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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Columbus Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.ColumbusLife.com

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

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

OFFICERS

Chairman of the Board John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

President & CEO Jimmy Joe Miller

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Matthew Edward Canterbury #, Sr VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer
Kim Rehling Chiodi, Sr VP	Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel
Bradley Joseph Hunkler, Sr VP	Stephen Gale Hussey, Jr. #, Sr VP	Jay Vincent Johnson, VP, Assistant Treasurer
Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr VP	Roger Michael Lanham, Sr VP, Co-Chief Inv Officer
Bruce William Maisel, VP, CCO	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Morgan Frazier Scott, VP
Thomas Martin Stapleton, VP	James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 24th day of October, 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	3,143,514,469	0	3,143,514,469	3,128,596,016
2.	Stocks:				
	2.1 Preferred stocks	5,300,800	0	5,300,800	5,300,800
	2.2 Common stocks	100,346,262	0	100,346,262	91,207,070
3.	Mortgage loans on real estate:				
	3.1 First liens	337,330,334	0	337,330,334	327,043,737
	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 ($ (10,835,847)), cash equivalents ($ 83,869,070) and short-term investments ($ 0)	73,033,223		73,033,223	109,887,229
6.	Contract loans (including $ .... premium notes)	62,400,716	0	62,400,716	61,553,710
7.	Derivatives	37,388,719		37,388,719	8,360,669
8.	Other invested assets	193,094,737		193,094,737	183,461,849
9.	Receivables for securities	8,508,343	0	8,508,343	366,141
10.	Securities lending reinvested collateral assets	6,111,812		6,111,812	6,481,674
11.	Aggregate write-ins for invested assets	0	0	0	100,000
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,967,029,415	0	3,967,029,415	3,922,358,895
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	39,878,155	0	39,878,155	35,641,383
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	727,657	0	727,657	1,175,134
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	11,060,847		11,060,847	10,805,433
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,028,401	0	4,028,401	1,723,720
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	350,000		350,000	7,462,404
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,357,820	0	1,357,820	3,597,835
18.2	Net deferred tax asset	0	0	0	0
19.	Guaranty funds receivable or on deposit	684,376	0	684,376	682,997
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			0	0
24.	Health care ($ ....) and other amounts receivable	3,060,493	3,060,493	0	0
25.	Aggregate write-ins for other than invested assets	3,135,666	0	3,135,666	3,104,592
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,031,312,830	3,060,493	4,028,252,337	3,986,552,393
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	101,364,806	0	101,364,806	104,851,944
28.	Total (Lines 26 and 27)	4,132,677,636	3,060,493	4,129,617,143	4,091,404,337
	DETAILS OF WRITE-INS				
1101.	Receivable for collateral on derivatives			0	100,000
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	100,000
2501.	CSV of Company Owned Life Insurance	2,708,609		2,708,609	2,686,243
2502.	Employee Split Dollar	396,973		396,973	395,623
2503.	Prepaid Dividends	30,084		30,084	22,726
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,135,666	0	3,135,666	3,104,592

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,173,595,698 less $ included in Line 6.3 (including $ Modco Reserve)	3,173,595,698	3,123,137,042
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	707,921	716,256
3.	Liability for deposit-type contracts (including $ Modco Reserve)	343,361,084	355,175,320
4.	Contract claims:		
	4.1 Life	17,820,722	9,951,355
	4.2 Accident and health	40,669	40,669
5.	Policyholders' dividends/refunds to members $ 3,259 and coupons $ due and unpaid	3,259	6,281
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)	11,762,520	11,770,020
	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	129,588	149,825
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,397,066 ceded	3,397,066	12,404,704
	9.4 Interest Maintenance Reserve	14,260,317	13,196,217
10.	Commissions to agents due or accrued-life and annuity contracts $ 673,536 , accident and health $ and deposit-type contract funds $	673,536	21,476
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	901,928	985,913
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,357,471) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,458,708)	(4,803,201)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,111,466	3,002,703
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,479,088	1,519,427
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,660	12,215
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	977,216	5,179,902
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	28,720,964	26,232,927
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	50,949,860	46,942,413
	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	3,320,249	3,026,677
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	11,511,028	1,516,327
	24.09 Payable for securities	3,209,179	474,827
	24.10 Payable for securities lending	73,056,966	84,115,263
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	23,615,016	18,280,533
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,762,150,292	3,713,055,091
27.	From Separate Accounts Statement	101,364,806	104,851,944
28.	Total liabilities (Lines 26 and 27)	3,863,515,098	3,817,907,035
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	276,816,437	276,816,437
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(20,714,392)	(13,319,135)
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)	256,102,045	263,497,302
38.	Totals of Lines 29, 30 and 37	266,102,045	273,497,302
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,129,617,143	4,091,404,337
	DETAILS OF WRITE-INS		
2501.	Unfunded commitment to low income housing tax credit properties	9,799,070	13,289,891
2502.	Payable for Collateral on Derivatives	12,660,000	3,610,000
2503.	Uncashed drafts of checks that are pending escheatment to the state	835,180	969,810
2598.	Summary of remaining write-ins for Line 25 from overflow page	320,766	410,832
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,615,016	18,280,533
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	195,274,242	244,433,057	325,577,743
2.	Considerations for supplementary contracts with life contingencies	696,392	1,130,028	1,439,690
3.	Net investment income	128,828,249	131,282,174	174,743,631
4.	Amortization of Interest Maintenance Reserve (IMR)	474,564	368,105	546,966
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,215,844	1,184,930	1,596,076
	8.2 Charges and fees for deposit-type contracts	397,883	400,882	535,895
	8.3 Aggregate write-ins for miscellaneous income	105,659	110,020	168,162
9.	Totals (Lines 1 to 8.3)	326,992,833	378,909,196	504,608,163
10.	Death benefits	103,003,392	97,369,629	123,908,650
11.	Matured endowments (excluding guaranteed annual pure endowments)	603,640	812,296	900,042
12.	Annuity benefits	24,867,715	28,309,327	33,087,633
13.	Disability benefits and benefits under accident and health contracts	715,555	668,457	916,698
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	107,776,656	98,786,605	131,950,777
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,820,684	8,214,645	11,175,808
18.	Payments on supplementary contracts with life contingencies	985,063	1,156,964	1,572,772
19.	Increase in aggregate reserves for life and accident and health contracts	50,450,321	117,101,903	157,420,473
20.	Totals (Lines 10 to 19)	296,223,026	352,419,826	460,932,853
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,533,831	31,862,307	45,175,538
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	35,010,871	34,432,274	48,038,614
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,963,071	4,762,502	6,868,861
25.	Increase in loading on deferred and uncollected premiums	(16,909)	(161,446)	(183,830)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(7,286,942)	(4,922,244)	(6,925,618)
27.	Aggregate write-ins for deductions	6,223,435	5,446,797	3,750,779
28.	Totals (Lines 20 to 27)	364,650,383	423,840,016	557,657,197
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(37,657,550)	(44,930,820)	(53,049,034)
30.	Dividends to policyholders and refunds to members	9,024,390	8,985,396	11,954,265
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(46,681,940)	(53,916,216)	(65,003,299)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,081,828)	(2,831,577)	(7,314,328)
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)	(38,600,112)	(51,084,639)	(57,688,971)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 238,079 (excluding taxes of $ 409,012 transferred to the IMR)	(1,216,243)	6,444,355	9,685,733
35.	Net income (Line 33 plus Line 34)	(39,816,355)	(44,640,284)	(48,003,238)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	273,497,302	294,446,270	294,446,270
37.	Net income (Line 35)	(39,816,355)	(44,640,284)	(48,003,238)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,892,244	29,689,871	6,735,927	(26,019,686)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	7,892,247	11,155,371	(55,818,256)
41.	Change in nonadmitted assets	(1,153,573)	(9,980,890)	34,871,247
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			34,862,017
44.	Change in asset valuation reserve	(4,007,447)	(244,634)	4,158,949
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			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	35,000,000
	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)	(7,395,257)	(36,974,510)	(20,948,967)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	266,102,045	257,471,760	273,497,302
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	105,659	110,020	168,162
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	105,659	110,020	168,162
2701.	Benefits for Employees not included elsewhere	4,709,488	3,090,777	819,788
2702.	Securities lending interest expense	1,513,947	2,356,020	2,930,991
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	6,223,435	5,446,797	3,750,779
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	203,271,773	238,174,445	319,721,590
2.	Net investment income	132,418,454	133,469,044	185,051,252
3.	Miscellaneous income	1,697,020	1,671,739	2,267,004
4.	Total (Lines 1 to 3)	337,387,247	373,315,228	507,039,846
5.	Benefit and loss related payments	249,215,657	222,891,515	282,615,848
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,631,435)	(4,815,480)	(6,083,673)
7.	Commissions, expenses paid and aggregate write-ins for deductions	76,056,151	76,399,792	102,631,521
8.	Dividends paid to policyholders	9,034,912	9,020,431	11,994,835
9.	Federal and foreign income taxes paid (recovered) net of $ 1,594,755 tax on capital gains (losses)	(9,674,755)	(5,178,640)	(5,623,018)
10.	Total (Lines 5 through 9)	316,000,530	298,317,618	385,535,513
11.	Net cash from operations (Line 4 minus Line 10)	21,386,717	74,997,610	121,504,333
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	349,823,353	452,545,453	595,945,674
	12.2 Stocks	6,338,018	4,315,691	22,280,180
	12.3 Mortgage loans	5,713,403	36,798,834	39,102,135
	12.4 Real estate	0	0	0
	12.5 Other invested assets	91,123	1,330,255	1,330,255
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	16,507	58,597	67,704
	12.7 Miscellaneous proceeds	3,204,214	37,483,509	48,158,282
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	365,186,618	532,532,339	706,884,230
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	367,864,589	469,305,557	558,440,824
	13.2 Stocks	5,777,696	5,298,148	18,335,226
	13.3 Mortgage loans	16,000,000	114,444,000	140,644,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	3,458,183	5,393,152	7,451,418
	13.6 Miscellaneous applications	18,867,056	4,700,601	2,812,677
	13.7 Total investments acquired (Lines 13.1 to 13.6)	411,967,524	599,141,458	727,684,145
14.	Net increase (or decrease) in contract loans and premium notes	847,006	(1,166,185)	1,077,799
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(47,627,912)	(65,442,934)	(21,877,714)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	35,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(11,814,236)	17,360,044	555,029
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	1,201,425	(58,733,309)	(89,814,291)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(10,612,811)	(41,373,265)	(54,259,262)
	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)	(36,854,006)	(31,818,589)	45,367,357
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	109,887,229	64,519,872	64,519,872
	19.2 End of period (Line 18 plus Line 19.1)	73,033,223	32,701,283	109,887,229

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	203,437,271	199,807,083	271,031,431
3.	Ordinary individual annuities	1,660,215,755	73,011,139	96,151,390
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		21,655	27,290
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,863,653,026	272,839,877	367,210,111
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,863,653,026	272,839,877	367,210,111
14.	Deposit-type contracts	1,248,011,326	390,570,822	598,794,177
15.	Total (Lines 13 and 14)	3,111,664,352	663,410,699	966,004,288
	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 and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(39,816,355)	(48,003,238)
(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	(39,816,355)	(48,003,238)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	266,102,045	282,263,471
(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	266,102,045	282,263,471

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(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. 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 nine month period ended September 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
059469-AF-3	329,681	320,695	8,986	320,695	315,791	06/30/2019
76114A-AB-6	1,499,991	1,459,331	40,660	1,459,331	1,458,909	06/30/2019
Total	XXX	XXX	49,646	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2019:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	918,816
2. 12 Months or Longer	560,832
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	10,693,428
2. 12 Months or Longer	24,695,647

(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 $73.0 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	37,388,719	—	37,388,719

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(11,511,028)	—	(11,511,028)

* 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.

The Company has recorded a statutory valuation allowance adjustment of $55.3 million that has reduced its net deferred tax assets (before nonadmittance) to zero as of September 30, 2019. The adjustment is the result of the Company being in a 3-year cumulative loss position with an inability to project future income.

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 $330.0 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	6,560,273	6,560,273	—
(b) Stock - Class B	—	—	—
(c) Activity Stock	6,426,027	6,426,027	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	12,986,300	12,986,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	330,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	4,925,432	4,925,432	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	6,425,968	6,425,968	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	11,351,400	11,351,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	400,000,000	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	6,560,273	6,560,273	—	—	—	—
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)	368,777,658	355,929,935	269,641,400
2. Current Year General Account Total Collateral Pledged	368,777,658	355,929,935	269,641,400
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	371,770,514	371,832,910	282,815,200

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)	387,873,213	386,301,928	279,627,400
2. Current Year General Account Maximum Collateral Pledged	387,873,213	386,301,928	279,627,400
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	400,687,475	400,699,433	320,396,000

(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	269,641,400	269,641,400	—	266,549,955
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	269,641,400	269,641,400	—	266,549,955
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	282,815,200	282,815,200	—	278,434,819
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	282,815,200	282,815,200	—	278,434,819

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	304,847,400	304,847,400	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	304,847,400	304,847,400	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 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: Industrial & miscellaneous	—	4,834,386	—	—	4,834,386
Bonds: Exchange traded funds	3,664,650	—	—	—	3,664,650
Common stock: Unaffiliated	67,415,343	—	—	—	67,415,343
Common stock: Mutual funds	19,945,519	—	—	—	19,945,519
Derivative assets: Options, purchased	—	31,541,528	5,797,114	—	37,338,642
Derivative assets: Stock warrants	—	50,069	—	—	50,069
Separate account assets*	37,341,061	—	—	—	37,341,061
Total assets at fair value	128,366,573	36,425,983	5,797,114	—	170,589,670

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(11,511,033)	—	—	(11,511,033)
Total liabilities at fair value	—	(11,511,033)	—	—	(11,511,033)

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

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

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

Quarter Ended at 09/30/2019

Description	Beginning Balance at 07/01/2019	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 09/30/2019
a. Assets										
Derivative assets: Options, purchased	5,077,642	—	—	455,913	571,476	628,206	—	—	(936,123)	5,797,114
Total Assets	5,077,642	—	—	455,913	571,476	628,206	—	—	(936,123)	5,797,114

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	4,043,759	—	—	267,110	943,171	603,355	—	—	(779,753)	5,077,642
Total Assets	4,043,759	—	—	267,110	943,171	603,355	—	—	(779,753)	5,077,642

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	3,437,610	—	—	201,093	456,762	563,747	—	—	(615,453)	4,043,759
Total Assets	3,437,610	—	—	201,093	456,762	563,747	—	—	(615,453)	4,043,759

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

(4) The fair values of investments in Level 2 include NAIC 6 rated industrial & miscellaneous bonds have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 2 consist of stock warrants and options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,524,648,175	3,143,514,468	9,688,695	3,508,455,017	6,504,463	—	—
Common stock: Unaffiliated **	80,400,743	80,400,743	80,400,743	—	—	—	—
Common stock: Mutual funds	19,945,519	19,945,519	19,945,519	—	—	—	—
Preferred stock	5,566,610	5,300,800	—	5,566,610	—	—	—
Mortgage loans	348,645,080	337,330,334	—	—	348,645,080	—	—
Cash, cash equivalents, & short-term investments	73,080,977	73,033,223	73,080,977	—	—	—	—
Other invested assets: Surplus notes	84,919,026	64,792,872	—	84,919,026	—	—	—
Securities lending reinvested collateral assets	6,111,812	6,111,812	6,111,812	—	—	—	—
Derivative assets	37,388,711	37,388,711	—	31,591,597	5,797,114	—	—
Separate account assets	104,211,186	101,364,806	37,505,967	66,705,219	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(991,160,338)	(996,219,031)	—	—	(991,160,338)	—	—
Fixed-indexed annuity contracts	(144,638,015)	(144,475,126)	—	—	(144,638,015)	—	—
Derivative liabilities	(11,511,033)	(11,511,033)	—	(11,511,033)	—	—	—
Cash collateral payable	(12,660,000)	(12,660,000)	—	(12,660,000)	—	—	—
Separate account liabilities *	(60,660,605)	(61,347,263)	—	—	(60,660,605)	—	—
Securities lending liability	(73,056,966)	(73,056,966)	—	(73,056,966)	—	—	—

