal - Bonds - U.S. Governments						4,425,102	4,425,102	11,209	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2019	Interest Capitalization		62,555	62,555	0	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2019	Interest Capitalization		66,665	66,665	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2019	Interest Capitalization		21,086	21,086	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2019	Interest Capitalization		87,813	87,813	0	1
3137B0-CQ-5	FHR 4184 GZ 3.000% 03/15/43		06/01/2019	Interest Capitalization		19,144	19,144	0	1
3137BB-B8-2	FHR 4337 YZ 3.500% 05/15/54		06/01/2019	Interest Capitalization		31,171	31,171	0	1
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 2.750% 09/01/25		06/12/2019	BARCLAYS		740,000	740,000	449	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,028,434	1,028,434	449	XXX
00688J-AA-5	ADIENT US LLC 7.000% 05/15/26		04/25/2019	Various		2,297,133	2,247,000	0	3FE
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		4,999,094	5,000,000	0	2FE
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		06/13/2019	Tax Free Exchange		4,991,287	5,000,000	0	2FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		04/24/2019	GOLDMAN SACHS		13,580,587	13,634,687	135,400	1FE
03063#-AC-8	AMERICOLD RLTY PP 4.100% 01/08/30		05/03/2019	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		4,721,115	5,000,000	70,778	2FE
05377R-DH-4	AESOP 2019-1A B 3.700% 03/20/23		04/30/2019	Cantor Fitzgerald Fixed		9,107,227	9,000,000	11,100	1FE
110122-CC-0	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		05/07/2019	MORGAN STANLEY FIXED INC		4,982,900	5,000,000	0	1FE
11284D-AA-3	BROOKFIELD PPTY REIT INC 5.750% 05/15/26		04/26/2019	MORGAN STANLEY HI-YLD		1,475,000	1,475,000	0	3FE
18055#-BG-6	CLARION LIONS PRIVATE PLACEMENT 3.670% 07/15/28		05/17/2019	PRIVATE PLACEMENT		7,000,000	7,000,000	0	1Z
200340-AT-4	COMERICA INC 4.000% 02/01/29		04/02/2019	Various		3,034,463	2,925,000	20,475	1FE
21871@-AC-4	CORESITE LP PP 4.110% 04/17/26		04/11/2019	PRIVATE PLACEMENT		6,000,000	6,000,000	0	2PL
233293-AP-4	DAYTON POWER & LIGHT 4.350% 04/15/29		04/08/2019	MORGAN STANLEY FIXED INC		4,992,400	5,000,000	0	3FE
233851-CF-9	DAIMLER FINANCE NA LLC 1.500% 07/05/19		05/21/2019	FIFTH THIRD SECURITIES		2,246,648	2,250,000	12,938	1FE
460146-CM-3	INTERNATIONAL PAPER CO 5.000% 09/15/35		06/20/2019	STIFEL NICHOLAS		3,621,906	3,299,000	45,361	2FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29		04/01/2019	BARCLAYS		1,572,000	1,572,000	0	3FE
52523K-AJ-3	LXS 2006-17 WF5 4.971% 11/25/36		05/01/2019	Interest Capitalization		1,595	1,595	0	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		05/01/2019	Interest Capitalization		0	0	0	1FM
55819M-AE-6	MDPK 2019-35A B 4.431% 04/20/31		04/25/2019	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
55819M-AG-1	MDPK 2019-35A C 5.131% 04/20/31		04/25/2019	BANK of AMERICA SEC		5,000,000	5,000,000	0	1FE
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		05/22/2019	TD SECURITIES		4,015,000	4,015,000	0	1FE
599809-CQ-1	MCMLT 2015-1 B2 3.876% 06/25/56		04/25/2019	J P MORGAN SEC FIXED INC		951,484	950,000	2,853	1FM
61691K-AA-9	MSC 2017-ASHF A 3.244% 11/15/34		04/23/2019	MORGAN STANLEY FIXED INC		5,741,100	5,760,000	5,316	1FM
64110L-AT-3	NETFLIX INC 5.875% 11/15/28		04/26/2019	Tax Free Exchange		3,000,000	3,000,000	78,823	3FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		04/03/2019	BARCLAYS		4,991,300	5,000,000	0	2FE
78413M-AE-8	SFAVE 2015-5AVE A2B 4.144% 01/05/43		04/12/2019	BANK of AMERICA SEC		4,941,406	5,000,000	8,633	1FM
05565E-BJ-3	BMW US Capital LLC 3.625% 04/18/29	C	04/15/2019	BANK of AMERICA SEC		2,995,020	3,000,000	0	1FE
26151A-AA-7	DRAX FINCO PLC 6.625% 11/01/25	D	05/02/2019	BANK of AMERICA SEC		3,045,000	3,000,000	8,281	3FE
404280-CC-1	HSBC HOLDINGS PLC-SPONS 3.973% 05/22/30	D	05/15/2019	HONG KONG SHANGHAI BK		3,000,000	3,000,000	0	1FE
501955-AB-4	LG CHEM LTD 3.625% 04/15/29	D	04/08/2019	CITIGROUP GLOBAL MKTS		4,970,950	5,000,000	0	1FE
71654Q-CK-6	PETROLEOS MEXICANOS 5.350% 02/12/28	D	04/23/2019	GOLDMAN SACHS		936,500	1,000,000	10,849	2FE
80414L-2E-4	SAUDI ARABIAN OIL CO 4.250% 04/16/39	D	04/09/2019	J P MORGAN SEC FIXED INC		3,966,440	4,000,000	0	1FE
902133-AG-2	TYCO ELECTRONICS GROUP S 7.125% 10/01/37	D	04/09/2019	MESIROW FINANCIAL		2,972,189	2,230,000	4,414	1FE
92917R-AE-9	VOYA 2019-2A B 4.331% 07/20/32	D	06/20/2019	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						145,149,744	144,359,282	415,221	XXX
8399997. Total - Bonds - Part 3						150,603,280	149,812,818	426,879	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						150,603,280	149,812,818	426,879	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	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 Admini-strative Symbol/ Market Indicator (a)
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
22052L-10-4	CORTEVA INC		06/04/2019	Spin Off	8,497.670	339,157		0	L
244199-10-5	DEERE & COMPANY		05/23/2019	Various	26,907.000	3,838,893		0	L
25746U-10-9	DOMINION RESOURCES		06/21/2019	S. G. COWEN SECURITIES CORP.	15,659.000	1,218,132		0	L
260557-10-3	DOW INC-W/I		04/02/2019	Spin Off	8,497.670	561,222		0	L
26614N-10-2	DUPONT DE NEMOURS INC		06/05/2019	Tax Free Exchange	8,497.000	812,177		0	L
31337#-10-5	FHLB CINCINNATI		04/30/2019	FHLB	40,119.000	4,011,900		0	A
38174*-10-0	Golub Capital Investment Corp BDC 3		06/14/2019	PRIVATE PLACEMENT	113,333.330	1,700,000		0	L
38174@-10-8	Golub Capital Investment Corpo		05/31/2019	PRIVATE PLACEMENT	84,000.000	1,260,000		0	L
459200-10-1	IBM		05/21/2019	S. G. COWEN SECURITIES CORP.	2,661.000	363,481		0	L
50050N-10-3	KONTOOR		05/23/2019	Spin Off	1,603.000	35,307		0	L
65339F-10-1	NEXTERA ENERGY INC		06/21/2019	S. G. COWEN SECURITIES CORP.	6,584.000	1,360,187		0	L
806857-10-8	SCHLUMBERGER LTD		05/21/2019	S. G. COWEN SECURITIES CORP.	24,441.000	967,815		0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		05/20/2019	S. G. COWEN SECURITIES CORP.	17,106.000	2,970,788		0	L
911312-10-6	UNITED PARCEL SERVICE		06/26/2019	INSTINET	12,264.000	1,222,566		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		05/16/2019	S. G. COWEN SECURITIES CORP.	20,173.000	4,783,522		0	L
G5960L-10-3	MDT		04/15/2019	S. G. COWEN SECURITIES CORP.	26,867.000	2,333,211		0	L
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	05/16/2019	Various	10,244.000	1,883,183		0	L
H01301-12-8	ALCON INC	D	04/09/2019	Spin Off	11,838.200	527,104		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						30,188,645	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						30,188,645	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						30,188,645	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						30,188,645	XXX	0	XXX
9999999 - Totals						180,791,925	XXX	426,879	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
36176F-2C-1	G2 #765171 4.663% 12/20/61		05/01/2019	Paydown		157,630	157,630	170,992	158,115	0	(486)	0	(486)	0	157,630	0	0	0	2,540	02/01/2028	1
36176F-Z5-0	G2 #765164 3.979% 10/20/61		05/01/2019	Paydown		27,498	27,498	29,605	27,569	0	(71)	0	(71)	0	27,498	0	0	0	443	10/20/2061	1
36176F-Z9-2	G2 #765168 3.983% 11/20/61		04/01/2019	Paydown		12,057	12,057	12,908	12,032	0	25	0	25	0	12,057	0	0	0	175	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2019	Paydown		121,147	121,147	121,298	121,245	0	(98)	0	(98)	0	121,147	0	0	0	1,333	01/15/2033	1
36194S-PD-4	GN AU4920 3.020% 09/15/41		06/01/2019	Paydown		70,214	70,214	71,478	71,427	0	(1,213)	0	(1,213)	0	70,214	0	0	0	883	09/15/2041	1
36230U-YF-0	G2 4.390% 09/20/61		04/01/2019	Paydown		7,943	7,943	8,550	7,919	0	25	0	25	0	7,943	0	0	0	60	09/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2019	Paydown		81,110	81,110	82,844	81,102	0	8	0	8	0	81,110	0	0	0	614	11/20/2060	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.606% 02/16/44		06/01/2019	Paydown		3,360	3,360	3,243	3,277	0	84	0	84	0	3,360	0	0	0	78	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.296% 11/16/42		06/01/2019	Paydown		871	871	836	871	0	0	0	0	0	871	0	0	0	23	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2019	Paydown		7,408	7,408	8,261	7,878	0	(470)	0	(470)	0	7,408	0	0	0	136	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2019	Paydown		16,235	16,235	16,933	16,478	0	(243)	0	(243)	0	16,235	0	0	0	305	08/20/2026	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 08/16/42		06/01/2019	Paydown		0	0	184,868	68,436	0	(68,436)	0	(68,436)	0	0	0	0	0	43,079	08/16/2042	1
38379U-CK-0	GNR 2016-2 IO 0.909% 04/16/57		06/01/2019	Paydown		0	0	15,330	13,653	0	(13,653)	0	(13,653)	0	0	0	0	0	832	04/16/2057	1
38379U-Q2-5	GNR 2016-140 IO 0.934% 05/16/58		06/01/2019	Paydown		0	0	20,404	19,233	0	(19,233)	0	(19,233)	0	0	0	0	0	999	05/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.886% 12/16/55		06/01/2019	Paydown		0	0	20,538	12,673	0	(12,673)	0	(12,673)	0	0	0	0	0	997	12/16/2055	1
38379U-VS-2	GNR 2016-85 IO 1.119% 03/16/57		06/01/2019	Paydown		0	0	8,196	7,541	0	(7,541)	0	(7,541)	0	0	0	0	0	450	03/16/2057	1
38379U-XP-6	GNR 2016-98 IO 0.950% 05/16/58		06/01/2019	Paydown		0	0	23,056	15,656	0	(15,656)	0	(15,656)	0	0	0	0	0	1,076	05/16/2058	1
690353-3C-9	OPIC AGENCY DEBENTURES 2.335% 05/15/24		05/15/2019	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	1,363	05/15/2024	1
690353-D9-5	OPIC 2.335% 10/10/25		04/10/2019	Redemption 100.0000		242,436	242,436	242,436	242,436	0	0	0	0	0	242,436	0	0	0	2,885	10/10/2025	1
690353-H9-1	OPIC US Agency Floating Rate 2.335% 09/15/22		06/17/2019	Redemption 100.0000		100,100	100,100	100,100	100,100	0	0	0	0	0	100,100	0	0	0	1,210	09/15/2022	1
690353-L7-0	OPIC VRDN 2.366% 10/10/25		04/10/2019	Redemption 100.0000		202,475	202,475	202,475	202,475	0	0	0	0	0	202,475	0	0	0	2,410	10/10/2025	1
690353-SC-2	OPIC US Agency Floating Rate 2.335% 06/15/24		06/15/2019	Redemption 100.0000		175,439	175,439	175,439	0	0	0	0	0	0	175,439	0	0	0	2,121	06/15/2024	1
690353-XQ-5	OPIC VRDN 2.335% 07/15/25		04/15/2019	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	2,819	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						1,575,670	1,575,670	1,869,537	1,539,863	0	(139,631)	0	(139,631)	0	1,575,670	0	0	0	66,831	XXX	XXX
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		04/09/2019	MORGAN STANLEY FIXED INC		1,001,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,300	1,300	20,354	07/01/2023	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,001,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,300	1,300	20,354	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		403,317	407,391	407,391	407,391	0	0	0	0	0	407,391	0	(4,074)	(4,074)	5,546	02/01/2042	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/24/2019	Redemption 100.0000		11,835	11,835	11,835	11,835	0	0	0	0	0	11,835	0	0	0	123	02/01/2042	1FE
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.470% 11/15/31		06/20/2019	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	62,289	11/15/2031	1FE
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		05/15/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,460	11/15/2032	1FE
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		05/15/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,750	11/15/2032	2AM
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/04/2019	Redemption 100.0000		15,849	15,849	15,849	15,849	0	0	0	0	0	15,849	0	0	0	205	06/15/2045	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2019	Paydown		40,840	40,840	41,095	41,028	0	(189)	0	(189)	0	40,840	0	0	0	328	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2019	Paydown		81,034	81,034	84,212	83,813	0	(2,778)	0	(2,778)	0	81,034	0	0	0	1,034	08/15/2042	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2019	Paydown		17,681	17,681	18,023	17,854	0	(173)	0	(173)	0	17,681	0	0	0	337	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2019	Paydown		8,139	8,139	8,321	8,232	0	(93)	0	(93)	0	8,139	0	0	0	150	07/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2019	Paydown		7,389	7,389	7,855	7,676	0	(287)	0	(287)	0	7,389	0	0	0	144	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2019	Paydown		6,892	6,892	7,327	7,162	0	(270)	0	(270)	0	6,892	0	0	0	130	07/01/2025	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2019	Paydown		23,597	23,597	22,830	23,113	0	485	0	485	0	23,597	0	0	0	299	01/01/2026	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2019	Paydown		1,674	1,674	1,741	1,665	0	9	0	9	0	1,674	0	0	0	73	08/15/2021	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		06/01/2019	Paydown		483,474	483,474	509,045	508,500	0	(25,026)	0	(25,026)	0	483,474	0	0	0	8,216	02/01/2046	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		06/01/2019	Paydown		28	28	30	29	0	0	0	0	0	28	0	0	0	1	03/01/2021	1
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		06/01/2019	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2019	Paydown		91,205	91,205	90,065	90,240	0	965	0	965	0	91,205	0	0	0	962	02/25/2032	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2019	Paydown		858	858	872	870	0	(13)	0	(13)	0	858	0	0	0	22	10/01/2035	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2019	Paydown		28,954	28,954	27,597	28,748	0	206	0	206	0	28,954	0	0	0	426	11/15/2037	1
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		06/01/2019	Paydown		1,728	1,728	1,746	1,728	0	0	0	0	0	1,728	0	0	0	37	10/25/2020	1
3137A7-NU-0	FHLMC K011 A2 4.084% 11/25/20		06/01/2019	Paydown		28,488	28,488	28,628	28,459	0	29	0	29	0	28,488	0	0	0	428	11/25/2020	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/25/2019	J P MORGAN SEC FIXED INC		932,314	896,456	974,196	971,623	0	(5,391)	0	(5,391)	0	966,232	0	(33,918)	(33,918)	14,841	12/15/2040	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		04/01/2019	Paydown		8,302	8,302	9,022	8,998	0	(696)	0	(696)	0	8,302	0	0	0	111	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.481% 01/25/22		06/01/2019	Paydown		0	0	17,099	5,230	0	(5,230)	0	(5,230)	0	0	0	0	0	957	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.349% 07/25/22		06/01/2019	Paydown		0	0	18,431	6,824	0	(6,824)	0	(6,824)	0	0	0	0	0	996	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2019	Paydown		127,557	127,557	118,818	121,732	0	5,825	0	5,825	0	127,557	0	0	0	785	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2019	Paydown		1,644	1,644	1,632	1,636	0	8	0	8	0	1,644	0	0	0	24	05/15/2044	1
3137BM-7D-2	FHMS K051 X1 0.681% 09/25/25		06/01/2019	Paydown		0	0	16,621	11,588	0	(11,588)	0	(11,588)	0	0	0	0	0	935	09/25/2025	1
3137BV-ZA-7	FHMS K063 0.424% 01/25/27		06/01/2019	Paydown		0	0	4,996	4,083	0	(4,083)	0	(4,083)	0	0	0	0	0	274	01/25/2027	1FE
31384Q-PN-7	FNMA # 530629 4.692% 04/01/30		06/01/2019	Paydown		1,241	1,241	1,230	1,153	0	88	0	88	0	1,241	0	0	0	26	04/01/2030	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2019	Paydown		121,215	121,215	117,710	118,777	0	2,437	0	2,437	0	121,215	0	0	0	1,541	01/01/2027	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2019	Paydown		125,320	125,320	128,707	128,063	0	(2,743)	0	(2,743)	0	125,320	0	0	0	1,862	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2019	Paydown		14,700	14,700	15,435	15,380	0	(680)	0	(680)	0	14,700	0	0	0	242	09/01/2043	1
3138EP-YZ-1	FN POOL # AL7027 3.586% 06/01/45		06/01/2019	Paydown		35,078	35,078	34,449	34,495	0	583	0	583	0	35,078	0	0	0	529	06/01/2045	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2019	Paydown		16,337	16,337	15,688	16,005	0	332	0	332	0	16,337	0	0	0	190	08/01/2023	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2019	Paydown		203,538	203,538	217,658	214,860	0	(11,322)	0	(11,322)	0	203,538	0	0	0	3,076	01/01/2033	1
3138XT-UL-7	FNMA AW4186 POOL # AW4186 3.500% 05/01/44		06/01/2019	Paydown		266,574	266,574	266,605	266,558	0	16	0	16	0	266,574	0	0	0	3,861	05/01/2044	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2019	Paydown		61,498	61,498	58,905	60,142	0	1,356	0	1,356	0	61,498	0	0	0	1,428	03/25/2033	1
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2019	Paydown		30,859	30,859	33,048	31,841	0	(981)	0	(981)	0	30,859	0	0	0	510	05/25/2033	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2019	Paydown		189,210	189,210	182,795	186,075	0	3,135	0	3,135	0	189,210	0	0	0	3,303	06/25/2043	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2019	Paydown		640,643	640,643	689,141	663,420	0	(22,777)	0	(22,777)	0	640,643	0	0	0	12,451	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2019	Paydown		442,601	442,601	481,052	456,511	0	(13,910)	0	(13,910)	0	442,601	0	0	0	8,880	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		06/01/2019	Paydown		225,056	225,056	218,450	221,592	0	3,464	0	3,464	0	225,056	0	0	0	5,114	03/15/2034	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2019	Paydown		52,504	52,504	58,115	54,721	0	(2,217)	0	(2,217)	0	52,504	0	0	0	1,091	03/25/2029	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2019	Paydown		11,142	11,142	10,658	10,971	0	171	0	171	0	11,142	0	0	0	183	11/25/2024	1
31398J-MR-1	FHR 3573 JB 4.500% 09/15/24		06/01/2019	Paydown		263,913	263,913	269,686	264,795	0	(882)	0	(882)	0	263,913	0	0	0	4,912	09/15/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2019	Paydown		28,898	28,898	29,025	28,896	0	2	0	2	0	28,898	0	0	0	533	09/15/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		06/01/2019	Paydown		584,501	584,501	591,693	583,576	0	925	0	925	0	584,501	0	0	0	10,154	08/25/2019	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2019	Paydown		62,645	62,645	65,915	63,600	0	(955)	0	(955)	0	62,645	0	0	0	1,028	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2019	Paydown		19,894	19,894	19,036	19,607	0	287	0	287	0	19,894	0	0	0	333	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2019	Paydown		53,891	53,891	56,240	54,019	0	(129)	0	(129)	0	53,891	0	0	0	1,025	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2019	Paydown		62,436	62,436	67,860	63,409	0	(974)	0	(974)	0	62,436	0	0	0	1,190	09/25/2025	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		06/01/2019	Paydown		42,777	42,777	42,055	42,536	0	241	0	241	0	42,777	0	0	0	810	03/15/2025	1
31398W-D3-5	FHR K005 A2 4.317% 11/25/19		06/01/2019	Paydown		252,748	252,748	257,339	252,546	0	202	0	202	0	252,748	0	0	0	4,704	11/25/2019	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2019	Paydown		22,251	22,251	21,111	21,877	0	375	0	375	0	22,251	0	0	0	364	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		06/01/2019	Paydown		51,239	51,239	51,560	51,237	0	2	0	2	0	51,239	0	0	0	979	04/15/2025	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2019	Paydown		18,177	18,177	17,990	18,016	0	161	0	161	0	18,177	0	0	0	416	08/01/2033	1
3140HK-2H-0	FN BK6175 4.000% 10/01/48		06/01/2019	Paydown		58,635	58,635	59,661	0	0	(1,026)	0	(1,026)	0	58,635	0	0	0	759	10/01/2048	1
3140J7-MZ-5	FN BM3075 3.500% 07/01/32		06/01/2019	Paydown		537,299	537,299	546,450	546,058	0	(8,759)	0	(8,759)	0	537,299	0	0	0	7,981	07/01/2032	1
3140JG-AM-7	FN BN0011 4.000% 08/01/48		06/01/2019	Paydown		89,280	89,280	90,885	0	0	(1,604)	0	(1,604)	0	89,280	0	0	0	897	08/01/2048	1
3140JG-WT-8	FN BN0657 4.000% 09/01/48		06/01/2019	Paydown		359,805	359,805	360,592	360,578	0	(773)	0	(773)	0	359,805	0	0	0	5,815	09/01/2048	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		06/01/2019	Paydown		28,806	28,806	29,167	29,137	0	(331)	0	(331)	0	28,806	0	0	0	563	01/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2019	Paydown		12,371	12,371	12,912	12,638	0	(267)	0	(267)	0	12,371	0	0	0	257	11/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		06/01/2019	Paydown		140,746	140,746	137,997	138,954	0	1,792	0	1,792	0	140,746	0	0	0	1,759	01/01/2026	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2019	Paydown		30,991	30,991	30,933	30,932	0	59	0	59	0	30,991	0	0	0	364	08/01/2032	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2019	Paydown		35,742	35,742	35,708	35,702	0	40	0	40	0	35,742	0	0	0	456	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2019	Paydown		47,227	47,227	47,625	47,402	0	(175)	0	(175)	0	47,227	0	0	0	802	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2019	Paydown		19,969	19,969	20,544	20,269	0	(299)	0	(299)	0	19,969	0	0	0	370	08/01/2024	1
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		06/01/2019	Paydown		84,734	84,734	88,150	87,293	0	(2,559)	0	(2,559)	0	84,734	0	0	0	1,582	01/01/2031	1