*Variable universal life contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

E. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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 [ ] No [X]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 20,315,713

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 95,778,485	$ 107,953,285
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 95,778,485	$ 107,953,285
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. $ 73,060,717

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 73,009,480

16.3 Total payable for securities lending reported on the liability page. $ 73,056,966

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 [ ] No [X]

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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	$ 337,330,334
	1.14 Total Mortgages in Good Standing	$ 337,330,334
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 337,330,334
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	1,564.900 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	58.700 %
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	1,436,892	936,867	90		2,373,848	35,000
2.	Alaska AK	L	77,969	0	0		77,969	0
3.	Arizona AZ	L	2,545,798	440,367	71		2,986,235	0
4.	Arkansas AR	L	487,973	74,129	0		562,102	0
5.	California CA	L	30,730,285	3,761,812	549		34,492,646	0
6.	Colorado CO	L	2,194,634	457,492	0		2,652,126	0
7.	Connecticut CT	L	2,038,012	2,458,200	0		4,496,212	0
8.	Delaware DE	L	814,039	0	0		814,039	0
9.	District of Columbia DC	L	121,470	90,000	(6)		211,465	0
10.	Florida FL	L	15,100,654	2,882,154	1,107		17,983,916	1,107,304
11.	Georgia GA	L	7,607,036	743,474	304		8,350,814	838,614
12.	Hawaii HI	L	1,414,545	19,583	0		1,434,128	0
13.	Idaho ID	L	478,561	450,000	0		928,561	0
14.	Illinois IL	L	4,772,299	1,277,387	508		6,050,194	0
15.	Indiana IN	L	4,607,687	1,416,060	129		6,023,876	0
16.	Iowa IA	L	1,783,931	351,038	0		2,134,969	0
17.	Kansas KS	L	671,026	436,104	0		1,107,129	0
18.	Kentucky KY	L	2,824,833	1,929,123	41		4,753,996	0
19.	Louisiana LA	L	623,380	900	0		624,280	0
20.	Maine ME	L	125,389	0	0		125,389	0
21.	Maryland MD	L	2,256,082	538,502	659		2,795,243	0
22.	Massachusetts MA	L	2,583,898	23,937	0		2,607,834	0
23.	Michigan MI	L	7,326,582	410,733	572		7,737,888	0
24.	Minnesota MN	L	15,012,626	103,501	0		15,116,126	0
25.	Mississippi MS	L	551,787	240,075	0		791,862	0
26.	Missouri MO	L	2,319,731	2,725,227	0		5,044,957	0
27.	Montana MT	L	173,119	57,299	0		230,418	0
28.	Nebraska NE	L	3,144,855	71,204	0		3,216,060	0
29.	Nevada NV	L	593,965	205,000	0		798,965	74,994
30.	New Hampshire NH	L	566,358	0	0		566,358	0
31.	New Jersey NJ	L	5,912,137	1,050,270	2,483		6,964,890	0
32.	New Mexico NM	L	388,156	0	162		388,318	0
33.	New York NY	N	655,978	85,206	0		741,184	0
34.	North Carolina NC	L	4,135,331	1,034,400	0		5,169,731	0
35.	North Dakota ND	L	159,403	20,000	0		179,403	0
36.	Ohio OH	L	19,382,991	7,721,597	3,403		27,107,991	1,244,997,700
37.	Oklahoma OK	L	4,221,576	237,560	0		4,459,136	0
38.	Oregon OR	L	544,399	0	0		544,399	0
39.	Pennsylvania PA	L	6,535,510	1,941,405	363		8,477,279	261,373
40.	Rhode Island RI	L	145,252	0	0		145,252	0
41.	South Carolina SC	L	1,696,543	50,675	101		1,747,319	0
42.	South Dakota SD	L	321,630	261,350	0		582,980	0
43.	Tennessee TN	L	2,928,802	1,785,432	74		4,714,308	0
44.	Texas TX	L	11,715,505	1,789,528	172		13,505,204	696,340
45.	Utah UT	L	5,120,775	2,491,011	0		7,611,785	0
46.	Vermont VT	L	155,937	0	0		155,937	0
47.	Virginia VA	L	2,565,682	132,176	0		2,697,858	0
48.	Washington WA	L	3,266,939	1,453,798	139		4,720,876	0
49.	West Virginia WV	L	146,405	166,489	37		312,931	0
50.	Wisconsin WI	L	835,840	900	0		836,740	0
51.	Wyoming WY	L	60,702	0	0		60,702	0
52.	American Samoa AS	N	0	0	0		0	0
53.	Guam GU	N	0	0	0		0	0
54.	Puerto Rico PR	N	622	0	0		622	0
55.	U.S. Virgin Islands VI	N	165	0	0		165	0
56.	Northern Mariana Islands MP	N	0	0	0		0	0
57.	Canada CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens OT	XXX	459,255	0	0	0	459,255	0
59.	Subtotal	XXX	186,340,950	42,321,965	10,958	0	228,673,873	1,248,011,326
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0		0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,954,704	0	0		6,954,704	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0		0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	498,238	0	2,420		500,658	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	193,793,892	42,321,965	13,378	0	236,129,235	1,248,011,326
96.	Plus Reinsurance Assumed	XXX	0	0	0		0	0
97	Totals (All Business)	XXX	193,793,892	42,321,965	13,378	0	236,129,235	1,248,011,326
98.	Less Reinsurance Ceded	XXX	43,531,103	0	0		43,531,103	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	150,262,789	42,321,965	13,378	0	192,598,132	1,248,011,326
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	459,255	0	0		459,255	
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	459,255	0	0	0	459,255	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.210	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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
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0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	47.680	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.580	Western & Southern 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	42.420	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	33.020	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.270	Western & Southern 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	6.270	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	27.560	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc..	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern 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	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc..	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc..	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	67.730	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

9 9 9 3 7 2 0 1 9 4 9 0 0 0 0 0 3

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

9 9 9 3 7 2 0 1 9 3 6 5 0 0 0 0 3

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

9 9 9 3 7 2 0 1 9 4 4 5 0 0 0 0 3

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

9 9 9 3 7 2 0 1 9 4 4 7 0 0 0 0 3

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

9 9 9 3 7 2 0 1 9 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Outstanding disbursement checks written awaiting booking	192,908	282,974
2505. Interest payable for policy and contract funds	127,858	127,858
2597. Summary of remaining write-ins for Line 25 from overflow page	320,766	410,832

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	327,043,739	225,501,874
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,000,000	140,644,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	5,713,403	39,102,135
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)	337,330,336	327,043,739
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	337,330,336	327,043,739
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	337,330,336	327,043,739

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	183,461,851	190,280,642
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	(32,638)	43,278
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	7,600	9,364
5.	Unrealized valuation increase (decrease)	9,875,493	(5,486,780)
6.	Total gain (loss) on disposals		292,603
7.	Deduct amounts received on disposals	91,123	1,330,255
8.	Deduct amortization of premium and depreciation	126,443	163,003
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		183,998
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	193,094,740	183,461,851
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	193,094,740	183,461,851

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,225,103,887	3,281,077,653
2.	Cost of bonds and stocks acquired	373,642,285	576,776,050
3.	Accrual of discount	1,861,069	1,864,170
4.	Unrealized valuation increase (decrease)	8,394,598	(11,731,836)
5.	Total gain (loss) on disposals	3,622,433	6,623,746
6.	Deduct consideration for bonds and stocks disposed of	357,363,059	618,885,181
7.	Deduct amortization of premium	7,251,731	9,627,639
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	49,645	1,652,404
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,201,688	659,327
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,249,161,525	3,225,103,887
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,249,161,525	3,225,103,887

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,762,343,471	57,013,349	87,433,376	(18,869,135)	1,789,799,072	1,762,343,471	1,713,054,309	1,748,259,689
2. NAIC 2 (a)	1,326,612,641	500,752,873	524,988,981	21,030,908	1,314,190,011	1,326,612,641	1,323,407,441	1,287,526,798
3. NAIC 3 (a)	88,827,169	6,187,172	3,138,144	(602,297)	92,449,235	88,827,169	91,273,900	106,450,404
4. NAIC 4 (a)	56,273,330	4,317,316	5,877,240	(1,095,451)	54,994,840	56,273,330	53,617,955	53,567,486
5. NAIC 5 (a)	8,896,492	0	3,921,904	(2,179,903)	9,545,665	8,896,492	2,794,685	9,597,639
6. NAIC 6 (a)	8,798,052	0	25,018	178,377	8,429,432	8,798,052	8,951,411	2,963,700
7. Total Bonds	3,251,751,155	568,270,710	625,384,663	(1,537,501)	3,269,408,255	3,251,751,155	3,193,099,701	3,208,365,716
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	5,300,800	0	0	0	5,300,800	5,300,800	5,300,800	5,300,800
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	5,300,800	0	0	0	5,300,800	5,300,800	5,300,800	5,300,800
15. Total Bonds and Preferred Stock	3,257,051,955	568,270,710	625,384,663	(1,537,501)	3,274,709,055	3,257,051,955	3,198,400,501	3,213,666,516

(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 $ 8,411,112 ; NAIC 2 $ 41,174,117 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	11,567,250	11,748,705
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,167	46,021
6. Deduct consideration received on disposals	11,569,417	11,794,726
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	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)	6,844,331
2.	Cost Paid/(Consideration Received) on additions	13,150,210
3.	Unrealized Valuation increase/(decrease)	16,954,209
4.	Total gain (loss) on termination recognized	(2,619,383)
5.	Considerations received/(paid) on terminations	8,451,687
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)	25,877,680
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	25,877,680

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	25,877,678	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		25,877,678
4.	Part D, Section 1, Column 5	37,388,711	
5.	Part D, Section 1, Column 6	(11,511,033)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	25,877,678	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		25,877,678
10.	Part D, Section 1, Column 8	37,388,711	
11.	Part D, Section 1, Column 9	(11,511,033)	
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		
15.	Part D, Section 1, Column 11	0	
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	104,192,043	56,527,977
2.	Cost of cash equivalents acquired	2,384,972,198	5,685,932,137
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	(2)	(2,004)
5.	Total gain (loss) on disposals	13,934	23,688
6.	Deduct consideration received on disposals	2,405,309,103	5,638,289,755
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	83,869,070	104,192,043
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	83,869,070	104,192,043

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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