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)
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2019	Paydown		18,508	18,508	19,028	18,940	0	(432)	0	(432)	0	18,508	0	0	0	257	08/01/2033	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		06/01/2019	Paydown		17,249	17,249	18,214	17,653	0	(405)	0	(405)	0	17,249	0	0	0	396	09/01/2022	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2019	Paydown		34,505	34,505	35,060	34,812	0	(307)	0	(307)	0	34,505	0	0	0	494	12/01/2025	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2019	Paydown		59,468	59,468	60,490	60,032	0	(564)	0	(564)	0	59,468	0	0	0	961	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2019	Redemption 100.0000		18,228	18,228	18,228	18,228	0	0	0	0	0	18,228	0	0	0	165	07/01/2041	1FE
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/04/2019	Redemption 100.0000		114,747	114,747	114,747	114,747	0	0	0	0	0	114,747	0	0	0	1,264	08/01/2046	1FE
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		06/04/2019	Redemption 100.0000		81,218	81,218	81,218	81,218	0	0	0	0	0	81,218	0	0	0	891	10/01/2034	1FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2019	Redemption 100.0000		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	3,294	04/01/2057	1FE
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/04/2019	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	227	11/01/2041	1FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		06/04/2019	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	(1,405)	11/01/2041	1FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/04/2019	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,209	12/01/2021	1FE
677555-YZ-1	OH ECON DEV REV DEVELOPMENT 5.875% 09/01/19		06/01/2019	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,938	09/01/2019	1FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/04/2019	Redemption 100.0000		195,756	195,756	195,756	195,756	0	0	0	0	0	195,756	0	0	0	677	03/01/2036	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/04/2019	Redemption 100.0000		267,913	267,913	267,913	267,913	0	0	0	0	0	267,913	0	0	0	15,470	09/01/2037	1FE
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		05/15/2019	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,160	11/15/2037	1FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		04/02/2019	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,470	07/01/2035	1FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		06/04/2019	Redemption 100.0000		100,186	100,186	100,058	100,061	0	125	0	125	0	100,186	0	0	0	1,204	09/01/2047	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		06/05/2019	Redemption 100.0000		83,155	83,155	83,155	83,155	0	0	0	0	0	83,155	0	0	0	1,394	10/25/2043	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		06/05/2019	Paydown		40,008	40,008	40,008	40,008	0	0	0	0	0	40,008	0	0	0	598	10/25/2037	1FE
92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		05/03/2019	Various		244,639	244,639	244,766	244,751	0	(112)	0	(112)	0	244,639	0	0	0	3,623	06/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/01/2019	Redemption 100.0000		16,452	16,452	16,452	16,452	0	0	0	0	0	16,452	0	0	0	204	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,785,328	9,753,544	10,044,156	9,787,279	0	(114,504)	0	(114,504)	0	9,823,320	0	(37,992)	(37,992)	236,714	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2019	Paydown		7,937	7,937	6,845	6,778	0	1,159	0	1,159	0	7,937	0	0	0	182	05/25/2033	1FM
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2019	Paydown		17,895	17,895	18,195	0	0	(299)	0	(299)	0	17,895	0	0	0	287	11/15/2048	1FE
008414-AB-0	ABMT 2013-1 B1 3.608% 07/25/43		06/01/2019	Paydown		101,229	101,229	102,854	102,569	0	(1,341)	0	(1,341)	0	101,229	0	0	0	1,522	07/25/2043	1FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2019	Paydown		372,322	372,322	360,758	360,898	0	11,424	0	11,424	0	372,322	0	0	0	5,588	11/25/2044	1FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2019	Paydown		236,602	236,602	239,560	239,551	0	(2,949)	0	(2,949)	0	236,602	0	0	0	3,637	03/25/2045	1FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		06/01/2019	Paydown		83,022	83,022	84,216	84,198	0	(1,176)	0	(1,176)	0	83,022	0	0	0	1,280	06/25/2045	1FM
00842A-CB-3	ABMT 2015-4 B1 3.580% 06/25/45		06/01/2019	Paydown		37,217	37,217	38,052	37,864	0	(648)	0	(648)	0	37,217	0	0	0	556	06/25/2045	1FM
00842E-AS-0	ABMT 2016-2 B1 3.807% 03/25/46		06/01/2019	Paydown		37,369	37,369	36,925	36,933	0	436	0	436	0	37,369	0	0	0	593	03/25/2046	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2019	Paydown		132,713	132,713	134,455	134,140	0	(1,427)	0	(1,427)	0	132,713	0	0	0	1,994	12/25/2045	1FM
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/10/2019	MARKET AXESS		1,024,650	1,000,000	1,099,130	1,047,662	0	(5,518)	0	(5,518)	0	1,042,144	0	(17,494)	(17,494)	14,399	05/19/2021	1FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2019	Paydown		14,006	13,705	12,453	11,795	0	2,212	0	2,212	0	14,006	0	0	0	367	09/25/2037	1FM
02155L-AA-0	TAX 2015-1A A 2.500% 02/15/24		06/15/2019	Paydown		443,306	443,306	441,701	442,756	0	550	0	550	0	443,306	0	0	0	4,759	02/15/2024	1FE
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange		5,004,094	5,000,000	4,998,750	4,999,042	0	52	0	52	0	4,999,094	0	5,000	5,000	113,281	04/28/2026	2FE
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/28		06/13/2019	Tax Free Exchange		4,996,287	5,000,000	4,990,450	4,990,933	0	354	0	354	0	4,991,287	0	5,000	5,000	130,000	05/15/2028	2FE
023764-AA-1	AAL 3.650% 06/15/28		06/15/2019	Redemption 100.0000		35,438	35,438	35,438	35,438	0	0	0	0	0	35,438	0	0	0	647	12/15/2027	1FE

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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)
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2019	Redemption 100.0000		189,428	189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	3,173	10/15/2029	1FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		04/24/2019	Security Withdraw		13,648,402	14,028,750	13,599,920	13,628,886	0	19,516	0	19,516	0	13,648,402	0	0	0	311,485	07/15/2027	1FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2019	Redemption 100.0000		125,974	125,974	125,974	125,974	0	0	0	0	0	125,974	0	0	0	1,890	10/15/2028	1FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2019	Paydown		129,128	129,128	127,514	127,610	0	1,518	0	1,518	0	129,128	0	0	0	2,389	10/01/2026	1FE
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	15,881	05/03/2019	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2019	Paydown		4,561	4,561	4,547	4,446	0	115	0	115	0	4,561	0	0	0	75	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2019	Paydown		22,207	22,207	22,206	22,104	0	103	0	103	0	22,207	0	0	0	345	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2019	Paydown		22,436	22,436	22,435	22,425	0	12	0	12	0	22,436	0	0	0	324	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
03065J-AG-9	AMCAR 2014-4 D 3.070% 11/09/20		06/08/2019	Paydown		36,090,000	36,090,000	36,600,335	36,161,652	0	(71,652)	0	(71,652)	0	36,090,000	0	0	0	536,853	11/09/2020	1FE
03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		4,721,115	5,000,000	4,718,320	4,719,189	0	1,926	0	1,926	0	4,721,115	0	0	0	193,278	02/01/2046	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.942% 03/25/37		06/01/2019	Paydown		31,168	31,168	26,163	28,298	0	2,871	0	2,871	0	31,168	0	0	0	700	03/25/2037	1FM
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		05/08/2019	Maturity		10,500,000	10,500,000	10,607,695	10,533,772	0	(33,772)	0	(33,772)	0	10,500,000	0	0	0	289,958	05/08/2019	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2019	Paydown		136,897	136,897	140,319	138,335	0	(1,438)	0	(1,438)	0	136,897	0	0	0	1,509	03/10/2033	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2019	Paydown		1,116	1,116	1,054	1,085	0	31	0	31	0	1,116	0	0	0	26	10/25/2034	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2019	Paydown		11,188	11,188	11,096	11,120	0	68	0	68	0	11,188	0	0	0	223	11/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		659,871	699,947	645,984	673,520	0	(13,649)	0	(13,649)	0	659,871	0	0	0	19,190	03/25/2035	2FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		179,265	181,936	177,752	177,752	0	1,513	0	1,513	0	179,265	0	0	0	5,224	12/25/2035	3FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2019	Paydown		5,990	9,146	8,350	9,209	0	(3,220)	0	(3,220)	0	5,990	0	0	0	224	01/25/2037	4FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2019	Paydown		248,247	248,247	247,133	248,232	0	15	0	15	0	248,247	0	0	0	3,090	12/15/2022	1FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		04/01/2019	Paydown		0	32,331	0	0	0	0	0	0	0	0	0	0	0	729	04/15/2028	6FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2019	Paydown		3,890	25,510	6,800	3,765	0	125	0	125	0	3,890	0	0	0	881	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		06/01/2019	Paydown		162,648	162,648	162,551	165,703	0	(3,055)	0	(3,055)	0	162,648	0	0	0	3,661	07/20/2034	1FM
12592L-BK-7	COMM 2014-CR20 XA 1.255% 11/10/47		06/01/2019	Paydown		0	0	315,388	203,441	0	(203,441)	0	(203,441)	0	0	0	0	0	26,659	11/10/2047	1FE
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2019	Paydown		7,081	7,081	7,108	7,088	0	(6)	0	(6)	0	7,081	0	0	0	97	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2019	Paydown		91,710	91,710	91,710	91,670	0	40	0	40	0	91,710	0	0	0	955	03/10/2031	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2019	Paydown		9,747	9,747	4,178	3,518	0	6,229	0	6,229	0	9,747	0	0	0	45	11/25/2036	1FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		06/01/2019	Paydown		82,106	82,106	84,567	82,981	0	(875)	0	(875)	0	82,106	0	0	0	1,281	02/10/2047	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2019	Paydown		35,883	35,883	35,801	35,800	0	82	0	82	0	35,883	0	0	0	457	08/25/2043	1FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.929% 09/25/44		06/01/2019	Paydown		37,467	37,467	37,349	37,356	0	111	0	111	0	37,467	0	0	0	615	09/25/2044	1FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.929% 09/25/44		06/01/2019	Paydown		45,361	45,361	45,331	45,326	0	36	0	36	0	45,361	0	0	0	744	09/25/2044	1FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.986% 10/25/44		06/01/2019	Paydown		23,068	23,068	23,572	23,517	0	(449)	0	(449)	0	23,068	0	0	0	383	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2019	Paydown		102,614	102,614	102,719	102,720	0	(105)	0	(105)	0	102,614	0	0	0	1,365	12/25/2044	1FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.862% 12/25/44		06/01/2019	Paydown		37,146	37,146	38,964	38,506	0	(1,360)	0	(1,360)	0	37,146	0	0	0	598	12/25/2044	1FM
12649N-AS-0	CSMC 2015-1 B1 3.942% 01/25/45		06/01/2019	Paydown		73,346	73,346	74,584	74,192	0	(847)	0	(847)	0	73,346	0	0	0	1,205	01/25/2045	1FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2019	Paydown		137,211	137,211	136,929	136,926	0	285	0	285	0	137,211	0	0	0	2,182	09/25/2057	1FM
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/11/2019	Redemption 100.0000		41,588	41,588	41,588	41,588	0	0	0	0	0	41,588	0	0	0	816	01/10/2036	2FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2019	Paydown		20,128	21,246	19,832	18,895	0	1,232	0	1,232	0	20,128	0	0	0	488	10/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2019	Paydown		17,599	17,599	17,249	17,368	0	231	0	231	0	17,599	0	0	0	403	05/25/2035	2FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2019	Paydown		41,443	41,443	36,128	35,728	0	5,715	0	5,715	0	41,443	0	0	0	963	08/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2019	Paydown		54,871	54,871	50,755	50,376	0	4,495	0	4,495	0	54,871	0	0	0	1,304	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		06/01/2019	Paydown		13,705	13,836	12,957	12,562	0	1,143	0	1,143	0	13,705	0	0	0	325	11/25/2035	2FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2019	Paydown		6,476	6,149	5,275	5,188	0	1,288	0	1,288	0	6,476	0	0	0	135	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2019	Paydown		13,124	16,352	13,838	13,840	0	(716)	0	(716)	0	13,124	0	0	0	413	11/25/2035	1FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		06/10/2019	Redemption 100.0000		49,914	49,914	49,914	49,914	0	0	0	0	0	49,914	0	0	0	711	10/10/2038	2
13213P-AA-8	Cambrian VRDN 2.450% 02/01/31		06/03/2019	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	808	02/01/2031	1FE
14149Y-BG-2	CARDINAL HEALTH INC 3.180% 06/15/22		04/10/2019	WELLS FARGO		2,488,050	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(11,950)	(11,950)	28,318	06/15/2022	2FE
15132E-LC-0	CDMC 2005-1 A5 5.310% 02/18/35		06/01/2019	Paydown		23,246	23,246	23,232	22,997	0	249	0	249	0	23,246	0	0	0	514	02/18/2035	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2019	Paydown		2	9,260	4,561	4,665	0	(4,663)	0	(4,663)	0	2	0	0	0	98	11/25/2036	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2019	Paydown		46,173	46,173	47,557	46,657	0	(483)	0	(483)	0	46,173	0	0	0	759	09/10/2046	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2019	Paydown		170,738	170,738	171,352	171,461	0	(723)	0	(723)	0	170,738	0	0	0	2,709	06/25/2044	1FM
18055#-AK-8	CLARION LIONS PP 5.840% 06/15/19		06/15/2019	Maturity		1,500,000	1,500,000	1,576,920	1,505,386	0	(5,386)	0	(5,386)	0	1,500,000	0	0	0	43,800	06/15/2019	1
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2FE
22540A-BT-4	CSFB 97-1R 1M5 7.648% 09/30/24		06/01/2019	Paydown		12	12	12	0	0	12	0	12	0	12	0	0	0	0	09/30/2024	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2019	Paydown		485	485	467	472	0	13	0	13	0	485	0	0	0	10	06/25/2033	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/17/2019	Redemption 100.0000		22,319	22,319	22,319	22,319	0	0	0	0	0	22,319	0	0	0	380	05/15/2034	1FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2019	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	353	11/20/2047	2FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		06/01/2019	Paydown		26,288	26,288	26,550	26,284	0	4	0	4	0	26,288	0	0	0	496	11/10/2046	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		06/01/2019	Paydown		154,613	154,613	156,152	154,853	0	(240)	0	(240)	0	154,613	0	0	0	2,274	07/10/2044	1FM
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		04/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/10/2044	1FM
233851-CA-0	DAIMLER FINANCE NA LLC 2.700% 08/03/20		06/04/2019	CREDIT SUISSE FIRST BOSTON		12,503,250	12,500,000	12,475,625	12,491,894	0	2,164	0	2,164	0	12,494,058	0	9,192	9,192	284,063	08/03/2020	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2019	Paydown		8,792	8,922	8,129	8,332	0	459	0	459	0	8,792	0	0	0	182	09/25/2035	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2019	Paydown		17,294	17,294	14,917	13,641	0	3,654	0	3,654	0	17,294	0	0	0	409	07/25/2036	1FM
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		04/25/2019	Paydown		12,500	12,500	12,776	12,759	0	(259)	0	(259)	0	12,500	0	0	0	280	10/25/2045	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2019	Paydown		20,000	20,000	20,216	20,151	0	(151)	0	(151)	0	20,000	0	0	0	412	07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		04/25/2019	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	206	07/25/2048	2FE
26207K-AF-8	DRIVE 2017-3 C 2.800% 07/15/22		06/15/2019	Paydown		775,392	775,392	775,368	775,383	0	9	0	9	0	775,392	0	0	0	9,373	07/15/2022	1FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2019	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	10	04/20/2049	2FE
26442E-AA-8	DUKE ENERGY OHIO INC 5.450% 04/01/19		04/01/2019	Maturity		4,000,000	4,000,000	3,998,400	3,999,951	0	49	0	49	0	4,000,000	0	0	0	109,000	04/01/2019	1FE
26875P-AD-3	EOG RESOURCES 5.625% 06/01/19		06/01/2019	Maturity		1,500,000	1,500,000	1,497,240	1,499,854	0	146	0	146	0	1,500,000	0	0	0	42,188	06/01/2019	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2019	Paydown		396,945	396,945	393,277	394,637	0	2,309	0	2,309	0	396,945	0	0	0	4,521	04/25/2028	1FE
29271L-AD-6	ENDO FIN LLC/ENDO FINCO 7.250% 01/15/22		04/04/2019	TENDER OFFER		2,910,000	3,000,000	2,983,287	2,988,140	0	915	0	915	0	2,989,056	0	(79,056)	(79,056)	243,458	01/15/2022	5FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2019	Paydown		29,760	29,760	26,598	26,529	0	3,231	0	3,231	0	29,760	0	0	0	258	03/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2019	Paydown		69,702	69,702	68,918	68,926	0	776	0	776	0	69,702	0	0	0	1,102	02/25/2048	1FM
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/05/2019	Call 100.0000		1,538,000	1,538,000	1,526,913	1,533,750	0	413	0	413	0	1,534,163	0	3,837	3,837	47,165	04/01/2021	4FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2019	Paydown		(85)	0	0	0	0	(85)	0	(85)	0	(85)	0	0	0	19,221	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		04/01/2019	Paydown		(29)	0	0	0	0	(29)	0	(29)	0	(29)	0	0	0	5,820	08/25/2035	3FM
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2019	Paydown		21,441	19,812	15,273	16,090	0	5,351	0	5,351	0	21,441	0	0	0	587	09/25/2035	1FM
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		04/30/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	241	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2019	Paydown		36,538	36,538	36,623	36,620	0	(83)	0	(83)	0	36,538	0	0	0	930	04/30/2047	2FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		05/15/2019	JEFFERIES & CO		328,250	349,000	296,650	317,486	0	8,553	0	8,553	0	326,038	0	2,212	2,212	17,451	04/15/2020	5FE
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		05/15/2019	Various		408,870	693,000	460,845	493,199	0	13,647	0	13,647	0	506,846	0	(97,976)	(97,976)	41,421	01/15/2023	5FE
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2019	Paydown		535,059	535,059	545,759	536,451	0	(1,392)	0	(1,392)	0	535,059	0	0	0	6,537	05/10/2045	1FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2019	Paydown		250,508	250,508	258,015	252,744	0	(2,236)	0	(2,236)	0	250,508	0	0	0	3,986	08/10/2046	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2019	Paydown		18,387	18,971	18,073	18,402	0	(14)	0	(14)	0	18,387	0	0	0	404	05/25/2037	3FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2019	Paydown		11,851	13,228	10,814	12,265	0	(414)	0	(414)	0	11,851	0	0	0	242	05/25/2037	2FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2019	Paydown		32,237	32,237	33,204	32,327	0	(89)	0	(89)	0	32,237	0	0	0	494	08/10/2043	1FM
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2019	Redemption 100.0000		37,262	37,262	37,262	37,262	0	0	0	0	0	37,262	0	0	0	906	01/15/2026	2
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		06/17/2019	Paydown		37,990	37,990	37,331	37,339	0	652	0	652	0	37,990	0	0	0	648	04/15/2037	1FE
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		06/04/2019	BARCLAYS		4,991,406	5,000,000	4,931,641	4,951,632	0	7,851	0	7,851	0	4,959,483	0	31,923	31,923	59,257	07/25/2022	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2019	Paydown		9,166	9,166	1,487	(8,268)	0	17,434	0	17,434	0	9,166	0	0	0	89	05/25/2036	1FM
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		06/15/2019	Maturity		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,600	06/15/2019	3FE
46187B-AA-1	IHSFR 2017-SFR2 A 3.244% 12/17/36		06/17/2019	Paydown		304,746	304,746	304,746	304,746	0	0	0	0	0	304,746	0	0	0	4,362	12/17/2036	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2019	Paydown		1,544	1,544	1,544	1,552	0	(8)	0	(8)	0	1,544	0	0	0	39	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2019	Paydown		15,021	15,021	14,670	12,562	0	2,459	0	2,459	0	15,021	0	0	0	391	02/25/2036	1FM
465685-AF-2	ITC HOLDINGS CORP 5.500% 01/15/20		06/14/2019	Various		2,034,480	2,000,000	1,986,700	1,998,288	0	735	0	735	0	1,999,023	0	977	977	135,008	01/15/2020	2FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/10/2019	TENDER OFFER		506,520	504,000	501,297	501,259	0	16	0	16	0	501,275	0	5,245	5,245	13,601	06/01/2021	3FE
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2019	Paydown		114,429	114,429	127,284	126,229	0	(11,800)	0	(11,800)	0	114,429	0	0	0	2,240	10/15/2056	1FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2019	Paydown		147,447	147,447	151,870	151,391	0	(3,945)	0	(3,945)	0	147,447	0	0	0	2,367	10/15/2059	1FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2019	Paydown		165,766	165,766	163,021	163,245	0	2,521	0	2,521	0	165,766	0	0	0	2,198	09/15/2065	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2019	Paydown		60,118	60,118	60,084	60,089	0	29	0	29	0	60,118	0	0	0	1,035	03/15/2063	1FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2019	Paydown		52,449	52,449	52,415	52,420	0	29	0	29	0	52,449	0	0	0	803	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2019	Paydown		141,101	141,101	141,037	141,044	0	57	0	57	0	141,101	0	0	0	2,119	06/15/2077	1FE