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
3399999 - Totals								

NONE

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
0001126	Austin	TX		09/24/2004		755,539	0	0	0	0	0	0	0	5,614	0	0	0
0126816	West Columbia	SC		11/22/1999		407,769	0	0	0	0	0	0	0	102,914	0	0	0
0126818	Newport News	VA		12/22/1999		576,947	0	0	0	0	0	0	0	134,005	0	0	0
0126836	Placerville	CA		12/23/2009		1,227,421	0	0	0	0	0	0	0	75,738	0	0	0
0126837	Downers Grove	IL		04/23/2010		7,109,796	0	0	0	0	0	0	0	228,420	0	0	0
0126839	Charleston	SC		03/31/2011		3,902,981	0	0	0	0	0	0	0	42,886	0	0	0
0126845	Cincinnati	OH		07/24/2013		16,910,045	0	0	0	0	0	0	0	89,716	0	0	0
0126847	Cincinnati	OH		09/18/2014		19,259,787	0	0	0	0	0	0	0	91,906	0	0	0
0126848	Salt Lake City	UT		03/18/2015		33,642,950	0	0	0	0	0	0	0	178,195	0	0	0
0126849	Celebration	FL		04/30/2015		16,880,676	0	0	0	0	0	0	0	114,297	0	0	0
0126852	SEGUIN	TX		08/24/2016		11,145,645	0	0	0	0	0	0	0	74,691	0	0	0
0126853	Columbus	OH		10/26/2016		10,085,700	0	0	0	0	0	0	0	43,469	0	0	0
0126854	Mason	OH		11/29/2016		15,400,000	0	0	0	0	0	0	0	71,121	0	0	0
0126858	Champlin	MN		03/21/2018		5,182,086	0	0	0	0	0	0	0	65,792	0	0	0
0126861	Houston	TX		07/23/2018		6,985,665	0	0	0	0	0	0	0	38,416	0	0	0
0126862	Houston	TX		07/23/2018		4,989,760	0	0	0	0	0	0	0	27,440	0	0	0
0126863	Houston	TX		07/23/2018		4,838,826	0	0	0	0	0	0	0	26,610	0	0	0
0126864	Plano	TX		07/23/2018		5,176,442	0	0	0	0	0	0	0	28,467	0	0	0
0126865	Huntington	WV		10/22/2018		8,180,165	0	0	0	0	0	0	0	61,538	0	0	0
0299999. Mortgages with partial repayments						172,658,200	0	0	0	0	0	0	0	1,501,235	0	0	0
0599999 - Totals						172,658,200	0	0	0	0	0	0	0	1,501,235	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
36176F-Z5-0	G2 #765164 3.880% 10/20/61		09/01/2019	Interest Capitalization		103	103	0	1
36176F-Z9-2	G2 #765168 3.903% 11/20/61		09/01/2019	Interest Capitalization		245	245	0	1
36230U-YL-7	G2 RF #759715 4.700% 10/20/61		09/01/2019	Interest Capitalization		142	142	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2019	Interest Capitalization		2,578	2,578	0	1
0599999. Subtotal - Bonds - U.S. Governments						3,068	3,068	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2019	Interest Capitalization		42,116	42,116	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2019	Interest Capitalization		70,800	70,800	0	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		09/01/2019	Interest Capitalization		18,676	18,676	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		09/01/2019	Interest Capitalization		42,328	42,328	0	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		09/01/2019	Interest Capitalization		19,563	19,563	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						193,483	193,483	0	XXX
010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		09/27/2019	KEY BANC-MCDONALD		1,019,090	1,000,000	0	1FE
026874-CZ-8	AMERICAN INTERNATIONAL GROUP 2.300% 07/16/19		07/02/2019	US BANCORP		799,920	800,000	8,638	2FE
037833-DN-7	APPLE INC 2.050% 09/11/26		09/04/2019	GOLDMAN SACHS		3,993,240	4,000,000	0	1FE
054937-AL-1	BB&T CORPORATION 4.800% Perpet.		07/22/2019	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	2FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		08/19/2019	WELLS FARGO		289,500	300,000	4,469	4FE
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		07/15/2019	RBC/DAIN		542,558	556,000	9,598	3FE
125523-AA-8	CIGNA CORP 2.489% 03/17/20		08/20/2019	Tax Free Exchange		1,400,000	1,400,000	7,729	2FE
125523-AK-6	CIGNA CORP 4.900% 12/15/48		08/20/2019	Tax Free Exchange		4,989,588	5,000,000	49,681	2FE
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		09/13/2019	BARCLAYS		309,041	300,000	5,156	4FE
149123-CG-4	CATERPILLAR INC 2.600% 09/19/29		09/16/2019	CITIGROUP GLOBAL MKTS		4,992,550	5,000,000	0	1FE
172967-MG-3	CITIGROUP 5.000% Perpet.		09/05/2019	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	3FE
18538R-AH-6	CLEARWATER PAPER CORP 5.375% 02/01/25		09/17/2019	SUMRIDGE PARTNERS		116,614	121,000	867	3FE
191216-CM-0	COCA-COLA CO 2.125% 09/06/29		09/13/2019	MIZUHO SECURITIES USA INC		4,833,700	5,000,000	3,247	1FE
20338Q-AD-5	COMMSCOPE FINANCE LLC 6.000% 03/01/26		08/19/2019	RBC/DAIN		140,875	140,000	4,247	3FE
302491-AV-7	FMC CORP 4.500% 10/01/49		09/17/2019	CITIGROUP GLOBAL MKTS		1,998,980	2,000,000	0	2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		08/29/2019	Various		411,875	400,000	10,635	4FE
35671D-CD-5	FREEPORT-MC C&G 5.250% 09/01/29		08/01/2019	J P MORGAN SEC HI-YIELD		598,000	598,000	0	3FE
37954F-AF-1	GLOBAL PART/GLP FINANCE 7.000% 08/01/27		07/24/2019	BANK of AMERICA SEC		903,000	903,000	0	4FE
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.250% 08/15/26		08/28/2019	JEFFERIES & CO		198,500	200,000	604	4FE
553777-AA-1	MTS SYSTEMS CORP 5.750% 08/15/27		07/11/2019	WELLS FARGO		192,000	192,000	0	4FE
571676-AB-1	MARS INC 3.200% 04/01/30		08/22/2019	CITIGROUP GLOBAL MKTS		1,132,234	1,064,000	13,903	1FE
629394-AA-5	NTC CAPITAL I 2.823% 01/15/27		09/03/2019	J P MORGAN SEC FIXED INC		4,579,199	4,891,000	19,336	2FE
629398-AA-6	NTC CAPITAL II 2.893% 04/15/27		08/29/2019	J P MORGAN SEC FIXED INC		3,172,015	3,388,000	13,615	2FE
644274-AF-9	NEW ENTERPRISE STONE & L 6.250% 03/15/26		08/28/2019	JEFFERIES & CO		82,000	80,000	2,292	4FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		07/11/2019	J P MORGAN SEC HI-YIELD		1,565,000	1,565,000	0	3FE
71951Q-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		07/08/2019	US BANCORP		2,263,869	2,190,000	30,082	2FE
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		09/05/2019	JEFFERIES & CO		149,588	145,000	4,108	4FE
737446-AP-9	POST HOLDINGS INC 5.500% 12/15/29		07/03/2019	JEFFERIES & CO		201,500	200,000	153	4FE
744448-CE-9	PUBLIC SERVICE COLORADO 4.750% 08/15/41		09/13/2019	MITSUBISHI UFJ SECURITIES		2,090,270	1,750,000	7,389	1FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		09/26/2019	WELLS FARGO		1,969,800	2,000,000	0	2FE
811054-AG-0	E.W. SCRIPPS CO 5.125% 05/15/25		07/02/2019	CITIGROUP GLOBAL MKTS		337,438	350,000	2,420	4FE
816851-BD-0	SEMPRA ENERGY 2.803% 01/15/21		08/14/2019	FIFTH THIRD SECURITIES		648,746	650,000	1,620	2FE
87724R-AB-8	TAYLOR MORRISON COMM 5.750% 01/15/28		07/18/2019	GOLDMAN SACHS		753,000	753,000	0	3FE
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		08/12/2019	BARCLAYS		612,000	612,000	0	3FE
89177J-AC-2	TPMT 2019-2 M1 3.750% 12/25/58		08/26/2019	J P MORGAN SEC FIXED INC		5,368,750	5,000,000	14,063	1FE
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A	07/01/2019	J P MORGAN SEC HI-YIELD		700,000	700,000	0	3FE
891140-CC-0	TORONTO DOMINION BANK 2.409% 03/17/21	A	09/10/2019	TD SECURITIES		3,600,000	3,600,000	0	1FE
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D	09/03/2019	BANK of AMERICA SEC		213,000	200,000	2,083	4FE
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D	07/09/2019	BARCLAYS		6,580,980	6,000,000	82,500	1FE
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	07/09/2019	CITIGROUP GLOBAL MKTS		1,982,300	2,000,000	0	1FE
67052N-AA-3	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	08/21/2019	UBS WARBURG		189,000	200,000	3,584	4FE
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR 3.875% 07/17/29	D	07/10/2019	HONG KONG SHANGHAI BK		2,484,625	2,500,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						75,404,345	74,748,000	302,019	XXX
26441C-BG-9	DUKE ENERGY 4.875% Perpet.		09/09/2019	SUMRIDGE PARTNERS		2,015,000	2,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,015,000	2,000,000	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 Administrative Symbol/ Market Indicator (a)
8399997. Total - Bonds - Part 3						77,615,896	76,944,551	302,019	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						77,615,896	76,944,551	302,019	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
025932-10-4	AMERICAN FINANCIAL GROUP		07/05/2019	INVESTMENT TECHNOLOGY GROUP	23,725.000	2,500,878		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,500,878	XXX	0	XXX
024526-77-4	American Beacon Small Cap Value R6		09/30/2019	VARIOUS	154.000	3,096		0	L
025076-37-3	American Century Equity Income R6		09/30/2019	VARIOUS	1,569.000	12,407		0	L
298706-82-1	American Funds EuroPacific Gr R6		09/30/2019	VARIOUS	221.000	9,915		0	L
04314H-56-8	Artisan High Income Institutional		09/30/2019	VARIOUS	206.000	1,892		0	L
256201-10-4	Dodge & Cox Balanced Fund		09/30/2019	VARIOUS	2.000	157		0	L
411512-52-8	Harbor Capital Appreciation Retirement		09/30/2019	VARIOUS	1,129.000	69,910		0	L
4812C0-10-0	J P Morgan Core Bond R6		09/30/2019	VARIOUS	338.000	3,808		0	L
683974-60-4	Oppenheimer Developing Markets I		09/30/2019	VARIOUS	51.000	1,914		0	L
74254U-44-0	Principal Short-Term Income Inst		09/30/2019	VARIOUS	2,969.000	35,659		0	L
872797-30-3	T. Rowe Price I 2015 I		09/30/2019	VARIOUS	7.000	75		0	L
779562-20-6	T. Rowe Price New Horizons I		09/30/2019	VARIOUS	65.000	3,101		0	L
872797-84-0	T. Rowe Price Retirement Balanced I		09/30/2019	VARIOUS	18.000	191		0	L
872797-40-2	T. Rowe Price Retirement I 2020 I		09/30/2019	VARIOUS	30.000	343		0	L
872797-50-1	T. Rowe Price Retirement I 2025 I		09/30/2019	VARIOUS	663.000	7,593		0	L
872797-60-0	T. Rowe Price Retirement I 2030 I		09/30/2019	VARIOUS	362.000	4,185		0	L
872797-70-9	T. Rowe Price Retirement I 2035 I		09/30/2019	VARIOUS	92.000	1,077		0	L
872797-80-8	T. Rowe Price Retirement I 2040 I		09/30/2019	VARIOUS	85.000	992		0	L
872797-88-1	T. Rowe Price Retirement I 2045 I		09/30/2019	VARIOUS	65.000	776		0	L
872797-87-3	T. Rowe Price Retirement I 2050 I		09/30/2019	VARIOUS	6.000	75		0	L
872797-86-5	T. Rowe Price Retirement I 2055 I		09/30/2019	VARIOUS	12.000	144		0	L
872797-85-7	T. Rowe Price Retirement I 2060 I		09/30/2019	VARIOUS	99.000	1,390		0	L
74149P-79-6	T. Rowe Price 2015 Fund		09/30/2019	VARIOUS	0.000	0		0	L
89154X-52-6	Touchstone Mid Cap Growth Inst		09/30/2019	VARIOUS	2,636.000	66,997		0	L
89155T-64-9	Touchstone Mid Cap Institutional		09/30/2019	VARIOUS	32.000	984		0	L
922908-71-0	Vanguard 500 Index Fund - Admiral		09/30/2019	VARIOUS	122.000	28,168		0	L
921943-80-9	Vanguard Developed Markets Index Admiral		09/30/2019	VARIOUS	33.000	441		0	L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		09/30/2019	VARIOUS	47.000	8,172		0	L
921908-87-7	Vanguard Real Estate Index Admiral		09/30/2019	VARIOUS	2.000	224		0	L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		09/30/2019	VARIOUS	246.000	15,507		0	L
921937-60-3	Vanguard Total Bond Market Index Admiral		09/30/2019	VARIOUS	56.000	580		0	L
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		09/30/2019	VARIOUS	267.000	2,740		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						282,513	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,783,391	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,783,391	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,783,391	XXX	0	XXX
9999999 - Totals						80,399,287	XXX	302,019	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 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)
36176F-Z5-0	G2 #765164 3.880% 10/20/61		08/01/2019	Paydown		38,335	38,335	41,264	38,433	0	(98)	0	(98)	0	38,335	0	0	0	815	10/20/2061	1
36176F-Z9-2	G2 #765168 3.903% 11/20/61		08/01/2019	Paydown		3,865	3,865	4,136	3,845	0	8	0	8	0	3,865	0	0	0	81	11/20/2061	1
36203C-E4-0	GNMA # 344955 7.500% 08/15/23		09/01/2019	Paydown		171	171	164	167	0	4	0	4	0	171	0	0	0	9	08/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2019	Paydown		1,493	1,493	1,434	1,461	0	31	0	31	0	1,493	0	0	0	75	05/15/2023	1
36206M-ZZ-3	GNMA 30 YR # 415760 7.500% 11/15/25		09/01/2019	Paydown		506	506	499	501	0	5	0	5	0	506	0	0	0	25	11/15/2025	1
36206W-B2-0	GNMA 30 YR # 423157 7.500% 10/15/29		09/01/2019	Paydown		194	194	194	194	0	0	0	0	0	194	0	0	0	10	10/15/2029	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2019	Paydown		2,240	2,240	2,272	2,259	0	(19)	0	(19)	0	2,240	0	0	0	97	12/15/2028	1
36209C-6Y-7	GNMA 30 YR # 468087 7.000% 07/15/28		09/01/2019	Paydown		1,328	1,328	1,347	1,341	0	(13)	0	(13)	0	1,328	0	0	0	62	07/15/2028	1
36209D-JJ-4	GNMA 30 YR # 468365 6.500% 05/15/29		09/01/2019	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	4	05/15/2029	1
36209V-MH-4	GNMA # 482860 6.500% 12/15/28		09/01/2019	Paydown		135	135	137	137	0	(1)	0	(1)	0	135	0	0	0	6	12/15/2028	1
36209V-NQ-3	GNMA # 482899 6.500% 01/15/29		09/01/2019	Paydown		385	385	385	384	0	0	0	0	0	385	0	0	0	16	01/15/2029	1
36210J-TB-4	GNMA 30 YR # 493846 6.500% 03/15/29		09/01/2019	Paydown		144	144	144	143	0	0	0	0	0	144	0	0	0	6	03/15/2029	1
36210K-VU-6	GNMA 30 YR # 494827 8.000% 03/15/30		09/01/2019	Paydown		743	743	740	740	0	3	0	3	0	743	0	0	0	40	03/15/2030	1
36210Y-DP-7	GNMA 30 YR # 506010 7.500% 10/15/29		09/01/2019	Paydown		791	791	791	791	0	0	0	0	0	791	0	0	0	40	10/15/2029	1
36211B-LY-8	GNMA 30 YR # 508043 6.500% 06/15/29		09/01/2019	Paydown		875	875	846	854	0	21	0	21	0	875	0	0	0	38	06/15/2029	1
36211T-UE-3	GNMA 30 YR # 522681 8.000% 03/15/30		09/01/2019	Paydown		104	104	104	104	0	0	0	0	0	104	0	0	0	6	03/15/2030	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2019	Paydown		179,015	179,015	182,822	178,644	0	17	0	17	0	179,015	0	0	0	3,428	11/20/2060	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2019	Paydown		9,240	9,240	9,120	9,163	0	77	0	77	0	9,240	0	0	0	399	12/20/2031	1
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2019	Paydown		54,714	54,714	54,714	54,714	0	0	0	0	0	54,714	0	0	0	1,990	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2019	Paydown		88,579	88,579	87,651	88,088	0	490	0	490	0	88,579	0	0	0	3,608	09/16/2042	1
38373X-EK-8	GNMA - CMO 2002-45 Z 6.000% 06/20/32		09/01/2019	Paydown		35,991	35,991	32,961	34,412	0	1,578	0	1,578	0	35,991	0	0	0	1,428	06/20/2032	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.605% 02/16/44		09/01/2019	Paydown		6,098	6,098	5,884	5,946	0	152	0	152	0	6,098	0	0	0	227	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		09/01/2019	Paydown		1,330	1,330	1,277	1,330	0	(1)	0	(1)	0	1,330	0	0	0	56	11/16/2042	1
38376G-P3-8	GNR 2011-53 B 3.983% 05/16/51		09/01/2019	Paydown		78,175	78,175	87,181	83,133	0	(4,958)	0	(4,958)	0	78,175	0	0	0	2,011	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.296% 02/16/44		09/01/2019	Paydown		0	0	1,176	387	0	(387)	0	(387)	0	0	0	0	0	216	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2019	Paydown		16,419	16,419	17,124	16,664	0	(246)	0	(246)	0	16,419	0	0	0	493	08/20/2026	1
38378B-TK-5	GNR 2012-53 IO 0.922% 03/16/47		09/01/2019	Paydown		0	0	3,573	969	0	(969)	0	(969)	0	0	0	0	0	394	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 08/16/42		09/01/2019	Paydown		0	0	12,233	3,740	0	(3,740)	0	(3,740)	0	0	0	0	0	3,213	08/16/2042	1
690353-2K-2	OPIC 1.987% 02/15/28		08/15/2019	Redemption 100.0000		95,633	95,633	95,633	95,633	0	0	0	0	0	95,633	0	0	0	1,720	02/15/2028	1
690353-C9-6	OPIC 2.094% 01/15/30		07/16/2019	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	1,269	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.987% 09/15/22		09/16/2019	Redemption 100.0000		27,300	27,300	27,300	27,300	0	0	0	0	0	27,300	0	0	0	492	09/15/2022	1
690353-M8-7	OPIC 2.335% 02/15/28		08/15/2019	Redemption 100.0000		183,333	183,333	183,333	111,111	0	0	0	0	0	183,333	0	0	0	2,860	02/15/2028	1
0599999. Subtotal - Bonds - U.S. Governments						932,879	932,879	962,182	868,331	0	(8,046)	0	(8,046)	0	932,879	0	0	0	25,134	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/03/2019	Redemption 100.0000		117,956	117,956	117,956	117,956	0	0	0	0	0	117,956	0	0	0	(2,013)	07/01/2043	1FE
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/16/2019	280 Securities		413,608	422,993	425,637	424,947	0	(184)	0	(184)	0	424,764	0	(11,155)	(11,155)	5,358	11/15/2032	1
31283C-AH-9	FHS 290 200 2.000% 11/15/32		07/01/2019	Paydown		9,975	9,975	10,038	10,022	0	(46)	0	(46)	0	9,975	0	0	0	116	11/15/2032	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2019	Paydown		2,669	2,669	2,656	2,657	0	12	0	12	0	2,669	0	0	0	98	08/01/2035	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2019	Paydown		5,042	5,042	5,139	5,091	0	(49)	0	(49)	0	5,042	0	0	0	148	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2019	Paydown		34,185	34,185	34,957	34,599	0	(414)	0	(414)	0	34,185	0	0	0	912	12/01/2024	1
3128PR-LS-6	FG J12137 4.500% 05/01/25		09/01/2019	Paydown		4,764	4,764	4,946	4,869	0	(105)	0	(105)	0	4,764	0	0	0	143	05/01/2025	1
3128PR-V8-9	FG # J12439 4.500% 06/01/25		09/01/2019	Paydown		21,784	21,784	23,159	22,631	0	(847)	0	(847)	0	21,784	0	0	0	634	06/01/2025	1
3128PR-YD-5	FG # J12508 4.500% 07/01/25		09/03/2019	Paydown		13,436	13,436	14,284	13,962	0	(526)	0	(526)	0	13,436	0	0	0	403	07/01/2025	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2019	Paydown		65,022	65,022	63,844	64,034	0	988	0	988	0	65,022	0	0	0	1,265	07/01/2033	1
31339D-A6-5	FHR 2417-ZX 8.500% 01/15/32		09/01/2019	Paydown		24,028	24,028	26,277	25,116	0	(1,088)	0	(1,088)	0	24,028	0	0	0	1,286	01/15/2032	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2019	Paydown		65,055	65,055	64,242	64,367	0	688	0	688	0	65,055	0	0	0	1,083	02/25/2032	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		07/01/2019	Paydown		17,623	17,623	17,623	0	0	2,594	0	2,594	0	17,623	0	0	0	0	01/25/2044	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2019	Paydown		261	261	265	265	0	(4)	0	(4)	0	261	0	0	0	10	10/01/2035	1
31374A-HS-2	FNMA # 308141 8.000% 04/01/25		09/01/2019	Paydown		1,747	1,747	1,737	1,737	0	10	0	10	0	1,747	0	0	0	93	04/01/2025	1
31374Q-XD-2	FNMA # 321176 7.500% 09/01/25		09/01/2019	Paydown		2,134	2,134	2,125	2,124	0	10	0	10	0	2,134	0	0	0	107	09/01/2025	1
3137A2-YK-1	FHMS 3763 JM 4.000% 12/15/38		09/01/2019	Paydown		92,781	92,781	91,259	92,181	0	600	0	600	0	92,781	0	0	0	2,685	12/15/2038	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2019	Paydown		34,167	34,167	32,566	33,925	0	243	0	243	0	34,167	0	0	0	812	11/15/2037	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 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)
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		09/01/2019	Paydown		21,304	21,304	21,516	21,298	0	6	0	6	0	21,304	0	0	0	614	10/25/2020	1
3137AJ-MG-6	FHR K016 X1 1.635% 10/25/21		09/01/2019	Paydown		0	0	35,753	10,436	0	(10,436)	0	(10,436)	0	0	0	0	0	4,110	10/25/2021	1
3137AM-E7-8	FHMS K017 X1 1.445% 12/25/21		09/01/2019	Paydown		0	0	23,835	7,094	0	(7,094)	0	(7,094)	0	0	0	0	0	2,151	12/25/2021	1
3137AP-PA-2	FHLMC K018 1.453% 01/25/22		09/01/2019	Paydown		0	0	53,272	16,295	0	(16,295)	0	(16,295)	0	0	0	0	0	4,374	01/25/2022	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2019	Paydown		93,654	93,654	89,556	91,540	0	2,114	0	2,114	0	93,654	0	0	0	1,281	04/15/2039	1
3137AV-NC-7	FHR 4116 QZ 2.500% 10/15/41		07/01/2019	Paydown		4,654	4,654	4,654	0	0	1,249	0	1,249	0	4,654	0	0	0	0	10/15/2041	1
3137AV-XP-7	FHR K022 X1 1.344% 07/25/22		09/01/2019	Paydown		0	0	31,026	11,488	0	(11,488)	0	(11,488)	0	0	0	0	0	2,700	07/25/2022	1FE
3137BM-7D-2	FHMS K051 X1 0.681% 09/25/25		09/01/2019	Paydown		0	0	12,461	8,688	0	(8,688)	0	(8,688)	0	0	0	0	0	1,152	09/25/2025	1
3137BR-QL-2	FHMS K057 X1 1.325% 07/25/26		09/01/2019	Paydown		0	0	9,493	7,416	0	(7,416)	0	(7,416)	0	0	0	0	0	852	07/25/2026	1
3137BV-ZA-7	FHMS K063 0.423% 01/25/27		09/01/2019	Paydown		0	0	5,861	4,791	0	(4,791)	0	(4,791)	0	0	0	0	0	535	01/25/2027	1FE
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2019	Paydown		140,199	140,199	147,209	146,684	0	(6,485)	0	(6,485)	0	140,199	0	0	0	3,667	09/01/2043	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2019	Paydown		31,885	31,885	31,850	28,943	0	2,942	0	2,942	0	31,885	0	0	0	1,292	08/01/2033	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		09/01/2019	Paydown		500,926	500,926	513,097	512,447	0	(11,522)	0	(11,522)	0	500,926	0	0	0	10,474	10/01/2045	1
31392A-CW-6	FNMA - CMO 2001-62 ZC 8.500% 11/25/31		09/01/2019	Paydown		22,285	22,285	24,378	23,290	0	(1,005)	0	(1,005)	0	22,285	0	0	0	1,227	11/25/2031	1
31392A-KC-1	FNMA - CMO 2001-50 Z 8.500% 11/25/31		09/01/2019	Paydown		16,826	16,826	18,351	17,563	0	(737)	0	(737)	0	16,826	0	0	0	968	11/25/2031	1
31392B-RX-6	FNMA - CMO 2002-6 ZC 8.500% 02/25/32		09/01/2019	Paydown		9,009	9,009	10,024	9,538	0	(529)	0	(529)	0	9,009	0	0	0	518	02/25/2032	1
31392F-3V-7	FNMA 2002-77 Z 5.500% 12/25/32		09/01/2019	Paydown		34,334	34,334	31,218	32,446	0	1,888	0	1,888	0	34,334	0	0	0	1,316	12/25/2032	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2019	Paydown		89,384	89,384	85,716	87,460	0	1,924	0	1,924	0	89,384	0	0	0	3,561	03/25/2033	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2019	Paydown		68,422	68,422	61,986	64,761	0	3,661	0	3,661	0	68,422	0	0	0	2,640	09/15/2032	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2019	Paydown		93,694	93,694	87,035	90,057	0	3,637	0	3,637	0	93,694	0	0	0	3,366	12/15/2032	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2019	Paydown		49,321	49,321	53,606	50,871	0	(1,550)	0	(1,550)	0	49,321	0	0	0	1,891	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		09/01/2019	Paydown		85,846	85,846	83,327	84,525	0	1,321	0	1,321	0	85,846	0	0	0	3,218	03/15/2034	1
31395W-VF-1	FHR 3012 GZ 6.000% 08/15/35		07/01/2019	Paydown		4,854	4,854	4,854	0	0	(1,088)	0	(1,088)	0	4,854	0	0	0	0	08/15/2035	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2019	Paydown		3,355	3,355	3,503	3,392	0	(36)	0	(36)	0	3,355	0	0	0	89	07/25/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2019	Paydown		25,003	25,003	25,370	25,068	0	(65)	0	(65)	0	25,003	0	0	0	605	03/25/2037	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2019	Paydown		16,282	16,282	15,575	16,032	0	251	0	251	0	16,282	0	0	0	443	11/25/2024	1
31398F-YP-0	FNR 2009-93 CH 4.500% 11/25/24		09/01/2019	Paydown		205,910	205,910	207,133	205,707	0	203	0	203	0	205,910	0	0	0	6,844	11/25/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		08/01/2019	Paydown		675,084	675,084	696,417	674,942	0	142	0	142	0	675,084	0	0	0	17,554	08/25/2019	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		09/01/2019	Paydown		62,740	62,740	62,730	62,626	0	114	0	114	0	62,740	0	0	0	2,396	12/15/2024	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2019	Paydown		822	822	835	823	0	(2)	0	(2)	0	822	0	0	0	16	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2019	Paydown		50,018	50,018	52,628	50,780	0	(762)	0	(762)	0	50,018	0	0	0	1,294	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2019	Paydown		33,276	33,276	31,841	32,796	0	480	0	480	0	33,276	0	0	0	885	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2019	Paydown		55,573	55,573	57,996	55,706	0	(133)	0	(133)	0	55,573	0	0	0	1,679	11/25/2039	1
31398V-4P-8	FHR 3643 DB 4.500% 03/15/25		09/01/2019	Paydown		42,778	42,778	42,056	42,537	0	241	0	241	0	42,778	0	0	0	1,285	03/15/2025	1
31398V-J9-8	FHR K006 A2 4.251% 01/25/20		09/01/2019	Paydown		1,488,181	1,488,181	1,523,709	1,488,775	0	(594)	0	(594)	0	1,488,181	0	0	0	38,832	01/25/2020	1
31398W-D3-5	FHR K005 A2 4.317% 11/25/19		09/01/2019	Paydown		8,336,068	8,336,068	8,501,227	8,330,744	0	5,324	0	5,324	0	8,336,068	0	0	0	246,440	11/25/2019	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2019	Paydown		10,074	10,074	9,558	9,904	0	170	0	170	0	10,074	0	0	0	269	02/15/2025	1
31402L-K9-2	FNMA # 732120 4.500% 08/01/33		09/01/2019	Paydown		1,080	1,080	1,031	1,042	0	38	0	38	0	1,080	0	0	0	33	08/01/2033	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2019	Paydown		6,997	6,997	7,106	7,080	0	(83)	0	(83)	0	6,997	0	0	0	258	09/01/2034	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		09/01/2019	Paydown		32,068	32,068	32,558	32,482	0	(414)	0	(414)	0	32,068	0	0	0	1,305	01/01/2038	1
31414E-NX-8	FNMA # 964006 5.000% 07/01/23		09/01/2019	Paydown		21,818	21,818	22,759	22,260	0	(442)	0	(442)	0	21,818	0	0	0	726	07/01/2023	1
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		09/01/2019	Paydown		114,729	114,729	112,488	113,268	0	1,461	0	1,461	0	114,729	0	0	0	2,307	01/01/2026	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2019	Paydown		157,585	157,585	157,437	157,407	0	177	0	177	0	157,585	0	0	0	3,076	07/01/2033	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2019	Paydown		25,086	25,086	25,298	25,179	0	(93)	0	(93)	0	25,086	0	0	0	669	01/01/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		09/01/2019	Paydown		242,463	242,463	261,102	227,892	0	14,570	0	14,570	0	242,463	0	0	0	12,960	05/01/2034	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		09/01/2019	Paydown		17,118	17,118	18,075	17,519	0	(402)	0	(402)	0	17,118	0	0	0	621	09/01/2022	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2019	Paydown		32,952	32,952	33,518	33,264	0	(312)	0	(312)	0	32,952	0	0	0	769	11/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/03/2019	Redemption 100.0000		91,306	91,306	91,306	91,306	0	0	0	0	0	91,306	0	0	0	1,242	07/01/2041	1FE
46263R-HE-8	INDIANAPOLIS IN PUB SCHOOL 5.731% 07/15/29		07/15/2019	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	114,620	07/15/2029	1FE
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.400% 07/31/28		09/19/2019	Redemption 100.0000		105,000	105,000	105,000	5,000	0	0	0	0	0	105,000	0	0	0	1,610	07/31/2028	1FE
677555-T3-8	OH ECON DEV REV 3.000% 12/01/22		09/03/2019	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,463	12/01/2022	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		09/01/2019	Redemption 100.0000		54,393	54,393	54,393	54,393	0	0	0	0	0	54,393	0	0	0	1,574	12/25/2043	1FE