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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)
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2019	Paydown		396,828	396,828	394,181	394,440	0	2,389	0	2,389	0	396,828	0	0	0	5,432	09/15/2072	1FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2019	Paydown		117,062	117,062	116,970	116,987	0	74	0	74	0	117,062	0	0	0	1,908	03/15/2058	1FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2019	Paydown		83,715	83,715	83,641	83,645	0	70	0	70	0	83,715	0	0	0	1,510	03/17/2070	1FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2019	Paydown		28,275	28,275	16,263	9,704	0	18,572	0	18,572	0	28,275	0	0	0	230	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2019	Paydown		745,818	745,818	753,267	745,810	0	7	0	7	0	745,818	0	0	0	14,320	06/15/2043	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2019	Paydown		36,759	36,759	37,126	36,793	0	(35)	0	(35)	0	36,759	0	0	0	623	08/15/2046	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2019	Paydown		200,144	200,144	202,145	200,618	0	(474)	0	(474)	0	200,144	0	0	0	3,168	01/15/2046	1FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		06/01/2019	Paydown		515,586	515,586	531,050	521,881	0	(6,295)	0	(6,295)	0	515,586	0	0	0	14,892	08/15/2046	1FM
46646R-AL-7	JPMDB 2016-C4XA 0.951% 12/15/49		06/01/2019	Paydown		0	0	9,837	7,825	0	(7,825)	0	(7,825)	0	0	0	0	0	550	12/15/2049	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2019	Paydown		118,342	118,342	119,202	119,200	0	(858)	0	(858)	0	118,342	0	0	0	1,883	05/25/2047	1FM
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2019	Paydown		23,447	23,447	23,537	23,530	0	(83)	0	(83)	0	23,447	0	0	0	342	12/25/2048	1FM
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		04/30/2019	Paydown		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	496	07/30/2047	2FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2019	Paydown		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	136	07/30/2047	2FE
48249Y-AA-3	KSBA 2016-1 A 2.788% 03/25/42		05/25/2019	Paydown		0	0	264,286	287,390	0	(287,390)	0	(287,390)	0	0	0	0	0	28,772	03/25/2042	1
486606-G@-9	KAYNE ANDERSON PP 3.390% 05/03/19		04/03/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,793	05/03/2019	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2019	Paydown		49,345	49,240	41,947	41,065	0	8,280	0	8,280	0	49,345	0	0	0	1,511	11/25/2036	3FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2019	Paydown		3,705	3,721	3,050	3,164	0	541	0	541	0	3,705	0	0	0	107	01/25/2037	2FM
52522H-AN-2	LXS 2006-8 3A5 5.354% 06/25/36		06/01/2019	Paydown		24,536	24,295	22,883	22,883	0	1,653	0	1,653	0	24,536	0	0	0	480	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 4.971% 11/25/36		06/01/2019	Paydown		0	(539)	(424)	(500)	0	500	0	500	0	0	0	0	0	12	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		04/01/2019	Paydown		0	(9)	(6)	(7)	0	7	0	7	0	0	0	0	0	0	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.705% 05/25/37		06/01/2019	Paydown		59,572	59,572	46,699	52,045	0	7,527	0	7,527	0	59,572	0	0	0	1,172	05/25/2037	1FM
576434-RW-6	MALT 2004-5 B1 6.303% 06/25/34		06/01/2019	Paydown		18,617	18,617	17,136	17,122	0	1,495	0	1,495	0	18,617	0	0	0	465	06/25/2034	4FM
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		04/10/2019	Maturity		2,800,000	2,800,000	2,787,428	2,796,634	0	3,366	0	3,366	0	2,800,000	0	0	0	32,200	04/10/2019	1FE
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		06/01/2019	Paydown		379,729	379,729	389,044	382,654	0	(2,925)	0	(2,925)	0	379,729	0	0	0	5,366	06/25/2056	1FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2019	Paydown		46,267	46,267	47,652	46,741	0	(475)	0	(475)	0	46,267	0	0	0	691	02/15/2047	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2019	Paydown		18,303	18,303	18,669	18,354	0	(51)	0	(51)	0	18,303	0	0	0	384	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2019	Paydown		23,086	23,086	12,771	11,643	0	11,444	0	11,444	0	23,086	0	0	0	182	10/25/2036	1FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		06/01/2019	Paydown		26,426	26,426	15,924	14,259	0	12,167	0	12,167	0	26,426	0	0	0	290	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		06/01/2019	Paydown		63,831	63,831	64,468	63,790	0	42	0	42	0	63,831	0	0	0	2,421	07/15/2049	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		06/01/2019	Paydown		38,861	38,861	40,026	39,317	0	(456)	0	(456)	0	38,861	0	0	0	593	04/15/2047	1FM
61767F-BB-6	MSC 2016-UB11 XA 1.771% 08/15/49		06/01/2019	Paydown		0	0	31,987	24,028	0	(24,028)	0	(24,028)	0	0	0	0	0	1,977	08/15/2049	1FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2019	Paydown		112,178	112,178	110,436	110,485	0	1,694	0	1,694	0	112,178	0	0	0	1,623	07/25/2043	1FM
635405-AM-5	NATIONAL CITY CORP (PNC) 6.875% 05/15/19		05/15/2019	Maturity		1,465,000	1,465,000	1,511,597	1,487,037	0	(22,037)	0	(22,037)	0	1,465,000	0	0	0	50,359	05/15/2019	1FE
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/15/2019	Redemption 100.0000		369,863	369,863	369,863	369,863	0	0	0	0	0	369,863	0	0	0	6,658	11/15/2033	1FE
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		05/15/2019	Redemption 100.0000		592,593	592,593	592,593	592,593	0	0	0	0	0	592,593	0	0	0	11,289	11/15/2031	1FE
64110L-AQ-9	NETFLIX INC 5.875% 11/15/28		04/26/2019	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	78,823	11/15/2028	3FE
693456-AN-5	PMTLT 2013-J1 B1 3.561% 09/25/43		06/01/2019	Paydown		96,355	96,355	96,461	96,417	0	(62)	0	(62)	0	96,355	0	0	0	1,400	09/25/2043	1FM
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		04/10/2019	US BANCORP		2,058,080	2,000,000	1,994,400	1,997,178	0	160	0	160	0	1,997,338	0	60,742	60,742	54,256	07/25/2023	1FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		06/01/2019	Paydown		82,339	82,339	81,296	81,308	0	1,031	0	1,031	0	82,339	0	0	0	1,226	02/25/2048	1FM
736508-BQ-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		04/15/2019	Maturity		2,000,000	2,000,000	1,998,520	1,999,944	0	56	0	56	0	2,000,000	0	0	0	61,000	04/15/2019	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2019	Paydown		6,722	8,919	7,461	7,749	0	(1,028)	0	(1,028)	0	6,722	0	0	0	253	06/25/2036	3FM
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		06/07/2019	Redemption 100.0000		106	106	124	112	0	(6)	0	(6)	0	106	0	0	0	5	12/07/2021	2FE
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		06/01/2019	Paydown		137	137	75	56	0	81	0	81	0	137	0	0	0	3	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		05/01/2019	Paydown		178	178	98	74	0	104	0	104	0	178	0	0	0	4	04/25/2037	1FM
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2019	Paydown		7,318	7,318	5,245	4,373	0	2,945	0	2,945	0	7,318	0	0	0	181	05/25/2036	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		06/01/2019	Paydown		53,782	53,782	46,791	50,820	0	2,963	0	2,963	0	53,782	0	0	0	1,052	09/25/2033	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2019	Paydown		5,071	7,580	6,246	6,841	0	(1,770)	0	(1,770)	0	5,071	0	0	0	180	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2019	Paydown		11,828	13,267	11,957	11,959	0	(131)	0	(131)	0	11,828	0	0	0	278	11/25/2035	1FM
78419C-AG-9	SGCMS 2016-C5 XA 2.152% 10/10/48		06/01/2019	Paydown		0	0	37,231	27,405	0	(27,405)	0	(27,405)	0	0	0	0	0	2,323	10/10/2048	1FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2019	Paydown		118,848	118,848	113,370	113,589	0	5,259	0	5,259	0	118,848	0	0	0	1,481	11/25/2046	1FM
80284Q-AF-8	SDART 2015-5 C 2.740% 12/15/21		06/15/2019	Paydown		4,019,216	4,019,216	4,066,944	4,024,248	0	(5,032)	0	(5,032)	0	4,019,216	0	0	0	44,537	12/15/2021	1FE
80284R-AE-9	SDART 2016-3 B 1.890% 06/15/21		06/15/2019	Paydown		2,979,089	2,979,089	2,978,442	2,978,604	0	485	0	485	0	2,979,089	0	0	0	21,760	06/15/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
81745B-AN-5	SEMT 2013-6 B2 3.522% 05/25/43		06/01/2019	Paydown		88,817	88,817	88,505	88,516	0	301	0	301	0	88,817	0	0	0	1,369	05/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2019	Paydown		33,188	33,188	32,613	32,622	0	566	0	566	0	33,188	0	0	0	480	07/25/2043	1FM
81745H-AK-8	SEMT 2014-2 B1 4.081% 07/25/44		06/01/2019	Paydown		57,292	57,292	61,215	60,277	0	(2,985)	0	(2,985)	0	57,292	0	0	0	976	07/25/2044	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2019	Paydown		71,171	71,171	69,214	69,150	0	2,021	0	2,021	0	71,171	0	0	0	1,060	09/25/2043	1FM
81745J-AQ-1	SEMT 2013-11 B3 3.656% 09/25/43		06/01/2019	Paydown		43,826	43,826	43,196	43,222	0	604	0	604	0	43,826	0	0	0	675	09/25/2043	1FM
81745N-AJ-8	SEMT 2014-1 B2 3.909% 04/25/44		06/01/2019	Paydown		114,312	114,312	114,781	114,788	0	(476)	0	(476)	0	114,312	0	0	0	1,934	04/25/2044	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2019	Paydown		32,400	32,400	32,319	32,316	0	84	0	84	0	32,400	0	0	0	421	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.518% 03/25/43		06/01/2019	Paydown		39,167	39,167	40,196	40,051	0	(884)	0	(884)	0	39,167	0	0	0	599	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2019	Paydown		167,838	167,838	170,132	169,939	0	(2,101)	0	(2,101)	0	167,838	0	0	0	2,574	07/25/2045	1FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2019	Paydown		199,158	199,158	203,296	202,465	0	(3,307)	0	(3,307)	0	199,158	0	0	0	2,849	11/25/2046	1FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2019	Paydown		121,228	121,228	119,087	119,027	0	2,201	0	2,201	0	121,228	0	0	0	1,917	04/25/2047	1FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2019	Paydown		81,443	81,443	83,358	83,542	0	(2,100)	0	(2,100)	0	81,443	0	0	0	1,273	07/25/2043	1FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2019	Paydown		356,773	356,773	356,272	356,265	0	508	0	508	0	356,773	0	0	0	5,471	11/25/2046	1FM
82652W-AA-6	Sierra Receivabl20162A ng Co SER 20162A CL A 2.330% 07/20/33		06/20/2019	Paydown		396,914	396,914	396,833	396,892	0	22	0	22	0	396,914	0	0	0	3,789	07/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		06/20/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	233	05/20/2046	2FE
85915#-AF-8	STERICYCLE, INC. PP 2.680% 12/12/19		06/14/2019	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,639	12/12/2019	2
86184R-AA-5	SMPT 2017-MONT A 3.233% 08/20/30		06/20/2019	Paydown		74,130	74,130	74,130	74,130	0	0	0	0	0	74,130	0	0	0	1,131	08/20/2030	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		04/01/2019	Paydown		1,260,375	1,269,836	1,249,945	1,260,825	0	(450)	0	(450)	0	1,260,375	0	0	0	24,339	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		04/01/2019	Paydown		857,858	1,060,960	866,756	775,294	0	82,565	0	82,565	0	857,858	0	0	0	24,636	10/25/2035	1FM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		04/01/2019	Redemption 100.0000		124,920	124,920	124,920	124,920	0	0	0	0	0	124,920	0	0	0	1,911	03/30/2024	2AM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2019	Paydown		77,794	77,794	89,166	85,581	0	(7,786)	0	(7,786)	0	77,794	0	0	0	1,827	07/15/2059	1FE
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2019	Paydown		306,920	306,920	307,021	306,732	0	188	0	188	0	306,920	0	0	0	3,998	03/25/2054	1FM
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2019	Paydown		172,580	172,580	171,529	0	0	1,051	0	1,051	0	172,580	0	0	0	2,161	03/25/2058	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2019	Paydown		321,443	321,443	326,262	322,263	0	(819)	0	(819)	0	321,443	0	0	0	4,023	05/10/2045	1FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.124% 12/15/51		06/01/2019	Paydown		0	0	11,718	11,747	0	(11,747)	0	(11,747)	0	0	0	0	0	632	12/15/2051	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		06/01/2019	Paydown		49,524	49,524	50,761	49,612	0	(87)	0	(87)	0	49,524	0	0	0	563	08/10/2049	1FM
90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		04/07/2019	Redemption 100.0000		264,310	264,310	264,310	264,310	0	0	0	0	0	264,310	0	0	0	4,097	10/07/2028	1FE
911312-AK-2	UNITED PARCEL SERVICE 5.125% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,998,580	1,999,956	0	44	0	44	0	2,000,000	0	0	0	51,250	04/01/2019	1FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		04/01/2019	Redemption 100.0000		13,206	13,206	13,206	13,150	0	56	0	56	0	13,206	0	0	0	130	06/30/2030	1FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2019	Paydown		111,464	111,464	114,802	112,710	0	(1,246)	0	(1,246)	0	111,464	0	0	0	2,101	05/15/2047	1FM
92890N-AA-7	WFRBS 2012-C10 1.703% 12/15/45		06/01/2019	Paydown		0	0	59,527	38,657	0	(38,657)	0	(38,657)	0	0	0	0	0	5,977	12/15/2045	1FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/10/2019	Paydown		86,125	86,125	86,125	86,107	0	18	0	18	0	86,125	0	0	0	1,066	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2019	Paydown		1,973	1,973	1,647	1,627	0	346	0	346	0	1,973	0	0	0	45	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2019	Paydown		174,629	174,629	176,366	174,644	0	(15)	0	(15)	0	174,629	0	0	0	2,288	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2019	Paydown		94,440	94,440	93,511	94,080	0	361	0	361	0	94,440	0	0	0	1,134	03/15/2048	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2019	Paydown		47,098	47,098	48,509	47,539	0	(441)	0	(441)	0	47,098	0	0	0	699	12/15/2046	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2019	Paydown		46,411	46,411	47,800	46,857	0	(446)	0	(446)	0	46,411	0	0	0	697	03/15/2046	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2019	Paydown		4,304	4,773	4,407	4,484	0	(180)	0	(180)	0	4,304	0	0	0	123	11/25/2035	2FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2019	Paydown		22,133	22,133	10,212	9,180	0	12,953	0	12,953	0	22,133	0	0	0	176	07/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2019	Paydown		54,510	54,510	54,503	54,509	0	1	0	1	0	54,510	0	0	0	711	03/15/2029	1FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2019	Paydown		391,507	391,507	391,475	391,377	0	130	0	130	0	391,507	0	0	0	4,564	06/16/2031	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		06/01/2019	Paydown		172,363	172,363	176,672	177,568	0	(5,205)	0	(5,205)	0	172,363	0	0	0	4,206	12/25/2035	1FM
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		06/01/2019	Paydown		38,212	45,013	42,851	42,822	0	(4,610)	0	(4,610)	0	38,212	0	0	0	1,426	03/25/2036	3FM
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		04/15/2019	Paydown		178,764	178,764	178,764	178,764	0	0	0	0	0	178,764	0	0	0	1,495	09/16/2019	1FE
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		06/01/2019	Paydown		4,854	4,854	4,934	4,708	0	146	0	146	0	4,854	0	0	0	195	05/25/2028	1FM
97652P-AW-1	WIN 2014-1 B3 3.874% 06/20/44		06/01/2019	Paydown		35,228	35,228	35,795	35,740	0	(512)	0	(512)	0	35,228	0	0	0	565	06/20/2044	1FM
Q4557*-AB-7	HEALTH SCOPE PP 4.050% 05/23/26		06/06/2019	Call 109.8512		4,394,050	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	480,900	05/23/2026	2FE
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	04/17/2019	TENDER OFFER		3,081,653	2,985,893	2,877,475	2,888,600	0	3,221	0	3,221	0	2,891,821	0	189,831	189,831	49,402	10/04/2026	2FE
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		1,000,000	1,000,000	1,055,860	1,002,562	0	(2,562)	0	(2,562)	0	1,000,000	0	0	0	30,750	06/15/2019	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)
02315Q-AA-6	AMBAC LSNI LLC 7.330% 02/12/23	D	04/01/2019	Redemption 100.0000		1,908	1,908	1,908	1,908	0	0	0	0	0	1,908	0	0	0	37	02/12/2023	5GI
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	05/15/2019	Various		1,429,230	1,400,000	1,391,277	1,398,625	0	401	0	401	0	1,399,027	0	973	973	72,980	03/30/2020	1FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D	06/05/2019	MORGAN STANLEY FIXED INC		2,732,130	2,700,000	2,651,784	2,676,771	0	2,140	0	2,140	0	2,678,911	0	53,219	53,219	45,703	05/22/2023	1FE
87266X-AA-1	TRTX 2018-FL1 A 3.132% 02/15/35	D	06/17/2019	Paydown		1,588,249	1,588,249	1,588,249	1,588,249	0	0	0	0	0	1,588,249	0	0	0	25,884	02/15/2035	1FE
898205-AA-7	TFINS 2017-1A A1 4.426% 04/20/38	D	04/21/2019	Paydown		8,415,968	8,415,968	8,163,489	8,235,940	0	180,028	0	180,028	0	8,415,968	0	0	0	188,952	04/20/2038	1FE
984851-AC-9	YARA INTERNATIONAL ASA 7.875% 06/11/19	D	06/11/2019	Maturity		3,210,000	3,210,000	3,270,444	0	0	(60,444)	0	(60,444)	0	3,210,000	0	0	0	126,394	06/11/2019	2FE
B0909@-AB-4	BEFIMMO PP 4.830% 05/30/19	D	05/30/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,150	05/30/2019	2
G1910#-AQ-9	COBHAM PLC PP 4.260% 10/28/24	D	05/22/2019	PRIVATE PLACEMENT		1,615,004	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	(34,997)	(34,997)	42,565	10/28/2024	3
N9146#-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	C	04/01/2019	Call 105.2962		1,316,202	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	127,668	04/20/2021	2
Q2762#-AD-4	CONNECTEAST FIN PP 3.770% 09/27/32	D	04/04/2019	PRIVATE PLACEMENT		2,812,590	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(187,410)	(187,410)	63,148	09/27/2032	2FE
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	06/25/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	06/25/2024	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						187,598,407	188,493,374	188,275,766	184,076,392	0	(403,877)	0	(403,877)	0	187,135,175	0	(60,732)	(60,732)	4,801,679	XXX	XXX
8399997. Total - Bonds - Part 4						199,960,705	200,822,588	201,189,459	196,403,534	0	(658,012)	0	(658,012)	0	199,534,165	0	(97,424)	(97,424)	5,125,578	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						199,960,705	200,822,588	201,189,459	196,403,534	0	(658,012)	0	(658,012)	0	199,534,165	0	(97,424)	(97,424)	5,125,578	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
002824-10-0	ABBOTT LABS		04/15/2019	S. G. COWEN SECURITIES CORP.	21,862.000	1,696,430		959,020	1,581,278	(622,258)	0	0	(622,258)	0	959,020	0	737,409	737,409	13,992		L
023608-10-2	AMEREN CORPORATION		06/18/2019	S. G. COWEN SECURITIES CORP.	8,054.000	612,082		318,196	525,362	(207,167)	0	0	(207,167)	0	318,196	0	293,886	293,886	7,651		L
125896-10-0	CMS ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	22,358.000	1,314,493		1,110,017	1,110,075	(58)	0	0	(58)	0	1,110,017	0	204,477	204,477	17,104		L
22052L-10-4	CORTEVA INC		06/18/2019	S. G. COWEN SECURITIES CORP.	8,497.000	229,104		339,130	0	0	0	0	0	0	339,130	0	(110,026)	(110,026)	0		L
22052L-10-4	CORTEVA INC		06/04/2019	Cash Adjustment	1.000	19		27	0	0	0	0	0	0	27	0	(8)	(8)	0		L
260557-10-3	DOW INC-W/I		06/18/2019	S. G. COWEN SECURITIES CORP.	8,497.000	425,998		561,178	0	0	0	0	0	0	561,178	0	(135,179)	(135,179)	5,948		L
260557-10-3	DOW INC-W/I		04/02/2019	Cash Adjustment	1.000	36		44	0	0	0	0	0	0	44	0	(8)	(8)	0		L
26078J-10-0	DOWDUPONT INC		06/04/2019	Spin Off	0.000	900,379		900,379	716,765	183,614	0	0	183,614	0	900,379	0	0	0	0		L
26078J-10-0	DOWDUPONT INC		06/05/2019	Tax Free Exchange	8,497.000	812,177		812,177	646,550	165,627	0	0	165,627	0	812,177	0	0	0	4,431		L
26078J-10-0	DOWDUPONT INC		06/05/2019	Cash Adjustment	1.000	10		64	51	13	0	0	13	0	64	0	(54)	(54)	0		L
26078J-10-0	DOWDUPONT INC		06/05/2019	Reverse Stock Split	16,995.000	0		0	0	0	0	0	0	0	0	0	0	0	8,862		L
337932-10-7	FIRST ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	15,028.000	657,744		469,694	564,301	(94,607)	0	0	(94,607)	0	469,694	0	188,050	188,050	11,421		L
375558-10-3	GILEAD SCIENCES INC		04/15/2019	S. G. COWEN SECURITIES CORP.	9,952.000	648,461		729,907	622,498	107,409	0	0	107,409	0	729,907	0	(81,446)	(81,446)	6,270		L
50050N-10-3	KONTOOR		05/28/2019	S. G. COWEN SECURITIES CORP.	1,603.000	61,311		35,307	0	0	0	0	0	0	35,307	0	26,004	26,004	0		L
59156R-10-8	METLIFE INC		05/21/2019	S. G. COWEN SECURITIES CORP.	19,148.000	919,455		846,994	786,217	60,777	0	0	60,777	0	846,994	0	72,460	72,460	16,467		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/21/2019	S. G. COWEN SECURITIES CORP.	8,608.000	459,917		607,037	528,359	78,678	0	0	78,678	0	607,037	0	(147,120)	(147,120)	13,428		L
832696-40-5	SMUCKER JM CO		05/16/2019	S. G. COWEN SECURITIES CORP.	16,626.000	2,095,416		1,799,432	1,554,365	245,067	0	0	245,067	0	1,799,432	0	295,984	295,984	28,264		L
855244-10-9	STARBUCKS CORP		06/26/2019	Various	41,444.000	3,201,602		2,099,553	2,668,994	(569,441)	0	0	(569,441)	0	2,099,553	0	1,102,049	1,102,049	17,932		L
918204-10-8	VF CORP		05/23/2019	Spin Off	0.000	35,307		35,307	47,041	(11,733)	0	0	(11,733)	0	35,307	0	0	0	0		L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		06/24/2019	S. G. COWEN SECURITIES CORP.	24,137.000	1,045,212		945,688	809,314	136,374	0	0	136,374	0	945,688	0	99,524	99,524	4,336		L
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	05/16/2019	S. G. COWEN SECURITIES CORP.	63,038.000	2,997,634		2,515,216	2,417,507	97,709	0	0	97,709	0	2,515,216	0	482,418	482,418	10,086		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
66987V-10-9	NOVARTIS AG-ADR	D	04/09/2019	Spin Off	0.000	527,104		527,104	610,980	(83,875)	0	0	(83,875)	0	527,104	0	0	0	0		L
H01301-12-8	ALCON INC	D	06/13/2019	S. G. COWEN SECURITIES CORP.	11,838.000	700,009		527,095	0	0	0	0	0	0	527,095	0	172,913	172,913	(6)		L
H01301-12-8	ALCON INC	D	04/09/2019	Cash Adjustment	0.000	17		9	0	0	0	0	0	0	9	0	8	8	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						19,339,917	XXX	16,138,575	15,189,657	(513,871)	0	0	(513,871)	0	16,138,575	0	3,201,341	3,201,341	166,186	XXX	XXX
9799997. Total - Common Stocks - Part 4						19,339,917	XXX	16,138,575	15,189,657	(513,871)	0	0	(513,871)	0	16,138,575	0	3,201,341	3,201,341	166,186	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						19,339,917	XXX	16,138,575	15,189,657	(513,871)	0	0	(513,871)	0	16,138,575	0	3,201,341	3,201,341	166,186	XXX	XXX
9899999. Total - Preferred and Common Stocks						19,339,917	XXX	16,138,575	15,189,657	(513,871)	0	0	(513,871)	0	16,138,575	0	3,201,341	3,201,341	166,186	XXX	XXX
9999999 - Totals						219,300,622	XXX	217,328,034	211,593,191	(513,871)	(658,012)	0	(1,171,883)	0	215,672,740	0	3,103,917	3,103,917	5,291,764	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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	07/14/2016	07/12/2019	132,249		175.29	1,089,554			2,227,080		2,227,080	916,488						100/98
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			1,751,112		1,751,112	705,139						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			2,277,601		2,277,601	903,642						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2016	08/27/2019	119,244		173.98	975,062			2,158,309		2,158,309	823,973						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			2,625,102		2,625,102	947,285						100/95
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			1,648,153		1,648,153	623,651						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2016	10/14/2019	104,060		171.69	839,702			2,115,532		2,115,532	735,702						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			1,211,447		1,211,447	417,085						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			1,551,682		1,551,682	516,019						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	58,105		172.24	470,376			1,147,573		1,147,573	396,276						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	56,880		174.19	465,676			1,014,747		1,014,747	364,603						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			763,519		763,519	275,043						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			878,024		878,024	314,235						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			587,500		587,500	208,413						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			940,140		940,140	337,162						100/100
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			763,766		763,766	276,119						100/108
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			814,839		814,839	286,859						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			602,729		602,729	209,755						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			703,757		703,757	247,802						100/101
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			644,170		644,170	232,500						100/100
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			534,427		534,427	193,200						100/100
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			339,861		339,861	122,794						100/100
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			476,608		476,608	173,132						100/100
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			323,717		323,717	115,450						100/96
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			115,296		115,296	54,659						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	6,318		180.60	44,499			72,845		72,845	34,243						100/109
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			61,593		61,593	28,172						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			56,515		56,515	25,159						100/99

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	09/14/2017	09/13/2019	6,964		182.94	49,686			64,974		64,974	29,527						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			85,913		85,913	38,388						100/105
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			69,567		69,567	30,703						100/107
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			42,913		42,913	18,424						100/108
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			60,693		60,693	25,925						100/99
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			48,390		48,390	20,402						100/95
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			46,857		46,857	19,415						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2019	4,118		191.36	30,732			17,089		17,089	6,918						100/99
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			14,098		14,098	5,191						100/134
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			9,175		9,175	3,249						100/103
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			39,437		39,437	15,953						100/94
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			23,368		23,368	9,268						100/102
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			46,475		46,475	18,609						100/101
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			31,212		31,212	12,399						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			62,102		62,102	24,524						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			49,103		49,103	19,268						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	21,279		193.24	154,611			94,054		94,054	36,813						100/100
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			90,095		90,095	35,149						100/91
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			191,015		191,015	74,225						100/131
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			53,431		53,431	20,541						100/100
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			506,981		506,981	178,368						100/94
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			266,649		266,649	93,902						100/105
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			478,004		478,004	166,167						100/97
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			243,154		243,154	83,590						100/103
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			305,983		305,983	108,540						100/99
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			327,595		327,595	115,330						100/97
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			316,050		316,050	113,751						100/99
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			192,906		192,906	69,873						100/96
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			324,926		324,926	116,882						100/97