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)
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		08/04/2019	Redemption 100.0000		19,003	19,003	19,003	19,003	0	0	0	0	0	19,003	0	0	0	367	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						16,184,596	16,193,981	16,615,440	16,120,041	0	(48,667)	0	(48,667)	0	16,195,752	0	(11,155)	(11,155)	527,278	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2019	Paydown		17,513	17,513	15,105	14,956	0	2,557	0	2,557	0	17,513	0	0	0	642	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2019	Paydown		542	542	434	215	0	327	0	327	0	542	0	0	0	27	12/25/2031	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2019	Paydown		26,245	26,245	26,745	26,757	0	(512)	0	(512)	0	26,245	0	0	0	619	07/25/2045	1FM
00842C-AS-4	ABMT 2015-7 B1 3.763% 10/25/45		09/01/2019	Paydown		27,328	27,328	27,467	27,451	0	(123)	0	(123)	0	27,328	0	0	0	686	10/25/2045	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2019	Paydown		48,538	52,982	44,830	44,036	0	4,502	0	4,502	0	48,538	0	0	0	2,122	01/25/2037	1FM
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		08/06/2019	Maturity		1,340,000	1,340,000	1,380,280	0	0	(40,280)	0	(40,280)	0	1,340,000	0	0	0	61,975	08/06/2019	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		09/12/2019	RBC/DAIN		2,834,610	3,000,000	2,833,320	2,838,254	0	2,377	0	2,377	0	2,840,631	0	(6,021)	(6,021)	116,250	09/16/2046	2FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2019	Paydown		4,242	4,242	4,229	4,135	0	107	0	107	0	4,242	0	0	0	113	09/25/2035	1FM
026874-CZ-8	AMERICAN INTERNATIONAL GROUP 2.300% 07/16/19		07/16/2019	Maturity		800,000	800,000	799,920	0	0	80	0	80	0	800,000	0	0	0	9,200	07/16/2019	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2019	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	373	10/30/2045	2FE
05535D-AA-2	BLACKROCK CAPITAL FINANCIAL 96-R1 CL B1 7.750% 09/25/26		09/01/2019	Paydown		4,499	40,341	39,692	40,091	0	(35,592)	0	(35,592)	0	4,499	0	0	0	1,997	09/25/2026	5FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2019	Paydown		78,136	78,136	80,089	78,957	0	(821)	0	(821)	0	78,136	0	0	0	1,460	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2019	Paydown		14,594	14,594	7,666	8,156	0	6,653	215	6,438	0	14,594	0	0	0	306	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2019	Paydown		513	513	511	518	0	(5)	0	(5)	0	513	0	0	0	19	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2019	Paydown		6,983	6,983	6,925	6,940	0	42	0	42	0	6,983	0	0	0	295	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2019	Paydown		70,155	70,155	68,692	69,266	0	889	0	889	0	70,155	0	0	0	2,984	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2019	Paydown		6,933	6,933	6,597	6,759	0	174	0	174	0	6,933	0	0	0	253	08/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		07/01/2019	Paydown		33,848	0	0	0	0	33,848	0	33,848	0	33,848	0	0	0	18,951	03/25/2035	2FM
05950P-AJ-2	BAFC 2006-H 3A2 4.251% 09/20/46		09/01/2019	Paydown		10,696	14,477	12,279	13,350	0	(2,654)	0	(2,654)	0	10,696	0	0	0	410	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2019	Paydown		61,716	62,930	52,685	57,130	0	4,587	0	4,587	0	61,716	0	0	0	2,507	09/25/2034	1FM
096630-AB-4	BOARDWALK PIPELINES LLC 5.750% 09/15/19		09/15/2019	Maturity		3,000,000	3,000,000	2,937,360	2,993,992	0	6,008	0	6,008	0	3,000,000	0	0	0	172,500	09/15/2019	2FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.130% 04/25/37		09/01/2019	Paydown		9,457	9,457	7,755	7,711	0	1,746	0	1,746	0	9,457	0	0	0	223	04/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		09/01/2019	Paydown		46,652	46,652	46,624	47,529	0	(876)	0	(876)	0	46,652	0	0	0	1,725	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		08/15/2019	Paydown		25,018	25,018	25,004	25,009	0	9	0	9	0	25,018	0	0	0	1,034	11/15/2019	6FE
12591R-AY-6	COMM 2014-CR15 ASB 3.595% 02/10/47		09/01/2019	Paydown		43,839	43,839	45,152	44,321	0	(482)	0	(482)	0	43,839	0	0	0	1,047	02/10/2047	1FM
12591U-AD-5	COMM 2014-UBS2 ASB 3.472% 03/10/47		09/01/2019	Paydown		185,322	185,322	190,875	187,323	0	(2,001)	0	(2,001)	0	185,322	0	0	0	4,272	03/10/2047	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2019	Paydown		138,000	138,000	142,132	139,496	0	(1,496)	0	(1,496)	0	138,000	0	0	0	3,350	04/10/2047	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2019	Paydown		92,788	92,788	92,788	92,748	0	40	0	40	0	92,788	0	0	0	1,540	03/10/2031	1FM
12626B-AE-4	COMM 2013-CR 10 3.795% 08/10/46		09/01/2019	Paydown		126,746	126,746	130,543	127,971	0	(1,225)	0	(1,225)	0	126,746	0	0	0	3,388	08/10/2046	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2019	Paydown		14,245	14,245	6,081	6,081	0	8,163	0	8,163	0	14,245	0	0	0	108	12/25/2036	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2019	Paydown		177,872	177,872	173,731	173,746	0	4,125	0	4,125	0	177,872	0	0	0	4,186	02/25/2048	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2019	Paydown		18,914	18,914	17,937	18,279	0	635	0	635	0	18,914	0	0	0	736	02/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2019	Paydown		65,853	65,853	64,639	65,252	0	602	0	602	0	65,853	0	0	0	2,429	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 09/25/19		09/01/2019	Paydown		3,069	3,069	3,092	3,062	0	7	0	7	0	3,069	0	0	0	90	09/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2019	Paydown		68,402	78,142	72,942	69,495	0	(1,093)	0	(1,093)	0	68,402	0	0	0	2,804	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2019	Paydown		78,060	77,218	74,154	73,104	0	4,956	0	4,956	0	78,060	0	0	0	2,822	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2019	Paydown		5,827	5,827	5,711	5,750	0	77	0	77	0	5,827	0	0	0	208	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2019	Paydown		6,842	8,289	7,498	7,164	0	(322)	0	(322)	0	6,842	0	0	0	295	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2019	Paydown		59,956	59,956	52,267	51,688	0	8,268	0	8,268	0	59,956	0	0	0	2,430	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2019	Paydown		25,479	25,351	21,317	21,235	0	4,244	0	4,244	0	25,479	0	0	0	932	10/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		09/01/2019	Paydown		4,197	4,347	4,071	3,947	0	250	0	250	0	4,197	0	0	0	165	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2019	Paydown		7,263	9,164	7,442	6,238	0	1,025	0	1,025	0	7,263	0	0	0	365	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 4.642% 04/25/47		09/01/2019	Paydown		2,328	2,328	2,136	2,385	0	(57)	0	(57)	0	2,328	0	0	0	71	04/25/2047	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2019	Paydown		4,320	4,321	3,707	3,645	0	675	0	675	0	4,320	0	0	0	157	11/25/2035	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2019	Paydown		10,621	11,183	9,463	9,465	0	1,156	0	1,156	0	10,621	0	0	0	454	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2019	Paydown		7,539	7,938	6,729	6,730	0	809	0	809	0	7,539	0	0	0	303	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2019	Paydown		6,884	6,884	6,853	6,857	0	27	0	27	0	6,884	0	0	0	255	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2019	Paydown		6,577	6,577	6,175	6,371	0	207	0	207	0	6,577	0	0	0	230	06/25/2034	1FM
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		08/20/2019	Paydown		5,000,000	5,000,000	5,140,625	5,033,289	0	(33,289)	0	(33,289)	0	5,000,000	0	0	0	150,000	01/22/2024	1FE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE D - PART 4