STATEMENT AS OF JUNE 30, 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)
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			187,503		187,503	67,575						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			500,173		500,173	180,509						100/104
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			124,532		124,532	45,067						100/95
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			311,235		311,235	114,098						100/98
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			65,144		65,144	23,896						100/96
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			750,738		750,738	267,386						100/98
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			171,709		171,709	61,626						100/96
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			958,420		958,420	340,127						100/100
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			168,437		168,437	59,555						100/106
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	170,980		192.11	1,481,400			1,193,442		1,193,442	422,321						100/102
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			161,568		161,568	57,174						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			963,072		963,072	341,360						100/99
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			119,293		119,293	42,103						100/91
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2021	165,892		191.57	1,423,744			1,252,487		1,252,487	436,297						100/103
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			86,454		86,454	30,497						100/96
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			7,558		7,558	(11,841)						100/100
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			13,404		13,404	(1,915)						100/101
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			32,382		32,382	4,267						100/100
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			25,931		25,931	3,037						100/101
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			40,523		40,523	10,131						100/100
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			28,521		28,521	7,318						100/117
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			85,460		85,460	33,833						100/97
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			112,509		112,509	48,218						100/104
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			204,506		204,506	88,047						100/103
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			149,124		149,124	63,558						100/104
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/13/2019	39,965		185.31	201,443			315,727		315,727	133,085						100/103
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			146,871		146,871	61,066						100/95
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		181,888		181,888	69,416						100/99
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		120,157		120,157	47,506						100/92

STATEMENT AS OF JUNE 30, 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 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	02/14/2019	02/14/2020	38,761		186.19		196,302		298,851		298,851	102,549						100/100
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		209,013		209,013	77,100						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		223,863		223,863	84,306						100/102
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		104,472		104,472	24,592						100/98
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2019	04/14/2020	35,298		186.67		179,880		275,674		275,674	95,794						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2019	04/27/2020	19,502		187.62		99,891		142,561		142,561	42,670						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2020	34,501		187.21		176,331		264,280		264,280	87,950						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/27/2020	22,971		187.50		117,581		174,118		174,118	56,537						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/12/2020	38,322		189.50		198,979		249,476		249,476	50,497						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2019	06/26/2020	22,211		191.71		116,669		121,270		121,270	4,601						100/102
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			93,613		93,613	35,921						100/96
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			63,852		63,852	24,474						100/100
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			100,877		100,877	38,468						100/102
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			68,838		68,838	26,122						100/101
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			108,009		108,009	40,725						100/98
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			49,494		49,494	18,707						100/103
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			145,425		145,425	53,970						100/100
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			141,943		141,943	51,552						100/102
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			243,851		243,851	86,974						100/100
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			115,536		115,536	40,849						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/14/2020	17,603		185.31	122,325			177,438		177,438	61,962						100/100
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			166,913		166,913	57,589						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		202,311		202,311	64,808						100/100
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		92,414		92,414	30,487						100/94
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		178,683		178,683	51,558						100/99
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		182,270		182,270	55,938						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		181,427		181,427	56,414						100/99
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		166,074		166,074	33,320						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2019	04/14/2021	18,878		186.67		133,207		185,951		185,951	52,743						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	04/26/2019	04/27/2021	16,859		187.62		119,561		158,133		158,133	38,572						100/101
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2021	16,538		187.21		117,338		160,084		160,084	42,745						100/97
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/27/2021	13,952		187.50		99,146		133,800		133,800	34,653						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2021	17,599		189.50		127,397		150,999		150,999	23,602						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2019	06/25/2021	9,337		191.71		68,557		70,588		70,588	2,031						100/105
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			1,128,511		1,128,511	396,839						100/100
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			96,317		96,317	33,682						100/98
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			1,191,487		1,191,487	413,758						100/99
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			77,162		77,162	26,917						100/98
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			1,268,448		1,268,448	439,506						100/102
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			104,491		104,491	36,213						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			1,592,175		1,592,175	537,742						100/101
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			810,871		810,871	266,207						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			1,372,020		1,372,020	444,529						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			940,444		940,444	301,177						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/14/2021	90,087		185.31	747,891			1,052,215		1,052,215	334,222						100/99
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			1,111,596		1,111,596	350,015						100/103
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		1,028,531		1,028,531	300,797						100/104
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		668,691		668,691	200,598						100/103
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		1,137,367		1,137,367	299,590						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		1,082,034		1,082,034	300,390						100/99
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		1,328,044		1,328,044	372,742						100/101
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		895,076		895,076	162,981						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2019	04/13/2022	146,660		186.67		1,242,916		1,664,590		1,664,590	421,674						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2019	04/27/2022	94,148		187.62		801,946		1,025,269		1,025,269	223,323						100/102
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	93,809		187.21		800,827		1,046,909		1,046,909	246,082						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/26/2022	80,763		187.50		690,521		893,235		893,235	202,714						100/99
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2022	91,641		189.50		800,573		924,659		924,659	124,087						100/100
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2019	06/27/2022	82,317		191.71		729,082		747,439		747,439	18,357						100/102

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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			4,453		4,453	2,383						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			12,193		12,193	5,616						100/95
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			2,240		2,240	1,190						100/100
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			3,996		3,996	1,838						100/117
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			3,738		3,738	1,980						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			12,865		12,865	5,885						100/119
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			8,010		8,010	4,168						100/99
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			14,792		14,792	6,836						100/77
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			14,730		14,730	7,683						100/96
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			48,145		48,145	20,957						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2020	925		221.55	10,291			9,244		9,244	4,793						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			17,249		17,249	7,496						100/103
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			28,992		28,992	14,913						100/98
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			51,167		51,167	22,154						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2020	910		219.69	9,720			10,478		10,478	5,298						100/98
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			85,082		85,082	36,276						100/101
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			18,832		18,832	9,503						100/96
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			28,753		28,753	12,288						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			23,124		23,124	11,594						100/96
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			37,364		37,364	15,916						100/95
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			50,293		50,293	25,010						100/103
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			65,956		65,956	28,005						100/100
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			17,593		17,593	8,693						100/132
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			47,070		47,070	19,934						100/114
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			30,399		30,399	15,010						100/99
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			127,119		127,119	54,084						100/96
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			17,179		17,179	8,438						100/101
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			49,986		49,986	21,233						100/98
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			15,979		15,979	7,604						100/99

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	07/13/2018	07/14/2020	3,631		225.57	38,575			34,021		34,021	16,738						100/93
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			77,645		77,645	33,172						100/93
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			10,086		10,086	5,571						100/95
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			19,466		19,466	9,473						100/88
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			50,293		50,293	21,253						100/98
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			16,645		16,645	9,103						100/98
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			34,186		34,186	16,588						100/104
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			71,084		71,084	30,068						100/95
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			8,103		8,103	4,214						100/106
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			17,398		17,398	8,482						100/98
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			103,509		103,509	44,079						100/98
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			20,793		20,793	11,235						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			40,447		40,447	19,563						100/102
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			128,982		128,982	54,593						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			24,711		24,711	13,981						100/112
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			14,314		14,314	6,777						100/81
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			61,229		61,229	25,417						100/97
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			42,628		42,628	24,183						100/95
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			56,995		56,995	26,054						100/96
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			76,628		76,628	30,796						100/102
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			44,993		44,993	25,085						100/111
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			57,648		57,648	25,926						100/98
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			70,650		70,650	28,030						100/97
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			90,653		90,653	50,332						100/141
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			54,015		54,015	24,541						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			142,582		142,582	57,154						100/97
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			19,342		19,342	10,632						100/110
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			47,057		47,057	21,242						100/93
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			47,186		47,186	18,835						100/91

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	12/14/2018	12/13/2019	5,283		218.62	38,462			59,066		59,066	32,016						100/101
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/14/2020	5,137		218.62	52,107			75,048		75,048	33,492						100/112
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/14/2021	5,494		218.62	67,857			94,983		94,983	37,576						100/101
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			103,589		103,589	53,799						100/100
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			87,987		87,987	37,702						100/87
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			79,710		79,710	30,515						100/97
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		72,004		72,004	32,105						100/106
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		42,612		42,612	15,671						100/105
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		57,538		57,538	19,128						100/98
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		56,479		56,479	21,364						100/109
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		70,554		70,554	22,213						100/99
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		97,556		97,556	27,969						100/99
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		81,502		81,502	21,626						100/110
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		71,306		71,306	16,856						100/99
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		93,236		93,236	20,453						100/94
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		48,565		48,565	11,524						100/113
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		83,354		83,354	18,021						100/93
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		29,268		29,268	5,914						100/93
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		72,053		72,053	12,783						100/117
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		55,871		55,871	9,435						100/93
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		267,617		267,617	43,252						100/96
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		35,300		35,300	4,981						100/110
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		45,847		45,847	6,435						100/101
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		168,689		168,689	23,033						100/94
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2019	04/14/2020	7,643		226.60		58,368		59,924		59,924	1,556						100/104
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2019	04/14/2021	3,773		226.60		40,356		42,901		42,901	2,545						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2019	04/14/2022	9,726		226.60		127,612		136,948		136,948	9,336						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2019	04/27/2020	5,077		225.31		38,782		44,123		44,123	5,341						100/106
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2019	04/27/2021	2,823		225.31		30,274		34,184		34,184	3,910						100/100

STATEMENT AS OF JUNE 30, 2019 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	04/26/2019	04/27/2022	4,656		225.31		61,262		68,766		68,766	7,505						100/96
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2019	05/14/2020	13,904		223.10		105,778		140,014		140,014	34,236						100/109
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2019	05/14/2021	3,156		223.10		33,722		42,095		42,095	8,373						100/97
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2019	05/13/2022	6,809		223.10		89,165		108,325		108,325	19,160						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2019	05/27/2020	5,543		223.52		42,126		55,431		55,431	13,305						100/109
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2019	05/27/2021	3,351		223.52		35,802		44,366		44,366	8,564						100/99
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2019	05/27/2022	7,113		223.52		93,333		112,393		112,393	19,060						100/91
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2019	06/12/2020	12,440		226.13		95,361		109,097		109,097	13,736						100/103
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2019	06/14/2021	4,365		226.13		47,376		52,726		52,726	5,350						100/100
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2019	06/14/2022	4,573		226.13		61,213		67,080		67,080	5,867						100/102
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2019	06/26/2020	5,197		227.44		40,424		43,083		43,083	2,659						100/106
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2019	06/25/2021	1,820		227.44		20,038		21,079		21,079	1,041						100/98
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2019	06/27/2022	2,176		227.44		29,552		30,840		30,840	1,288						100/116
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/13/2018	07/12/2019	4,631		2,801.31	782,981			674,889		674,889	509,918						100/101
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			168,463		168,463	125,500						100/107
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			484,901		484,901	357,059						100/96
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			80,463		80,463	57,174						100/104
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			351,427		351,427	249,033						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			178,017		178,017	124,043						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			822,511		822,511	574,238						100/102
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			886,865		886,865	577,321						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			1,292,975		1,292,975	855,741						100/100
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			688,317		688,317	445,285						100/104
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	6,428		2,599.95	1,343,725			2,423,753		2,423,753	1,470,708						100/104
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			1,234,636		1,234,636	693,452						100/103
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		2,407,039		2,407,039	1,244,839						100/100
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		523,702		523,702	230,962						100/107
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		1,949,641		1,949,641	654,500						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		567,580		567,580	141,714						100/99

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	5,318		2,808.48		948,373		1,243,787		1,243,787	295,415						100/101
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		654,995		654,995	157,420						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	6,883		2,907.41		1,220,793		1,202,608		1,202,608	(18,185)						100/101
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	2,935		2,939.88		533,334		467,770		467,770	(65,564)						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	4,717		2,834.41		886,497		1,095,328		1,095,328	208,831						100/99
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/24/2019	05/27/2020	2,043		2,826.06		382,883		496,379		496,379	113,497						100/100
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	4,706		2,886.98		847,829		971,569		971,569	123,740						100/102
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	2,411		2,924.92		444,213		447,973		447,973	3,760						100/100
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										49,633,241	23,671,056	0	96,397,310	XXX	96,397,310	34,057,084	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										49,633,241	23,671,056	0	96,397,310	XXX	96,397,310	34,057,084	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							
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										49,716,876	23,671,056	0	96,479,331	XXX	96,479,331	34,057,084	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										49,716,876	23,671,056	0	96,479,331	XXX	96,479,331	34,057,084	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	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	1,456		2,878.35	(173,969)			(111,727)		(111,727)	(79,489)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	257		2,913.36	(25,920)			(12,900)		(12,900)	(8,339)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	343		2,920.37	(33,430)			(15,371)		(15,371)	(9,585)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	441		2,885.35	(51,072)			(31,565)		(31,565)	(22,162)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	1,388		2,871.34	(171,222)			(115,210)		(115,210)	(82,907)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	746		2,892.35	(83,535)			(48,862)		(48,862)	(33,747)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/27/2018	07/26/2019	195		2,938.62	(19,709)			(9,134)		(9,134)	(5,800)						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/27/2018	07/26/2019	608		2,896.34	(75,117)			(46,221)		(46,221)	(32,599)						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/27/2018	07/26/2019	59		2,931.57	(6,196)			(3,092)		(3,092)	(2,037)						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/27/2018	07/26/2019	351		2,903.38	(41,976)			(25,133)		(25,133)	(17,652)						100/107

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	89		2,953.56	(9,500)			(4,440)		(4,440)	(2,901)						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)			(87,378)		(87,378)	(61,057)						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)			(6,747)		(6,747)	(4,065)						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)			(72,655)		(72,655)	(49,647)						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)			(192)		(192)	(113)						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)			(13,151)		(13,151)	(8,464)						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)			(64,342)		(64,342)	(44,872)						100/98
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)			(551)		(551)	(376)						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)			(1,644)		(1,644)	(977)						100/104
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)			(20,355)		(20,355)	(13,233)						100/104
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)			(837)		(837)	2,458						100/104
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)			(5,706)		(5,706)	(2,964)						100/104
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)			(3,871)		(3,871)	(2,491)						100/104
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)			(712)		(712)	(431)						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)			(3,834)		(3,834)	(2,014)						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)			(32,751)		(32,751)	(21,883)						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)			(43,050)		(43,050)	(28,294)						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)			(41,042)		(41,042)	(27,003)						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)			(27,653)		(27,653)	(14,930)						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)			(2,980)		(2,980)	(1,853)						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)			(26,314)		(26,314)	(17,215)						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)			(758)		(758)	(402)						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)			(19,939)		(19,939)	(10,811)						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)			(29,522)		(29,522)	(19,468)						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)			(4,597)		(4,597)	(3,207)						100/102
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)			(51,555)		(51,555)	(35,838)						100/102
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)			(191,198)		(191,198)	(134,371)						100/102
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)			(2,277)		(2,277)	(1,605)						100/102
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)			(57,627)		(57,627)	(40,675)						100/102

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	10/12/2018	10/11/2019	1,697		2,850.14	(262,451)			(255,896)		(255,896)	(179,697)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	1,155		2,738.45	(182,725)			(284,681)		(284,681)	(193,476)						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)			(7,498)		(7,498)	(5,212)						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)			(93,980)		(93,980)	(63,782)						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)			(129,695)		(129,695)	(90,058)						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)			(153,768)		(153,768)	(103,844)						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)			(23,863)		(23,863)	(16,475)						100/100
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)			(418,953)		(418,953)	(285,754)						100/100
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)			(323,121)		(323,121)	(221,526)						100/100
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)			(176,658)		(176,658)	(122,537)						100/100
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)			(4,661)		(4,661)	(3,153)						100/104
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)			(200,402)		(200,402)	(135,111)						100/104
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)			(4,003)		(4,003)	(2,749)						100/104
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)			(222,066)		(222,066)	(149,429)						100/104
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)			(86,974)		(86,974)	(59,419)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	2,393		2,671.45	(399,388)			(754,957)		(754,957)	(478,907)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,612		2,684.45	(258,523)			(490,530)		(490,530)	(313,338)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	100		2,742.95	(13,157)			(25,672)		(25,672)	(17,020)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,326		2,677.95	(216,816)			(411,857)		(411,857)	(263,289)						100/104
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	998		2,736.45	(134,732)			(261,841)		(261,841)	(172,218)						100/104
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)			(311,435)		(311,435)	(182,466)						100/103
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)			(199,333)		(199,333)	(117,630)						100/103
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)			(77,480)		(77,480)	(47,230)						100/103
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)			(198,037)		(198,037)	(116,922)						100/103
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)			(100,996)		(100,996)	(61,115)						100/103
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)			(135,337)		(135,337)	(82,504)						100/103
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)		(391,013)		(391,013)	(220,350)						100/100
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)		(151,700)		(151,700)	(85,021)						100/100
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)		(103,813)		(103,813)	(60,757)						100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	323		2,685.91		(43,066)		(100,420)		(100,420)	(57,354)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	2,830		2,653.63		(424,595)		(960,287)		(960,287)	(535,692)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	723		2,718.20		(85,276)		(206,149)		(206,149)	(120,873)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	01/14/2019	01/14/2020	163		2,673.00		(22,872)		(52,649)		(52,649)	(29,777)						100/100
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)		(24,569)		(24,569)	(12,123)						100/107
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)		(40,189)		(40,189)	(20,237)						100/107
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)		(138,547)		(138,547)	(67,408)						100/107
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)		(68,596)		(68,596)	(33,298)						100/107
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)		(72,305)		(72,305)	(37,320)						100/107
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)		(36,256)		(36,256)	(18,766)						100/107
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)		(17,724)		(17,724)	(8,720)						100/107
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	752		2,883.02		(77,644)		(129,771)		(129,771)	(52,127)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	763		2,834.97		(96,999)		(156,697)		(156,697)	(59,699)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	3,104		2,828.10		(405,647)		(655,818)		(655,818)	(250,171)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	232		2,848.69		(27,837)		(45,358)		(45,358)	(17,521)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	622		2,862.42		(70,328)		(115,516)		(115,516)	(45,188)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	125		2,855.56		(14,501)		(23,866)		(23,866)	(9,365)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	181		2,889.88		(18,177)		(30,630)		(30,630)	(12,453)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	1,390		2,841.83		(171,765)		(279,937)		(279,937)	(108,172)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	104		2,890.11		(12,280)		(18,093)		(18,093)	(5,813)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	253		2,897.09		(28,916)		(42,531)		(42,531)	(13,615)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	43		2,938.98		(4,032)		(6,061)		(6,061)	(2,029)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	71		2,911.06		(7,603)		(11,261)		(11,261)	(3,658)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	543		2,876.15		(67,962)		(98,379)		(98,379)	(30,417)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	91		2,925.02		(9,119)		(13,629)		(13,629)	(4,510)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	466		2,932.00		(45,145)		(68,219)		(68,219)	(23,074)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	180		2,904.08		(19,919)		(29,608)		(29,608)	(9,689)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	602		2,883.13		(73,124)		(106,753)		(106,753)	(33,629)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	90		2,913.80		(10,363)		(14,671)		(14,671)	(4,308)						100/101

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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)		(53,053)		(53,053)	(16,550)						100/101
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)		(5,130)		(5,130)	(1,539)						100/101
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)		(280,286)		(280,286)	(79,428)						100/101
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)		(20,312)		(20,312)	(5,934)						100/101
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)		(229,905)		(229,905)	(66,374)						100/101
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)		(252,859)		(252,859)	(71,467)						100/101
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)		(20,069)		(20,069)	(6,107)						100/101
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)		(32,227)		(32,227)	(9,241)						100/101
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)		(2,377)		(2,377)	(740)						100/101
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)		(5,587)		(5,587)	(1,681)						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)		(41,121)		(41,121)	(12,672)						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)		(17,099)		(17,099)	(5,057)						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)		(51,256)		(51,256)	(15,490)						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)		(204,500)		(204,500)	(60,520)						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)		(30,052)		(30,052)	(9,425)						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)		(109,264)		(109,264)	(35,079)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	1,560		3,001.90		(185,069)		(187,156)		(187,156)	(2,087)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	679		3,052.78		(63,398)		(63,256)		(63,256)	141						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	360		3,016.44		(40,034)		(40,465)		(40,465)	(432)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	1,784		2,987.36		(225,072)		(228,138)		(228,138)	(3,065)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	277		3,023.71		(29,741)		(29,818)		(29,818)	(76)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	1,887		2,994.63		(231,003)		(232,056)		(232,056)	(1,054)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	304		3,045.51		(29,349)		(29,663)		(29,663)	(314)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/12/2019	04/14/2020	31		3,030.97		(3,249)		(3,280)		(3,280)	(31)						100/101
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	137		3,064.82		(14,665)		(12,798)		(12,798)	1,867						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	1,392		3,028.08		(175,095)		(153,377)		(153,377)	21,718						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	286		3,086.87		(27,417)		(23,498)		(23,498)	3,919						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	340		3,035.43		(41,500)		(36,546)		(36,546)	4,954						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	115		3,050.13		(13,114)		(11,515)		(11,515)	1,599						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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	186		3,072.17		(19,145)		(16,518)		(16,518)	2,627						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	314		3,057.48		(34,667)		(30,007)		(30,007)	4,660						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	166		3,079.52		(16,461)		(14,302)		(14,302)	2,158						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,023		2,926.53		(133,736)		(176,235)		(176,235)	(42,499)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,479		2,919.44		(199,073)		(262,660)		(262,660)	(63,588)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	1,158		2,912.36		(160,210)		(209,797)		(209,797)	(49,587)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	133		2,954.87		(15,419)		(20,607)		(20,607)	(5,188)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	214		2,947.79		(25,615)		(34,290)		(34,290)	(8,674)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	129		2,969.04		(14,093)		(18,987)		(18,987)	(4,894)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	215		2,940.70		(26,535)		(35,170)		(35,170)	(8,635)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	137		2,976.13		(14,434)		(19,648)		(19,648)	(5,214)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	228		2,961.96		(25,686)		(34,635)		(34,635)	(8,950)						100/99
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	40		2,953.23		(4,402)		(6,343)		(6,343)	(1,942)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	51		2,967.36		(5,262)		(7,678)		(7,678)	(2,416)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	156		2,946.17		(17,864)		(25,729)		(25,729)	(7,865)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	267		2,939.10		(31,593)		(44,969)		(44,969)	(13,377)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	934		2,910.84		(124,297)		(173,885)		(173,885)	(49,588)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	155		2,932.04		(18,878)		(26,892)		(26,892)	(8,013)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	31		2,960.30		(3,306)		(4,828)		(4,828)	(1,522)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	412		2,917.91		(53,265)		(75,203)		(75,203)	(21,938)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	684		3,002.46		(77,163)		(93,831)		(93,831)	(16,668)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	203		3,009.68		(22,180)		(26,830)		(26,830)	(4,650)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	185		3,016.89		(19,571)		(23,915)		(23,915)	(4,344)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	1,318		2,973.59		(168,035)		(202,087)		(202,087)	(34,052)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	26		3,024.11		(2,694)		(3,278)		(3,278)	(583)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	972		2,966.37		(127,487)		(152,026)		(152,026)	(24,539)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	934		2,980.81		(115,566)		(138,428)		(138,428)	(22,862)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	374		2,995.24		(43,618)		(52,452)		(52,452)	(8,833)						100/102
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	9		3,031.33		(891)		(1,096)		(1,096)	(206)						100/102