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

1 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)
15132E-LC-0	CDMC 2005-1 A5 5.293% 02/18/35		09/01/2019	Paydown		59,661	59,661	59,624	59,021	0	640	0	640	0	59,661	0	0	0	2,112	02/18/2035	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.005% 06/25/37		09/01/2019	Paydown		34,384	34,384	34,382	33,946	0	437	0	437	0	34,384	0	0	0	1,158	06/25/2037	1FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2019	Paydown		47,081	47,081	48,492	47,573	0	(493)	0	(493)	0	47,081	0	0	0	1,233	09/10/2046	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2019	Paydown		23,774	23,774	23,289	23,295	0	479	0	479	0	23,774	0	0	0	536	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2019	Paydown		55,923	55,923	56,535	56,644	0	(720)	0	(720)	0	55,923	0	0	0	1,256	06/25/2044	1FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2019	Paydown		45,358	45,358	43,648	44,136	0	1,222	0	1,222	0	45,358	0	0	0	1,857	06/25/2033	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		08/01/2019	Paydown		74,304	74,304	71,936	72,969	0	1,335	0	1,335	0	74,304	0	0	0	2,639	12/25/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2019	Paydown		4,636	4,636	3,462	3,402	0	1,235	0	1,235	0	4,636	0	0	0	33	04/25/2036	1FM
225470-QY-2	CSMC 2005-5 A2F 5.865% 04/25/36		09/25/2019	Paydown		29,322	29,322	13,149	1,171	0	28,151	0	28,151	0	29,322	0	0	0	745	04/25/2036	1FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2019	Redemption 100.0000		14,159	14,159	14,159	14,159	0	0	0	0	0	14,159	0	0	0	384	05/15/2034	1FE
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		08/20/2019	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	154	05/20/2049	2FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		07/01/2019	Paydown		5,753	5,753	5,810	5,752	0	1	0	1	0	5,753	0	0	0	152	11/10/2046	1FM
24422E-UN-7	JOHN DEERE CAPITAL 2.758% 07/10/20		07/08/2019	WELLS FARGO		3,670,285	3,660,000	3,660,000	0	0	0	0	0	0	3,660,000	0	10,285	10,285	56,789	07/10/2020	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2019	Paydown		3,260	3,784	3,448	3,534	0	(274)	0	(274)	0	3,260	0	0	0	136	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2019	Paydown		39,984	39,984	36,565	36,427	0	3,557	0	3,557	0	39,984	0	0	0	1,360	02/25/2036	1FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2019	Paydown		2,863	2,863	2,469	2,258	0	605	0	605	0	2,863	0	0	0	106	07/25/2036	1FM
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		09/18/2019	JEFFERIES & CO		1,464,514	1,572,000	947,921	948,099	0	0	0	0	0	948,099	0	516,415	516,415	110,348	04/15/2024	5FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2019	Paydown		20,000	20,000	20,092	20,065	0	(65)	0	(65)	0	20,000	0	0	0	618	07/25/2047	2FE
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		09/15/2019	Paydown		1,274,035	1,274,035	1,273,978	1,274,019	0	15	0	15	0	1,274,035	0	0	0	23,381	09/15/2023	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2019	Redemption 100.0000		22,917	22,917	22,917	22,917	0	0	0	0	0	22,917	0	0	0	1,071	01/19/2031	1FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2019	Paydown		13,549	13,549	13,549	13,504	0	44	0	44	0	13,549	0	0	0	454	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2019	Paydown		177,967	177,967	176,518	176,593	0	1,374	0	1,374	0	177,967	0	0	0	3,707	06/25/2043	1FM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		07/30/2019	Paydown		10,000	10,000	10,294	10,289	0	(289)	0	(289)	0	10,000	0	0	0	255	04/30/2047	2FE
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		09/03/2019	Call 105.4639		543,139	515,000	534,086	529,566	0	(2,119)	0	(2,119)	0	527,448	0	(12,448)	(12,448)	65,316	02/15/2023	3FE
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		09/01/2019	Paydown		18,209	18,209	17,452	18,307	0	(98)	0	(98)	0	18,209	0	0	0	814	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		09/01/2019	Paydown		56,429	56,429	57,273	56,551	0	(122)	0	(122)	0	56,429	0	0	0	1,243	01/10/2045	1FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2019	Paydown		253,720	253,720	261,323	255,985	0	(2,265)	0	(2,265)	0	253,720	0	0	0	6,439	08/10/2046	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2019	Paydown		8,910	8,910	8,481	8,617	0	292	0	292	0	8,910	0	0	0	327	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2019	Paydown		49,117	49,117	50,589	49,253	0	(136)	0	(136)	0	49,117	0	0	0	1,202	08/10/2043	1FM
375558-BQ-5	GILEAD SCIENCES INC 2.406% 09/20/19		09/20/2019	Maturity		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	138,943	09/20/2019	1FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2019	Redemption 100.0000		289,541	289,541	262,284	266,477	0	23,064	0	23,064	0	289,541	0	0	0	18,108	07/01/2038	1FE
404121-AC-9	HCA INC 6.500% 02/15/20		07/05/2019	Call 102.3396		885,237	865,000	893,286	870,607	0	(2,526)	0	(2,526)	0	868,082	0	(3,082)	(3,082)	70,215	02/15/2020	2FE
404121-AE-5	HCA INC 5.875% 03/15/22		07/05/2019	Call 109.5320		328,596	300,000	306,000	302,567	0	(383)	0	(383)	0	302,183	0	(2,183)	(2,183)	42,794	03/15/2022	2FE
40573L-AA-4	HALFMOON PARENT INC 2.489% 03/17/20		08/20/2019	Tax Free Exchange		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	29,326	03/17/2020	2FE
40573L-AW-6	HALFMOON PARENT INC 4.900% 12/15/48		08/20/2019	Tax Free Exchange		4,989,588	5,000,000	4,988,750	4,988,415	0	1,172	0	1,172	0	4,989,588	0	0	0	232,069	12/15/2048	2FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		08/09/2019	Various		1,119,335	1,274,000	1,261,260	1,263,439	0	5,428	0	5,428	0	1,268,867	0	(149,532)	(149,532)	82,744	03/01/2020	4FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		07/01/2019	Call 100.0000		726,000	726,000	718,740	719,982	0	2,427	0	2,427	0	722,409	0	3,591	3,591	41,178	03/01/2020	4FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2019	Paydown		5,516	5,516	895	120	0	5,397	0	5,397	0	5,516	0	0	0	56	05/25/2036	1FM
44053F-AA-8	HORIZON PHARMA USA INC 8.750% 11/01/24		08/09/2019	Call 107.9008		1,372,498	1,272,000	1,357,383	0	0	(10,351)	0	(10,351)	0	1,347,032	0	(75,032)	(75,032)	186,446	11/01/2024	4FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2019	Paydown		35,803	35,972	27,241	26,520	0	9,283	0	9,283	0	35,803	0	0	0	2,421	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		09/01/2019	Paydown		949	949	948	953	0	(5)	0	(5)	0	949	0	0	0	38	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		09/01/2019	Paydown		4,746	4,746	4,635	3,969	0	777	0	777	0	4,746	0	0	0	211	02/25/2036	1FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		09/01/2019	Paydown		59,823	59,823	42,473	41,165	0	18,657	0	18,657	0	59,823	0	0	0	2,407	08/25/2037	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.982% 08/15/49		09/01/2019	Paydown		0	0	6,053	4,610	0	(4,610)	0	(4,610)	0	0	0	0	0	543	08/15/2049	1FE
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2019	Paydown		4,858	4,829	4,301	3,726	0	1,132	0	1,132	0	4,858	0	0	0	186	01/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2019	Paydown		7,406	7,406	7,480	7,406	0	0	0	0	0	7,406	0	0	0	227	06/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2019	Paydown		33,432	33,432	33,766	33,449	0	(17)	0	(17)	0	33,432	0	0	0	830	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2019	Paydown		43,291	43,291	43,724	43,332	0	(41)	0	(41)	0	43,291	0	0	0	1,259	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		09/01/2019	Paydown		72,949	72,949	70,014	71,896	0	1,053	0	1,053	0	72,949	0	0	0	1,369	12/15/2047	1FM
47760Q-AA-1	JIMMY 2017-1A A2I 3.610% 07/30/47		07/30/2019	Paydown		7,500	7,500	7,529	7,512	0	(12)	0	(12)	0	7,500	0	0	0	203	07/30/2047	2FE
50077L-AN-6	KRAFT HEINZ FOODS CO 2.605% 08/09/19		08/09/2019	Maturity		21,300,000	21,300,000	21,309,159	0	0	(9,159)	0	(9,159)	0	21,300,000	0	0	0	322,768	08/09/2019	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2019	Paydown		15,811	14,913	12,704	12,437	0	3,374	0	3,374	0	15,811	0	0	0	790	11/25/2036	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2019	Paydown		24,542	22,160	18,164	18,845	0	5,697	0	5,697	0	24,542	0	0	0	1,007	01/25/2037	2FM
52522H-AN-2	LXS 2006-8 3A5 4.988% 06/25/36		09/01/2019	Paydown		3,090	3,226	3,039	3,039	0	52	0	52	0	3,090	0	0	0	103	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		08/01/2019	Paydown		0	(34)	(26)	(31)	0	31	0	31	0	0	0	0	0	1	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		09/01/2019	Paydown		0	479	311	358	0	(358)	0	(358)	0	0	0	0	0	17	04/25/2037	1FM
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		07/29/2019	Various		790,650	753,000	753,000	753,000	0	0	0	0	0	753,000	0	37,650	37,650	23,675	05/30/2025	3FE
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		07/25/2019	Maturity		2,925,000	2,925,000	2,912,686	2,917,433	0	7,567	0	7,567	0	2,925,000	0	0	0	65,813	07/25/2019	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2019	Paydown		3,566	3,566	3,565	3,365	0	200	0	200	0	3,566	0	0	0	66	11/25/2035	1FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/02/2019	UBS WARBURG		330,800	320,000	328,000	0	0	(22)	0	(22)	0	327,978	0	2,822	2,822	11,100	12/31/2025	4FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2019	Redemption 100.0000		171,500	171,500	171,500	171,500	0	0	0	0	0	171,500	0	0	0	9,726	08/01/2025	1FE
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 6.700% 09/15/19		09/15/2019	Maturity		854,000	854,000	862,349	854,856	0	(856)	0	(856)	0	854,000	0	0	0	57,218	09/15/2019	2FE
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		09/01/2019	Paydown		539,866	539,866	553,110	544,024	0	(4,158)	0	(4,158)	0	539,866	0	0	0	10,809	06/25/2056	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		09/01/2019	Paydown		46,405	46,405	47,332	46,534	0	(128)	0	(128)	0	46,405	0	0	0	1,552	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2019	Paydown		30,232	30,232	16,725	15,246	0	14,986	0	14,986	0	30,232	0	0	0	362	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2019	Paydown		2,463	2,463	1,102	1,058	0	1,405	0	1,405	0	2,463	0	0	0	31	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2019	Paydown		14,209	14,209	9,028	6,128	0	8,081	0	8,081	0	14,209	0	0	0	440	10/25/2046	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		09/03/2019	Paydown		297,183	297,183	300,145	296,989	0	194	0	194	0	297,183	0	0	0	17,546	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2019	Paydown		311,936	311,936	318,170	313,315	0	(1,379)	0	(1,379)	0	311,936	0	0	0	5,397	08/15/2045	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		09/01/2019	Paydown		79,147	79,147	81,519	80,075	0	(929)	0	(929)	0	79,147	0	0	0	1,922	04/15/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2019	Paydown		49,306	49,306	48,074	48,124	0	1,183	0	1,183	0	49,306	0	0	0	1,077	07/25/2043	1FM
65364U-AA-4	NIAGARA MOHAWK POWER 4.881% 08/15/19		08/15/2019	Maturity		1,000,000	1,000,000	1,012,570	1,000,923	0	(923)	0	(923)	0	1,000,000	0	0	0	48,810	08/15/2019	1FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2019	Paydown		17,943	17,943	14,921	14,020	0	3,923	0	3,923	0	17,943	0	0	0	579	03/25/2047	1FM
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		08/01/2019	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	07/26/2021	2
67627#-AA-6	CVS CORP PP 8.060% 11/01/19		09/01/2019	Redemption 100.0000		59,373	59,373	59,197	59,364	0	10	0	10	0	59,373	0	0	0	3,192	11/01/2019	2
68389X-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Maturity		7,500,000	7,500,000	7,570,770	7,505,101	0	(5,101)	0	(5,101)	0	7,500,000	0	0	0	375,000	07/08/2019	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2019	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2019	Paydown		7,644	9,090	7,605	7,898	0	(254)	0	(254)	0	7,644	0	0	0	382	06/25/2036	3FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2019	Paydown		2,518	2,518	1,837	1,499	0	1,019	0	1,019	0	2,518	0	0	0	92	05/25/2036	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2019	Paydown		84,579	93,126	84,303	87,380	0	(2,801)	0	(2,801)	0	84,579	0	0	0	3,644	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2019	Paydown		5,830	6,650	5,480	6,002	0	(171)	0	(171)	0	5,830	0	0	0	273	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2019	Paydown		333	1,322	918	727	0	(394)	0	(394)	0	333	0	0	0	103	09/25/2036	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2019	Paydown		19,589	19,568	13,359	14,025	0	5,936	372	5,564	0	19,589	0	0	0	874	04/25/2036	1FM
767754-CH-5	RITE AID CORP 6.125% 04/01/23		09/18/2019	Various		2,382,132	3,000,000	2,953,500	2,963,978	0	5,328	0	5,328	0	2,969,306	0	(587,174)	(587,174)	208,120	04/01/2023	5FE
806851-AC-5	SCHLUMBERGER HLDGS CORP 3.000% 12/21/20		09/27/2019	TENDER OFFER		20,231,600	20,000,000	19,954,800	19,981,232	0	6,411	0	6,411	0	19,987,642	0	243,958	243,958	460,000	12/21/2020	2FE
816851-BC-2	SEMPRA ENERGY 2.553% 07/15/19		07/15/2019	Maturity		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	22,737	07/15/2019	2FE
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2019	Paydown		132,107	132,107	128,474	128,355	0	3,752	0	3,752	0	132,107	0	0	0	2,985	09/25/2043	1FM
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		08/13/2019	Call 100.0000		611,000	611,000	625,644	611,858	0	(904)	0	(904)	0	610,954	0	46	46	28,462	04/01/2021	4FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		09/20/2019	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	186	05/20/2046	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2019	Paydown		40,145	40,145	39,988	40,647	0	(501)	0	(501)	0	40,145	0	0	0	1,470	11/25/2036	2FM
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		09/11/2019	Call 103.9020		1,264,487	1,217,000	1,265,997	1,233,443	0	(6,358)	0	(6,358)	0	1,227,085	0	(10,085)	(10,085)	116,451	10/01/2020	3FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2019	Redemption 100.0000		71,258	71,258	71,258	71,258	0	0	0	0	0	71,258	0	0	0	6,770	02/01/2030	2FE
90261X-HE-5	UBS AG STAMFORD CT 2.375% 08/14/19		08/14/2019	Maturity		1,690,000	1,690,000	1,683,747	1,685,910	0	4,090	0	4,090	0	1,690,000	0	0	0	40,138	08/14/2019	1FE
90265E-AH-3	UDR INC 3.700% 10/01/20		09/05/2019	Call 101.7960		5,089,800	5,000,000	4,999,050	4,999,534	0	203	0	203	0	4,999,737	0	263	263	261,439	10/01/2020	2FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2019	Paydown		364,868	364,868	370,325	365,758	0	(890)	0	(890)	0	364,868	0	0	0	7,724	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2019	Paydown		180,970	180,970	183,683	181,431	0	(461)	0	(461)	0	180,970	0	0	0	3,783	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		09/01/2019	Paydown		240,690	240,690	247,910	242,651	0	(1,961)	0	(1,961)	0	240,690	0	0	0	4,303	03/10/2046	1FM
90276Y-AF-0	UBSCM 2019-C16 XA 1.730% 04/15/52		09/01/2019	Paydown		0	0	12,007	0	0	(12,007)	0	(12,007)	0	0	0	0	0	574	04/15/2052	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2019	Paydown		50,178	50,178	51,432	50,267	0	(89)	0	(89)	0	50,178	0	0	0	910	08/10/2049	1FM
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2019	Redemption 100.0000		83,524	83,524	83,524	83,524	0	0	0	0	0	83,524	0	0	0	3,132	09/03/2026	1FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2019	Paydown		247,943	247,943	255,369	250,714	0	(2,771)	0	(2,771)	0	247,943	0	0	0	6,270	05/15/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/10/2019	Paydown		28,996	28,996	28,996	28,990	0	6	0	6	0	28,996	0	0	0	574	09/13/2028	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		09/01/2019	Paydown		118,134	118,134	119,309	118,144	0	(10)	0	(10)	0	118,134	0	0	0	2,468	04/15/2045	1FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2019	Paydown		47,741	47,741	49,171	48,188	0	(447)	0	(447)	0	47,741	0	0	0	1,148	12/15/2046	1FM
92938V-AR-6	WFRBS 2014-C19 ASB 3.618% 03/15/47		09/01/2019	Paydown		234,741	234,741	241,770	237,256	0	(2,514)	0	(2,514)	0	234,741	0	0	0	5,638	03/15/2047	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2019	Paydown		23,646	31,751	23,930	28,395	0	(4,749)	0	(4,749)	0	23,646	0	0	0	894	05/25/2036	2FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.622% 10/25/36		09/01/2019	Paydown		19,616	19,616	10,300	9,330	0	10,285	0	10,285	0	19,616	0	0	0	305	10/25/2036	1FM
95001T-BH-7	WFMBS 2019-1 B1 4.060% 11/25/48		09/01/2019	Paydown		27,854	27,854	28,069	0	0	(215)	0	(215)	0	27,854	0	0	0	472	11/25/2048	1FE
95058X-AH-1	WEN 2019-1A A2II 4.080% 06/15/49		09/15/2019	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	112	06/15/2049	2FE
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	09/01/2019	TENDER OFFER		(11,400)	24,537	24,537	24,537	0	0	0	0	0	24,537	0	(35,937)	(35,937)	17,205	10/04/2026	2FE
552704-AC-2	MEG ENERGY CORP 7.000% 03/31/24	A	07/26/2019	Various		843,750	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(56,250)	(56,250)	52,403	03/31/2024	4FE
70137T-AP-0	PARKLAND FUEL CORP 5.875% 07/15/27	A	07/01/2019	J P MORGAN SEC HI-YIELD		700,000	700,000	700,000	0	0	0	0	0	0	700,000	0	0	0	0	07/15/2027	3FE
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	D	08/30/2019	Call 102.8150		543,891	529,000	546,170	533,169	0	(1,703)	0	(1,703)	0	531,465	0	(2,465)	(2,465)	44,593	08/05/2020	2FE
25156P-AT-0	DEUTSCHE TELEKOM 2.614% 09/19/19	D	09/19/2019	Maturity		1,400,000	1,400,000	1,403,430	1,401,222	0	(1,222)	0	(1,222)	0	1,400,000	0	0	0	32,653	09/19/2019	2FE
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	07/08/2019	Various		6,520,000	6,520,000	6,620,227	6,006,078	0	(10,945)	0	(10,945)	0	6,520,000	0	0	0	336,475	07/08/2019	2FE
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	08/30/2019	Maturity		625,000	625,000	621,175	0	0	3,825	0	3,825	0	625,000	0	0	0	5,078	08/30/2019	2FE
45074G-AB-6	IBERDROLA FIN 5.000% 09/11/19	D	09/11/2019	Maturity		5,000,000	5,000,000	4,968,150	4,996,862	0	3,138	0	3,138	0	5,000,000	0	0	0	250,000	09/11/2019	2FE
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D	07/31/2019	JEFFERIES & CO		516,250	500,000	498,085	498,511	0	27	0	27	0	498,537	0	17,713	17,713	31,678	01/15/2036	3FE
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	07/10/2019	FIFTH THIRD SECURITIES		598,404	600,000	594,138	0	0	3,371	0	3,371	0	597,509	0	895	895	6,744	11/03/2019	2FE
71654Q-BB-7	PETROLEOS MEXICANOS 4.875% 01/24/22	D	09/16/2019	TENDER OFFER		1,037,500	1,000,000	1,041,000	1,017,510	0	(3,991)	0	(3,991)	0	1,013,519	0	23,981	23,981	56,740	01/24/2022	2FE
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	D	09/22/2019	Various		9,000,000	9,000,000	9,087,080	9,007,087	0	(7,087)	0	(7,087)	0	9,000,000	0	0	0	387,000	09/22/2019	1FE
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	07/11/2019	GOLDMAN SACHS		6,290,676	6,300,000	6,253,785	0	0	30,201	0	30,201	0	6,283,986	0	6,690	6,690	95,760	09/23/2019	2FE
W7468#-AB-7	SANDVIK AB PP 5.130% 10/06/20	D	07/01/2019	Call 103.4044		2,068,088	2,000,000	2,133,360	2,037,994	0	(10,359)	0	(10,359)	0	2,027,635	0	(27,635)	(27,635)	142,758	10/06/2020	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						146,766,591	147,226,212	146,886,483	108,789,123	0	90,073	587	89,486	0	146,472,390	0	(103,535)	(103,535)	5,338,750	XXX	XXX
749770-AQ-6	RABOBANK NEDERLAND 11.000% 06/30/19	C	07/01/2019	Various		6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	379,500	06/30/2019	2FE
4899999. Subtotal - Bonds - Hybrid Securities						6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	379,500	XXX	XXX
8399997. Total - Bonds - Part 4						170,784,066	171,253,072	171,364,105	132,677,495	0	33,360	587	32,773	0	170,501,021	0	(114,690)	(114,690)	6,270,662	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						170,784,066	171,253,072	171,364,105	132,677,495	0	33,360	587	32,773	0	170,501,021	0	(114,690)	(114,690)	6,270,662	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
024526-77-4	American Beacon Small Cap Value R6		09/30/2019	VARIOUS	13.000	89		102	263	(163)	0	0	(163)	0	102	0	(13)	(13)	0		L
025076-37-3	American Century Equity Income R6		09/30/2019	VARIOUS	3,532.000	29,989		26,708	27,937	(1,229)	0	0	(1,229)	0	26,708	0	3,281	3,281	0		L
298706-82-1	American Funds EuroPacific Gr R6		09/30/2019	VARIOUS	6,037.000	318,097		311,705	271,605	40,098	0	0	40,098	0	311,705	0	6,393	6,393	0		L
04314H-56-8	Artisan High Income Institutional		09/30/2019	VARIOUS	222.000	2,033		1,994	2,033	(38)	0	0	(38)	0	1,994	0	39	39	0		L
256201-10-4	Dodge & Cox Balanced Fund		09/30/2019	VARIOUS	1.000	19		20	29	(8)	0	0	(8)	0	20	0	(1)	(1)	0		L
411512-52-8	Harbor Capital Appreciation Retirement		09/30/2019	VARIOUS	5,481.000	399,868		388,717	339,378	49,338	0	0	49,338	0	388,717	0	11,151	11,151	0		L
4812C0-10-0	J P Morgan Core Bond R6		09/30/2019	VARIOUS	257.000	2,857		2,723	2,905	(182)	0	0	(182)	0	2,723	0	133	133	0		L
683974-60-4	Oppenheimer Developing Markets I		09/30/2019	VARIOUS	405.000	16,963		15,809	15,208	602	0	0	602	0	15,809	0	1,155	1,155	0		L
74254U-44-0	Principal Short-Term Income Inst		09/30/2019	VARIOUS	951.000	10,797		10,557	11,413	(856)	0	0	(856)	0	10,557	0	239	239	0		L
872797-30-3	T. Rowe Price I 2015 I		09/30/2019	VARIOUS	15.000	178		171	167	5	0	0	5	0	171	0	5	5	0		L
779562-20-6	T. Rowe Price New Horizons I		09/30/2019	VARIOUS	1,288.000	79,841		77,810	62,143	15,667	0	0	15,667	0	77,810	0	2,030	2,030	0		L
872797-84-0	T. Rowe Price Retirement Balanced I		09/30/2019	VARIOUS	(9.000)	(124)		(125)	(97)	(28)	0	0	(28)	0	(125)	0	1	1	0		L
872797-40-2	T. Rowe Price Retirement I 2020 I		09/30/2019	VARIOUS	30.000	328		312	330	(18)	0	0	(18)	0	312	0	15	15	0		L
872797-50-1	T. Rowe Price Retirement I 2025 I		09/30/2019	VARIOUS	114.000	433		418	1,310	(893)	0	0	(893)	0	418	0	15	15	0		L
872797-60-0	T. Rowe Price Retirement I 2030 I		09/30/2019	VARIOUS	60.000	184		177	696	(518)	0	0	(518)	0	177	0	7	7	0		L
872797-70-9	T. Rowe Price Retirement I 2035 I		09/30/2019	VARIOUS	100.000	1,186		1,147	1,164	(17)	0	0	(17)	0	1,147	0	39	39	0		L
872797-80-8	T. Rowe Price Retirement I 2040 I		09/30/2019	VARIOUS	14.000	31		31	169	(137)	0	0	(137)	0	31	0	1	1	0		L
872797-88-1	T. Rowe Price Retirement I 2045 I		09/30/2019	VARIOUS	10.000	2		1	109	(108)	0	0	(108)	0	1	0	0	0	0		L
872797-87-3	T. Rowe Price Retirement I 2050 I		09/30/2019	VARIOUS	2.000	3		4	13	(11)	0	0	(11)	0	4	0	0	0	0		L
872797-86-5	T. Rowe Price Retirement I 2055 I		09/30/2019	VARIOUS	4.000	29		28	45	(18)	0	0	(18)	0	28	0	1	1	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
872797-85-7	T. Rowe Price Retirement I 2060 I		09/30/2019	VARIOUS	0.000	12		11	0	11	0	0	11	0	11	0	0	0	0		L
74149P-79-6	T. Rowe Price 2015 Fund		09/30/2019	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
89154X-52-6	Touchstone Mid Cap Growth Inst		09/30/2019	VARIOUS	5,051.000	146,230		138,298	128,394	9,904	0	0	9,904	0	138,298	0	7,932	7,932	0		L
89155T-64-9	Touchstone Mid Cap Institutional		09/30/2019	VARIOUS	63.000	2,127		1,918	1,910	8	0	0	8	0	1,918	0	209	209	0		L
922908-71-0	Vanguard 500 Index Fund - Admiral		09/30/2019	VARIOUS	1,155.000	311,246		288,044	267,121	20,923	0	0	20,923	0	288,044	0	23,202	23,202	0		L
921943-80-9	Vanguard Developed Markets Index Admiral		09/30/2019	VARIOUS	0.000	2		2	0	2	0	0	2	0	2	0	0	0	0		L
922908-64-5	Vanguard Mid Cap Index Fund - Admiral		09/30/2019	VARIOUS	207.000	41,557		30,783	35,366	(4,583)	0	0	(4,583)	0	30,783	0	10,774	10,774	0		L
921908-87-7	Vanguard Real Estate Index Admiral		09/30/2019	VARIOUS	1.000	5		4	45	(41)	0	0	(41)	0	4	0	1	1	0		L
922908-68-6	Vanguard Small Cap Index Fund - Admiral		09/30/2019	VARIOUS	480.000	33,375		24,335	30,339	(6,005)	0	0	(6,005)	0	24,335	0	9,040	9,040	0		L
921937-60-3	Vanguard Total Bond Market Index Admiral		09/30/2019	VARIOUS	116.000	1,254		1,158	1,207	(48)	0	0	(48)	0	1,158	0	96	96	0		L
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity R6		09/30/2019	VARIOUS	126.000	1,015		1,040	1,287	(247)	0	0	(247)	0	1,040	0	(25)	(25)	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						1,399,626	XXX	1,323,902	1,202,489	121,410	0	0	121,410	0	1,323,902	0	75,720	75,720	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,399,626	XXX	1,323,902	1,202,489	121,410	0	0	121,410	0	1,323,902	0	75,720	75,720	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,399,626	XXX	1,323,902	1,202,489	121,410	0	0	121,410	0	1,323,902	0	75,720	75,720	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,399,626	XXX	1,323,902	1,202,489	121,410	0	0	121,410	0	1,323,902	0	75,720	75,720	0	XXX	XXX
9999999 - Totals						172,183,692	XXX	172,688,007	133,879,984	121,410	33,360	587	154,183	0	171,824,923	0	(38,970)	(38,970)	6,270,662	XXX	XXX

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

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/14/2020	4,452		195.66		23,953		22,525		22,525	(1,427)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2020	4,972		195.3		26,703		27,146		27,146	444						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2021	1,760		192.06		12,912		15,821		15,821	2,910						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2019	09/14/2022	13,088		195.3		119,110		120,929		120,929	1,819						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/12/2019	09/14/2021	1,628		195.30		12,211		12,456		12,456	245						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	10,411		187.21		88,874		136,485		136,485	47,611						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2022	554		196.63		5,069		4,817		4,817	(251)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/27/2020	3,387		187.50		17,336		32,309		32,309	14,973						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2021	725		193.12		5,348		6,162		6,162	814						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2019	09/27/2021	1,063		196.63		8,026		7,557		7,557	(468)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2021	2,596		187.21		18,419		30,114		30,114	11,694						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2019	08/13/2021	230		195.66		1,733		1,684		1,684	(49)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/27/2022	657		191.71		5,821		7,046		7,046	1,224						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/22/2019	05/27/2021	1,296		187.5		9,210		14,878		14,878	5,668						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2020	3,832		192.06		20,166		25,944		25,944	5,777						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/26/2020	2,384		191.71		12,522		16,377		16,377	3,855						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2020	2,734		193.12		14,467		17,142		17,142	2,675						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2019	09/25/2020	3,153		196.63		17,050		15,576		15,576	(1,474)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/14/2021	1,018		189.5		7,373		10,490		10,490	3,118						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/27/2021	208		197.5		1,579		1,364		1,364	(215)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2019	06/12/2020	4,871		189.50		25,290		39,891		39,891	14,601						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/14/2020	6,880		187.21		35,162		66,529		66,529	31,367						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/26/2022	552		197.5		5,090		4,520		4,520	(570)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2019	07/27/2022	4,018		193.12		35,851		40,664		40,664	4,813						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2019	08/27/2020	3,504		197.50		19,030		15,206		15,206	(3,824)						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2019	06/25/2021	610		191.71		4,481		5,554		5,554	1,073						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/26/2022	2,181		187.5		18,650		28,336		28,336	9,685						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/12/2022	16,713		195.66		152,382		149,578		149,578	(2,804)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2022	12,116		189.5		105,846		143,939		143,939	38,094						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/11/2019	07/14/2022	16,615		192.06		147,105		176,115		176,115	29,010						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2019	3,480		174.7	28,576			72,842		72,842	34,211						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2021	7,486		194.10	64,804			61,608		61,608	28,147						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2022	11,874		185.28		99,220		165,047		165,047	65,827						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/24/2021	145		186.01	1,204			1,923		1,923	817						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	295		193.24	2,143			1,649		1,649	855						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/12/2021	3,431		191.19	29,586			30,263		30,263	14,171						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2019	03/13/2020	4,896		185.88		24,843		50,866		50,866	26,023						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2017	04/14/2020	1,884		176.74	15,651			35,572		35,572	16,505						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/11/2019	914		186.07	6,630			8,826		8,826	5,345						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/11/2019	2,292		191.13	11,914			10,679		10,679	5,958						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2020	464		193.89	3,375			2,715		2,715	1,379						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/27/2020	3,831		185.87		19,438		39,532		39,532	20,095						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	3,114		183.03	26,790			42,416		42,416	19,775						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2017	03/13/2020	2,042		175.82	16,873			40,368		40,368	18,683						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2020	2,192		191.13	15,671			17,428		17,428	8,550						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2020	1,139		195.81	8,474			3,303		3,303	1,583						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	1,423		180.60	12,079			22,014		22,014	10,260						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2018	07/27/2021	5,390		193.89	46,712			43,656		43,656	20,103						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/14/2020	3,715		193.53	27,034			22,848		22,848	11,517						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2017	02/14/2020	1,763		175.82	14,570			34,876		34,876	16,397						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2020	389		179.9	3,290			6,288		6,288	2,864						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2021	9,929		185.31	82,432			136,727		136,727	57,590						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/26/2020	7,083		194.42	51,775			37,679		37,679	19,194						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	763		191.36	6,862			6,325		6,325	3,029						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	2,471		182.94	21,244			33,701		33,701	15,813						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2020	380		194.85	2,775			2,115		2,115	1,060						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2020	3,915		189.52	34,874			36,489		36,489	17,422						0001

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GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/14/2020	2,704		185.31	18,788			32,984		32,984	15,248						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2020	3,360		176.77	27,918			63,308		63,308	30,075						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/12/2021	1,746		186.19		12,220		20,702		20,702	8,482						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2021	1,649		193.41	14,291			13,228		13,228	6,152						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2021	277		187.62		1,966		3,121		3,121	1,155						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/14/2019	464		187.49	3,393			3,856		3,856	2,250						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/12/2020	4,411		191.57	31,772			30,171		30,171	15,526						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/25/2022	3,911		188.21		33,488		48,256		48,256	14,768						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/26/2021	644		192.59	5,605			5,119		5,119	2,427						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/13/2019	5,948		174.19	48,692			127,634		127,634	59,654						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	3,595		184.69	18,061			40,015		40,015	22,182						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2018	08/27/2021	3,274		194.85	28,582			25,474		25,474	11,722						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2020	2,605		192.29	18,888			15,685		15,685	8,181						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	3,495		179.99	29,563			55,809		55,809	26,000						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/25/2019	32		187.82	234			254		254	150						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2020	4,284		192.59	31,185			22,489		22,489	11,866						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2021	1,234		194.53	10,752			9,500		9,500	4,404						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/12/2021	5,921		186.79	49,106			75,139		75,139	32,270						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2020	1,587		180.27	13,442			25,067		25,067	11,550						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2020	121		197.76	910			273		273	123						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2021	2,877		193.24	24,964			23,104		23,104	10,790						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/14/2020	4,873		174.83	40,044			101,316		101,316	47,369						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/27/2019	3,215		186.01	16,266			31,442		31,442	18,068						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/14/2022	12,643		185.88		106,220		173,456		173,456	67,236						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/14/2019	2,730		186.79	13,872			24,518		24,518	14,334						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2020	890		192.11	6,464			5,332		5,332	2,795						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2018	09/14/2020	2,854		194.1	20,720			17,325		17,325	8,648						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/26/2021	267		191.06	2,300			2,397		2,397	1,118						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2018	11/13/2020	1,777		186.79	12,384			19,516		19,516	9,225						0001

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/14/2020	230		191.19	1,663			1,452		1,452	773						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2018	05/27/2020	1,396		193.41	10,152			7,846		7,846	4,048						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/25/2020	580		194.95	4,226			3,327		3,327	1,658						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2017	10/27/2020	564		187.82	4,982			5,751		5,751	2,760						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2020	4,377		185.28		22,059		46,529		46,529	24,470						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2020	4,741		186.67		24,161		46,983		46,983	22,823						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	3,547		175.64	29,281			70,728		70,728	32,384						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/26/2020	1,014		180.46	8,601			15,738		15,738	7,433						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2022	6,375		186.19		53,534		85,555		85,555	32,022						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	2,087		192.11	18,085			17,680		17,680	8,266						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/13/2019	707		189.52	5,226			4,730		4,730	2,651						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2020	3,374		187.62		17,281		31,242		31,242	13,961						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/13/2020	2,124		191.19	15,347			13,400		13,400	7,135						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/13/2020	2,112		187.49	18,612			22,177		22,177	10,561						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2021	1,118		197.76	10,033			5,878		5,878	2,850						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2019	02/14/2020	3,980		186.19		20,155		39,639		39,639	19,484						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/10/2019	01/14/2021	2,229		185.28		15,529		27,551		27,551	12,022						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/26/2021	2,359		188.21		16,783		25,313		25,313	8,530						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2017	10/14/2020	4,471		186.07	39,104			50,751		50,751	24,190						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/25/2019	2,775		188.1	14,198			21,257		21,257	12,599						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2018	08/13/2021	4,160		193.53	36,064			34,774		34,774	15,931						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	1,357		181.28	11,562			20,016		20,016	9,621						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/14/2021	1,693		186.67		11,945		20,009		20,009	8,064						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/27/2020	105		191.06	756			685		685	362						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2019	1,876		191.36	14,001			10,149		10,149	5,516						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/25/2021	1,826		194.42	15,940			14,005		14,005	6,500						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/26/2021	1,603		185.87		11,235		19,480		19,480	8,245						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2019	180		188.44	1,326			1,355		1,355	776						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2019	03/27/2020	3,331		188.21		17,117		28,650		28,650	11,533						0001

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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2022	4,018		185.17		33,554		56,331		56,331	22,777						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2020	574		188.1	4,039			5,736		5,736	2,756						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/14/2020	362		190.79	2,615			2,278		2,278	1,230						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/26/2018	11/25/2020	962		186.01	6,695			11,182		11,182	5,235						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2021	1,940		192.29	16,748			16,411		16,411	7,662						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/22/2020	2,312		184.69	16,055			29,432		29,432	13,456						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	1,832		180.14	15,510			28,816		28,816	13,758						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2018	09/27/2021	1,436		194.95	12,460			11,332		11,332	5,185						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2021	6,504		191.57	55,821			59,188		59,188	27,187						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2021	4,510		191.13	38,273			44,875		44,875	20,024						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/12/2021	7,516		185.88		52,667		91,841		91,841	39,174						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	2,425		188.44	21,479			24,082		24,082	11,471						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2018	02/12/2021	1,206		190.79	10,442			10,717		10,717	5,051						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	2,589		179.6	21,855			41,943		41,943	20,040						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2018	07/14/2020	997		194.53	7,294			5,375		5,375	2,733						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2021	1,813		195.81	16,153			10,932		10,932	5,294						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/25/2018	10/27/2021	5,396		188.1	45,168			63,674		63,674	27,682						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	2,923		178.92	24,581			49,137		49,137	23,414						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2018	12/13/2019	5,024		185.31	25,323			52,702		52,702	29,742						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2021	3,850		184.69	32,066			54,781		54,781	22,867						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/25/2019	04/27/2022	3,182		187.62		27,104		40,761		40,761	13,657						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2020	3,121		185.17		15,722		33,681		33,681	17,959						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2019	04/13/2022	20,180		186.67		171,022		269,201		269,201	98,179						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2019	01/27/2021	1,075		185.17		7,482		13,444		13,444	5,962						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2019	02/25/2022	296		185.87		2,486		4,048		4,048	1,562						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	17,794		171.69	143,585			427,583		427,583	191,638						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	5,364		170.57	43,005			134,699		134,699	58,042						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	8,366		172.24	67,727			195,937		195,937	87,762						0001
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	1,533		171.61	12,361			36,919		36,919	16,429						0001

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)
GS INDEX Goldman Sachs Index Call- Buy Side	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2017	01/27/2020	4,617		174.80	37,929			96,027		96,027	44,551						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	347		2,767.13	72,117			73,514		73,514	50,811						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	123		2,767.13	16,095			7,184		7,184	5,522						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	1,927		3,080.88	84,297			3,699		3,699	(21,547)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	537		2,750.79	62,730			45,511		45,511	36,593						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	3,795		2,750.79	736,062			865,787		865,787	595,724						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	1,805		2,778.30	326,618			363,624		363,624	251,189						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	502		2,781.32	49,538			27,246		27,246	21,029						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	220		2,658.69	46,778			70,826		70,826	46,717						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	109		2,658.69	14,912			20,021		20,021	15,593						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	383		2,701.58	72,520			56,174		56,174	43,917						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	620		2,701.58	125,625			178,306		178,306	119,245						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	6,634		2,730.20	1,131,969			1,739,707		1,739,707	1,177,668						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	2,924		3,057.82	162,047			67,585		67,585	16,266						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	610		2,760.54	66,132			58,253		58,253	46,442						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	1,625		2,757.50	277,206			385,764		385,764	263,502						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	849		2,730.20	106,869			106,760		106,760	85,173						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	112		2,682.17	13,500			20,566		20,566	15,986						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	357		2,682.17	72,062			111,453		111,453	73,217						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	6,194		2,599.95	1,294,842			2,428,869		2,428,869	1,134,027						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,744		2,625.95	339,128			643,099		643,099	303,971						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	638		2,599.95	84,573			182,759		182,759	98,186						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	693		2,599.95	144,881			271,691		271,691	168,934						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	21		2,885.94	1,717			3,134		3,134	2,119						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	267		2,599.95	35,066			74,298		74,298	53,580						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	2,166		2,859.95	193,710			363,090		363,090	247,187						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	617		2,628.81	72,029			159,066		159,066	118,445						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	370		2,488.83	75,235			184,904		184,904	107,181						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	106		2,488.83	15,576			43,837		43,837	29,001						0001

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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-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	644		2,582.61		123,968		268,069		268,069	144,101						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	201		2,582.61		23,400		66,088		66,088	42,688						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	2,536		2,871.33		164,845		442,078		442,078	277,233						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	37		2,897.43		2,104		5,715		5,715	3,611						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	716		2,636.40		121,098		263,883		263,883	142,785						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	7,942		2,610.30		1,465,738		3,113,620		3,113,620	1,647,881						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	768		2,610.30		86,045		235,274		235,274	149,229						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/15/2019	01/15/2020	527		2,639.30		50,387		146,284		146,284	95,897						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	468		2,664.76		87,360		163,428		163,428	76,068						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	112		2,664.76		12,814		29,259		29,259	16,445						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	242		2,745.73		25,736		44,950		44,950	19,215						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	516		2,745.73		93,173		147,926		147,926	54,753						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	4,550		2,775.60		823,385		1,197,330		1,197,330	373,946						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	517		2,803.36		84,865		124,672		124,672	39,807						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	827		2,775.60		85,393		132,085		132,085	46,692						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	26		3,164.18		704		719		719	15						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	1,744		3,136.43		55,680		61,322		61,322	5,643						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	414		2,810.30		34,567		52,503		52,503	17,936						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	146		2,792.38		15,341		22,130		22,130	6,789						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	02/27/2019	02/27/2020	501		2,792.38		90,720		127,268		127,268	36,548						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	238		2,808.48		24,315		33,879		33,879	9,564						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	03/14/2019	03/13/2020	501		2,808.48		89,408		124,021		124,021	34,613						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	5,769		2,850.70		1,012,673		1,246,477		1,246,477	233,804						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	4,684		2,822.48		819,609		1,113,035		1,113,035	293,426						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	680		2,822.48		67,573		89,815		89,815	22,241						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	1,380		3,189.40		35,837		41,235		41,235	5,398						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	328		2,857.76		25,805		33,491		33,491	7,686						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	56		3,217.63		1,216		1,298		1,298	82						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	178		2,805.37		32,435		45,688		45,688	13,253						0001