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 PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	923		3,012.67		(119,070)		(124,766)		(124,766)	(5,696)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	42		3,049.23		(4,637)		(4,925)		(4,925)	(288)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	558		3,019.98		(69,850)		(73,790)		(73,790)	(3,941)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	348		3,041.92		(39,741)		(41,751)		(41,751)	(2,010)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	11		3,056.54		(1,168)		(1,231)		(1,231)	(63)						100/100
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	528		3,034.60		(62,109)		(65,806)		(65,806)	(3,697)						100/100
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,261,185)	(6,072,104)	0	(15,452,860)	XXX	(15,452,860)	(7,118,056)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										(5,261,185)	(6,072,104)	0	(15,452,860)	XXX	(15,452,860)	(7,118,056)	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										(5,261,185)	(6,072,104)	0	(15,452,860)	XXX	(15,452,860)	(7,118,056)	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										(5,261,185)	(6,072,104)	0	(15,452,860)	XXX	(15,452,860)	(7,118,056)	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										44,372,056	17,598,952	0	80,944,450	XXX	80,944,450	26,939,028	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										44,455,691	17,598,952	0	81,026,471	XXX	81,026,471	26,939,028	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	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 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
MFU9	56	2,800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF 549300R4IG1TWPZT5U32	06/14/2019	1,866.7000	1,923.3000						(158,590)	(158,590)	402,509	100/100	50
MFU9	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF 549300R4IG1TWPZT5U32	06/25/2019	1,916.0000	1,923.3000						(734)	(734)	14,375	100/100	50
MFU9	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF 549300R4IG1TWPZT5U32	06/25/2019	1,908.0000	1,923.3000						(1,534)	(1,534)	14,375	100/100	50
NQU9	15	300	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/14/2019	7,549.2000	7,693.7500						(43,389)	(43,389)	107,815	100/100	20
NQU9	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/14/2019	7,509.7500	7,693.7500						(3,682)	(3,682)	7,188	100/100	20
NQU9	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/24/2019	7,767.0000	7,693.7500						1,463	1,463	7,188	100/100	20
RTU9	56	2,800	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF 549300R4IG1TWPZT5U32	06/14/2019	1,539.2500	1,567.1000						(78,068)	(78,068)	402,509	100/100	50
RTU9	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	NYF 549300R4IG1TWPZT5U32	06/24/2019	1,534.5000	1,567.1000						(6,528)	(6,528)	28,751	100/100	50
ESU9	81	4,050	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/14/2019	2,898.4500	2,944.2000						(185,415)	(185,415)	582,200	100/100	50
ESU9	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/25/2019	2,922.2500	2,944.2000						(7,696)	(7,696)	50,314	100/100	50
1349999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(484,173)	(484,173)	1,617,224	XXX	XXX
1389999999. Subtotal - Short Futures												0	0	0	0	0	(484,173)	(484,173)	1,617,224	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	(484,173)	(484,173)	1,617,224	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	(484,173)	(484,173)	1,617,224	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	3,654,707	(2,037,485)	1,617,222
Total Net Cash Deposits	3,654,707	(2,037,485)	1,617,222

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF JUNE 30, 2019 OF THE Integrity Life Insurance Company

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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,699,243		1,699,243	82,021		82,021	1,617,224	1,617,224
Barclays G5GSEF7VJP5I70UK5573	Y	Y		2,849,066	(1,843,410)	1,005,656	2,849,066	(1,843,410)	1,005,656		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y	62,090,000	72,679,953	(2,397,789)	8,192,164	72,679,953	(2,397,789)	8,192,164		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	600,000	1,470,992	(1,019,128)	0	1,470,992	(1,019,128)	0		
WELLS FARGO PBLD0EJDB5FWOLXP3B76	Y	Y		13,893,880	(10,192,533)	3,701,347	13,893,880	(10,192,533)	3,701,347		
JP Morgan ZBUT11V806EZRVTWT807	Y	Y		5,503,419		5,503,419	5,503,419		5,503,419		
0299999999. Total NAIC 1 Designation			62,690,000	96,397,310	(15,452,860)	18,402,586	96,397,310	(15,452,860)	18,402,586	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			62,690,000	98,096,553	(15,452,860)	20,101,829	96,479,331	(15,452,860)	18,484,607	1,617,224	1,617,224
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				98,096,553	(15,452,860)						

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)
0199999999 - Total							XXX	XXX

NONE

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	62,090,000	62,090,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	600,000	600,000	XXX		V
0299999999 - Total					62,690,000	62,690,000	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			9,811,624	9,811,624	07/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,811,624	9,811,624	XXX
9999999 - Totals				9,811,624	9,811,624	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 9,029,577 Book/Adjusted Carrying Value $ 9,029,577
2. Average balance for the year Fair Value $ 17,897,235 Book/Adjusted Carrying Value $ 17,897,235
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 9,000,000 NAIC 2 $ 811,624 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	2,272,727	2,272,727	05/15/2024
690353-4W-4	OPIC AGENCY DEBENTURES		1	2,000,000	2,000,000	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES		1	3,000,000	3,000,000	05/15/2024
690353-D9-5	OPIC		1	3,747,679	3,747,679	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	1,749,880	1,749,880	09/15/2022
690353-K4-8	OPIC		1	2,500,000	2,500,000	10/15/2039
690353-L7-0	OPIC VRDN		1	3,129,945	3,129,945	10/10/2025
690353-U8-8	OPIC		1	3,789,120	3,789,120	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	5,902,778	5,902,778	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				40,811,605	40,811,605	XXX
0599999. Total - U.S. Government Bonds				40,811,605	40,811,605	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
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	740,000	740,000	09/01/2025
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				12,905,000	12,905,000	XXX
3199999. Total - U.S. Special Revenues Bonds				12,905,000	12,905,000	XXX
02209S-AJ-2	ALTRIA GROUP INC		2FE	2,465,403	2,464,986	08/06/2019
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	2,505,728	2,501,940	05/01/2020
17325F-AG-3	CITIBANK NA		1FE	5,002,815	5,000,000	09/18/2019
233851-CF-9	DAIMLER FINANCE NA LLC		1FE	2,249,773	2,249,681	07/05/2019
24422E-UN-7	JOHN DEERE CAPITAL		1FE	8,801,628	8,800,000	07/10/2020
25156P-AT-0	DEUTSCHE TELEKOM		2FE	2,001,284	2,000,540	09/19/2019
256746-AE-8	DOLLAR TREE INC		2FE	2,300,267	2,300,000	04/17/2020
375558-BQ-5	GILEAD SCIENCES INC		1FE	2,001,804	2,000,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC		2FE	2,441,906	2,440,000	03/17/2020
44920U-AH-1	HYUNDAI CAPITAL SERVICES		2FE	1,498,049	1,496,657	08/30/2019
49456B-AE-1	KINDER MORGAN		2FE	3,805,901	3,793,979	12/01/2019
55279H-AG-5	M&T TRUST CO		1FE	5,064,519	5,063,462	07/25/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	1,511,067	1,508,730	11/01/2019
59217G-CY-3	MET LIFE GLOB		1FE	4,024,138	4,015,000	05/28/2021
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	2,492,135	2,488,899	10/28/2019
685218-AC-3	ORANGE SA		2FE	1,146,376	1,144,817	11/03/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	349,582	348,648	12/19/2019
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	7,316,250	7,300,000	07/22/2020
816851-BC-2	SEMPRA ENERGY		2FE	1,725,098	1,725,000	07/15/2019
82481L-AA-7	SHIRE ACQ INV IRELAND DA		2FE	7,987,848	7,977,347	09/23/2019
90261X-HE-5	UBS AG STAMFORD CT		1FE	2,999,793	2,998,606	08/14/2019
94974B-GF-1	WELLS FARGO CO		1FE	1,198,799	1,193,866	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				70,890,163	70,812,158	XXX
13213P-AA-8	Cambrian VRDN		1FE	1,768,500	1,768,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,768,500	1,768,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				72,658,663	72,580,658	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				111,701,768	111,623,763	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				14,673,500	14,673,500	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				126,375,268	126,297,263	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			59,045	59,045	
9099999. Total - Cash (Schedule E Part 1 type)				84,045	84,045	XXX
	CVS CORP CP			6,398,688	6,398,688	07/01/2019
	CATHOLIC HEALTH INITIATV CP			4,838,833	4,831,221	08/02/2019
	CATHOLIC HEALTH INITIATV CP			3,985,740	3,981,227	08/22/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			85,794	85,794	
	INTERCONTINENTALEXCHANGE CP			1,299,909	1,298,142	07/02/2019
	NEXTERA ENERGY CAP CP			6,394,572	6,379,349	07/17/2019
	WELLTOWER INC CP			2,092,585	2,088,637	07/01/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				25,096,121	25,063,058	XXX
9999999 - Totals				151,555,434	151,444,366	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (32,584,748) Book/Adjusted Carrying Value $ (32,801,198)
2. Average balance for the year Fair Value $ 155,855,851 Book/Adjusted Carrying Value $ 156,437,569

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					(5,364)	(1,751,104)	(2,259,674)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					6,173,996	6,185,424	6,197,255	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					914,391	803,477	765,668	XXX
FIFTH THIRD BANK	CINCINNATI, OH					7,016,143	2,667,862	3,491,362	XXX
GOLDMAN SACHS	NEW YORK, NY					(1,175,951)	624,653	(483,790)	XXX
HUNTINGTON BANK	COLUMBUS, OH					6,613,311	6,623,083	6,633,195	XXX
JP MORGAN/CHASE	NEW YORK, NY					(11,244,055)	(9,951,313)	(11,091,987)	XXX
M&T BANK	BUFFALO, NY					1,469,241	1,480,124	1,486,042	XXX
NORTHERN TRUST	CHICAGO, IL					254,321	251,991	251,983	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	44,999	45,002	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	10,061,033	6,979,196	5,035,056	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	10,061,033	6,979,196	5,035,056	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	10,061,033	6,979,196	5,035,056	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		06/11/2019	2.550	07/11/2019	4,989,375	7,083	0
	AVIATION CAPITAL GROUP CP		06/25/2019	2.580	07/23/2019	1,995,987	860	0
	BALTIMORE GAS & ELECTRIC CP		06/26/2019	2.500	07/03/2019	2,498,785	868	0
	CVS CORP CP		06/28/2019	2.460	07/01/2019	9,398,073	1,927	0
	CATHOLIC HEALTH INITIATV CP		06/06/2019	2.650	08/01/2019	2,987,633	5,521	0
	CATHOLIC HEALTH INITIATV CP		06/10/2019	2.630	08/02/2019	4,831,221	7,441	0
	CATHOLIC HEALTH INITIATV CP		06/19/2019	2.640	08/22/2019	3,981,227	3,520	0
	CENTENNIAL ENERGY CP		06/12/2019	2.650	07/15/2019	4,987,854	6,993	0
	COM ED CP		06/27/2019	2.500	07/01/2019	4,998,611	1,389	0
	DUKE ENERGY CORP CP		06/28/2019	2.470	07/01/2019	6,998,559	1,441	0
	Entergy Corp CP		06/25/2019	2.530	07/09/2019	6,993,113	2,952	0
	HYUNDAI CAPITAL CP		06/19/2019	2.520	07/08/2019	4,993,350	4,200	0
	INTERCONTINENTALEXCHANGE CP		06/11/2019	2.450	07/02/2019	1,298,142	1,769	0
	INTERPUBLIC GROUP COS CP		06/11/2019	2.570	07/01/2019	6,990,006	9,994	0
	MARRIOTT Cp		06/25/2019	2.530	07/26/2019	3,492,375	1,476	0
	McCormick CP		06/27/2019	2.450	07/11/2019	2,997,142	817	0
	NEXTERA ENERGY CAP CP		06/03/2019	2.640	07/17/2019	6,379,349	13,141	0
	NISOURCE INC CP		06/26/2019	2.500	07/01/2019	7,997,222	2,778	0
	PPL CAPITAL FUNDING INC CP		06/26/2019	2.510	07/17/2019	6,091,069	2,127	0
	SOUTHERN CO FDG CP		06/11/2019	2.550	07/01/2019	6,990,083	9,917	0
	WELLTOWER INC CP		06/03/2019	2.680	07/01/2019	2,088,637	4,363	0
	NUTRIEN LTD CP		06/25/2019	2.530	07/15/2019	4,992,972	2,108	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						108,970,785	92,685	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						108,970,785	92,685	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						108,970,785	92,685	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						108,970,785	92,685	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	06/28/2019	0.000		30,000	0	223
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	223
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/28/2019	0.000		16,316,130	0	220
8699999. Subtotal - All Other Money Market Mutual Funds						16,316,130	0	220
8899999 - Total Cash Equivalents						125,316,915	92,685	443