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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)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	75		2,805.37		8,190		11,673		11,673	3,483						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	687		2,907.41		121,756		129,778		129,778	8,022						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	400		2,907.41		40,438		30,834		30,834	(9,604)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	1,117		3,225.19		40,575		30,975		30,975	(9,600)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	24		3,283.31		610		381		381	(229)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	622		2,934.64		99,056		106,323		106,323	7,267						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	465		2,941.90		35,971		25,956		25,956	(10,015)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	5,423		2,905.58		959,553		1,032,969		1,032,969	73,416						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	621		2,905.58		61,217		49,592		49,592	(11,625)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	123		2,939.88		12,382		7,914		7,914	(4,468)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	298		2,939.88		54,075		51,087		51,087	(2,988)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	335		2,834.41		38,055		50,300		50,300	12,245						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	674		2,834.41		126,633		169,290		169,290	42,657						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	645		2,850.96		70,587		88,546		88,546	17,960						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,133		2,879.47		189,290		249,327		249,327	60,038						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,769		3,164.57		74,153		98,445		98,445	24,293						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	91		3,221.58		2,694		3,390		3,390	697						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	7,282		2,850.96		1,344,323		1,735,571		1,735,571	391,248						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	403		2,886.60		35,712		44,509		44,509	8,797						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	99		2,826.06		11,132		16,291		16,291	5,159						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	242		2,826.06		45,416		63,302		63,302	17,887						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	379		2,886.98		41,134		47,576		47,576	6,442						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	885		2,886.98		159,432		197,877		197,877	38,445						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	329		2,923.07		28,784		33,408		33,408	4,624						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	5,039		2,886.98		907,851		1,129,327		1,129,327	221,475						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	35		3,262.29		1,080		1,126		1,126	46						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	10,010		2,915.85		1,600,933		2,047,593		2,047,593	446,661						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	635		2,886.98		68,627		80,265		80,265	11,638						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/14/2019	06/15/2020	1,411		3,204.55		60,066		71,759		71,759	11,692						0001

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	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	PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	73		2,924.92		8,153		7,717		7,717	(436)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	246		2,924.92		45,360		49,870		49,870	4,510						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	402		3,013.77		71,387		62,242		62,242	(9,145)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	211		3,013.77		21,781		12,882		12,882	(8,898)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	504		3,014.30		51,204		28,955		28,955	(22,249)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	26		3,406.16		634		392		392	(242)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	253		3,051.98		20,290		10,358		10,358	(9,932)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	417		3,044.44		66,047		56,111		56,111	(9,936)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	2,893		3,345.87		101,167		65,438		65,438	(35,729)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	19		3,025.86		1,971		1,125		1,125	(846)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	240		3,025.86		44,213		36,496		36,496	(7,718)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/12/2019	07/15/2020	7,166		3,014.30		1,266,217		1,090,178		1,090,178	(176,038)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	565		2,840.60		111,778		154,996		154,996	43,219						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	371		2,840.60		47,174		70,353		70,353	23,179						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	6,775		2,847.60		1,361,959		1,835,048		1,835,048	473,089						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	3,339		3,132.36		216,807		335,881		335,881	119,074						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	49		3,189.31		2,319		3,642		3,642	1,323						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,513		2,876.08		278,323		380,051		380,051	101,728						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	702		2,847.60		91,095		130,678		130,678	39,583						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	468		2,883.20		51,222		74,363		74,363	23,141						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	138		2,869.16		23,700		23,849		23,849	149						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	392		2,869.16		69,750		101,526		101,526	31,776						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	480		3,044.98		44,331		33,412		33,412	(10,919)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	477		3,007.39		54,318		43,367		43,367	(10,952)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	1,816		3,308.13		96,145		74,829		74,829	(21,316)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/14/2020	206		3,007.39		22,940		19,218		19,218	(3,722)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	31		3,368.28		1,129		868		868	(260)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	1,990		3,037.46		350,029		317,361		317,361	(32,668)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	09/13/2019	09/15/2020	4,433		3,007.39		853,306		784,720		784,720	(68,586)						0001

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-Buy	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	670		3,007.39		129,024		118,551		118,551	(10,473)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	324		2,961.79		67,654		67,827		67,827	173						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	108		2,961.79		13,888		13,571		13,571	(317)						0001
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,653,711	19,175,234	0	37,338,642	XXX	37,338,642	12,996,228	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										7,653,711	19,175,234	0	37,338,642	XXX	37,338,642	12,996,228	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	86,668		42.75	36,262			50,069		50,069							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		-				0		0	(562)						
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										36,262	0	0	50,069	XXX	50,069	(562)	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										36,262	0	0	50,069	XXX	50,069	(562)	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										7,689,973	19,175,234	0	37,388,711	XXX	37,388,711	12,995,666	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										7,689,973	19,175,234	0	37,388,711	XXX	37,388,711	12,995,666	0	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	143		2,912.40	(17,424)			(11,404)		(11,404)	(6,732)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	70		2,850.14	(5,510)			(1)		(1)	431						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	11		2,898.57	(612)						41						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	21		2,863.98	(1,482)						110						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	192		2,843.23	(30,426)			(26,885)		(26,885)	(18,025)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	12		2,850.14	(1,789)			(1,550)		(1,550)	(1,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	22		2,891.65	(1,290)						87						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	1,767		2,957.10	(152,623)			(82,642)		(82,642)	(37,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	1,890		2,943.35	(198,583)			(106,701)		(106,701)	(54,987)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	1,906		3,108.39	(63,429)			(799)		(799)	20,922						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/15/2018	10/15/2019	38		2,915.84	(3,932)			(2,913)		(2,913)	(1,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	80		2,738.45	(12,733)			(19,845)		(19,845)	(13,489)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	67		2,738.45	(5,646)			(6,961)		(6,961)	(5,607)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	11		2,778.33	(750)			(730)		(730)	(574)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	31		2,751.74	(2,419)			(2,816)		(2,816)	(2,282)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	71		2,731.80	(11,571)			(18,044)		(18,044)	(12,273)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	68		2,798.27	(8,604)			(12,945)		(12,945)	(8,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	133		2,802.89	(17,316)			(6,089)		(6,089)	(4,250)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	160		2,796.14	(21,304)			(8,379)		(8,379)	(6,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	81		2,775.87	(12,535)			(17,718)		(17,718)	(12,066)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	508		2,782.63	(77,025)			(108,795)		(108,795)	(74,327)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	27		2,782.63	(3,722)			(1,750)		(1,750)	(1,319)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	31		2,843.41	(3,738)			(5,024)		(5,024)	(3,413)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	50		2,823.15	(6,035)			(1,344)		(1,344)	(758)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	13		2,789.38	(1,818)			(786)		(786)	(581)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	1,600		2,934.97	(123,211)			(145,829)		(145,829)	(92,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	2,900		2,921.31	(193,163)			(293,508)		(293,508)	(190,255)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	24		2,894.01	(2,307)			(2,961)		(2,961)	(1,975)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	3,734		3,085.13	(29,566)			(52,279)		(52,279)	5,245						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	80		2,755.93	(12,562)			(19,610)		(19,610)	(13,307)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	192		2,762.64	(29,510)			(45,921)		(45,921)	(31,088)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	57		2,762.64	(4,165)			(5,876)		(5,876)	(4,666)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	20		2,802.87	(1,123)			(1,284)		(1,284)	(962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	35		2,776.05	(2,359)			(3,166)		(3,166)	(2,485)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/27/2019	85		2,822.98	(10,465)			(15,923)		(15,923)	(10,823)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	2,187		2,729.95	(301,953)			(603,365)		(603,365)	(301,412)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	1,722		2,794.95	(188,093)			(378,413)		(378,413)	(190,320)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	4,029		2,911.94	(272,321)			(512,393)		(512,393)	(240,072)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	92		2,690.95	(7,497)			(17,223)		(17,223)	(13,225)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	96		2,671.45	(15,986)			(31,381)		(31,381)	(20,332)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	131		2,684.45	(21,040)			(41,445)		(41,445)	(27,024)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	87		2,697.45	(6,840)			(15,722)		(15,722)	(12,075)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	45		2,716.95	(3,182)			(7,302)		(7,302)	(5,671)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	325		2,677.95	(53,088)			(104,323)		(104,323)	(67,946)						0001

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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 PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	142		2,736.45	(19,099)			(38,097)		(38,097)	(25,392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	43		2,677.95	(3,808)			(8,739)		(8,739)	(6,665)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	192		2,563.49	(30,943)			(82,675)		(82,675)	(50,144)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	83		2,575.94	(8,073)			(27,166)		(27,166)	(19,327)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	23		2,563.49	(2,354)			(7,763)		(7,763)	(5,469)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2019	178		2,619.49	(23,833)			(67,341)		(67,341)	(42,065)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	173		2,660.09		(12,399)		(43,383)		(43,383)	(30,984)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	36		2,666.54		(5,217)		(12,454)		(12,454)	(7,237)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	298		2,660.09		(43,602)		(103,418)		(103,418)	(59,816)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	29		2,698.83		(1,584)		(6,094)		(6,094)	(4,511)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	109		2,711.74		(13,151)		(32,970)		(32,970)	(19,819)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	33		2,685.91		(4,343)		(10,596)		(10,596)	(6,253)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	35		2,653.63		(5,287)		(12,458)		(12,458)	(7,171)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	134		2,718.20		(15,767)		(39,639)		(39,639)	(23,872)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	5,406		2,923.54		(239,896)		(743,903)		(743,903)	(504,007)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	679		2,806.07		(56,714)		(152,296)		(152,296)	(95,582)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/15/2019	01/15/2020	2,573		2,740.82		(290,156)		(716,688)		(716,688)	(426,532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	30		2,758.03		(1,808)		(5,081)		(5,081)	(3,273)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	146		2,771.35		(18,096)		(37,953)		(37,953)	(19,857)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	263		2,798.00		(29,050)		(62,389)		(62,389)	(33,339)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	26		2,804.66		(2,740)		(5,945)		(5,945)	(3,205)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	82		2,784.67		(4,011)		(11,717)		(11,717)	(7,706)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2020	34		2,751.36		(4,527)		(9,294)		(9,294)	(4,767)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	143		2,883.02		(14,739)		(25,579)		(25,579)	(10,839)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	64		2,876.15		(2,584)		(4,354)		(4,354)	(1,770)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	124		2,834.97		(15,788)		(26,849)		(26,849)	(11,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	73		2,869.29		(3,100)		(5,294)		(5,294)	(2,194)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	50		2,834.97		(2,829)		(5,117)		(5,117)	(2,288)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/14/2019	02/14/2020	187		2,862.42		(21,177)		(36,568)		(36,568)	(15,391)						0001

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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 PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	62		2,841.83		(7,605)		(12,926)		(12,926)	(5,321)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/14/2019	02/14/2020	55		2,841.83		(2,910)		(5,224)		(5,224)	(2,314)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	1,770		2,914.38		(183,259)		(279,174)		(279,174)	(95,915)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	491		2,983.77		(36,127)		(55,802)		(55,802)	(19,674)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2019	02/14/2020	2,805		3,108.67		(102,008)		(126,602)		(126,602)	(24,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	200		2,890.11		(23,548)		(36,337)		(36,337)	(12,789)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	34		2,897.09		(3,886)		(5,984)		(5,984)	(2,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	5		2,925.02		(172)		(220)		(220)	(48)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	214		2,911.06		(22,925)		(35,508)		(35,508)	(12,583)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	141		2,890.11		(6,698)		(9,595)		(9,595)	(2,897)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2019	02/27/2020	54		2,932.00		(5,205)		(8,205)		(8,205)	(3,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	59		2,906.78		(2,789)		(3,769)		(3,769)	(981)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	20		2,941.88		(672)		(827)		(827)	(155)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	34		2,934.86		(1,238)		(1,570)		(1,570)	(332)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	87		2,948.90		(8,477)		(12,976)		(12,976)	(4,499)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	17		2,920.82		(1,936)		(2,922)		(2,922)	(986)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	76		2,899.76		(9,244)		(13,726)		(13,726)	(4,481)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	125		2,899.76		(6,230)		(8,505)		(8,505)	(2,275)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	186		2,892.73		(23,289)		(34,672)		(34,672)	(11,383)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	110		2,941.88		(11,062)		(16,759)		(16,759)	(5,697)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/14/2019	03/13/2020	25		2,906.78		(2,989)		(4,477)		(4,477)	(1,487)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	5,713		3,034.17		(470,838)		(539,420)		(539,420)	(68,582)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	3,304		3,161.18		(96,039)		(124,494)		(124,494)	(28,455)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2019	03/13/2020	1,436		2,963.60		(141,104)		(199,062)		(199,062)	(57,958)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	47		2,938.63		(1,677)		(2,499)		(2,499)	(823)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	52		2,917.58		(5,983)		(9,205)		(9,205)	(3,222)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	28		2,903.56		(1,406)		(2,144)		(2,144)	(737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	91		2,896.54		(11,373)		(17,193)		(17,193)	(5,820)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	12		2,903.56		(1,472)		(2,245)		(2,245)	(773)						0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	9		2,889.53		(1,196)		(1,808)		(1,808)	(612)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/27/2020	13		2,945.64		(1,321)		(2,071)		(2,071)	(750)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	43		3,001.90		(5,059)		(5,449)		(5,449)	(389)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	118		3,045.51		(3,739)		(1,672)		(1,672)	2,067						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	19		3,052.78		(1,733)		(1,857)		(1,857)	(123)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	53		3,009.17		(2,387)		(1,310)		(1,310)	1,077						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	228		3,001.90		(10,890)		(6,127)		(6,127)	4,762						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	213		3,023.71		(22,841)		(24,720)		(24,720)	(1,879)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/12/2019	04/14/2020	412		2,994.63		(50,478)		(54,939)		(54,939)	(4,461)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	4,306		3,254.25		(123,851)		(89,007)		(89,007)	34,844						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	1,141		3,050.86		(107,397)		(113,344)		(113,344)	(5,948)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2019	04/15/2020	599		3,123.50		(38,260)		(37,431)		(37,431)	830						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	13		3,057.48		(503)		(220)		(220)	283						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	218		3,035.43		(26,602)		(24,996)		(24,996)	1,605						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	56		3,050.13		(2,291)		(1,027)		(1,027)	1,264						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	80		3,072.17		(8,190)		(7,634)		(7,634)	556						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/26/2019	04/27/2020	53		3,042.78		(2,309)		(1,083)		(1,083)	1,226						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	198		2,926.53		(25,908)		(36,898)		(36,898)	(10,990)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	134		2,919.44		(18,003)		(25,647)		(25,647)	(7,644)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	104		2,969.04		(4,410)		(5,960)		(5,960)	(1,550)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	11		2,954.87		(1,268)		(1,835)		(1,835)	(567)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	180		2,926.53		(10,884)		(14,751)		(14,751)	(3,866)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	151		2,947.79		(18,062)		(26,162)		(26,162)	(8,101)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	19		2,940.70		(1,007)		(1,362)		(1,362)	(355)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	32		2,933.61		(1,829)		(2,499)		(2,499)	(670)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	10		2,969.04		(1,114)		(1,646)		(1,646)	(532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	11		2,940.70		(1,349)		(1,934)		(1,934)	(586)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	104		2,976.13		(10,937)		(16,122)		(16,122)	(5,185)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2019	05/14/2020	55		2,961.96		(6,193)		(9,040)		(9,040)	(2,847)						0001

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,042		3,064.78		(75,171)		(107,233)		(107,233)	(32,062)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	5,513		3,193.08		(182,316)		(248,463)		(248,463)	(66,147)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,860		2,993.51		(192,513)		(269,574)		(269,574)	(77,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	53		2,953.23		(5,856)		(9,279)		(9,279)	(3,424)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	80		2,939.10		(9,511)		(14,866)		(14,866)	(5,354)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	11		2,910.84		(1,507)		(2,283)		(2,283)	(776)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	22		2,946.17		(942)		(1,717)		(1,717)	(774)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	77		2,924.97		(4,383)		(7,005)		(7,005)	(2,621)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	98		2,917.91		(12,687)		(19,404)		(19,404)	(6,717)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	228		3,002.46		(25,734)		(34,120)		(34,120)	(8,386)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	148		2,980.81		(8,456)		(9,735)		(9,735)	(1,278)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	9,975		3,103.50		(666,634)		(923,949)		(923,949)	(257,314)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	150		3,016.89		(15,869)		(21,114)		(21,114)	(5,245)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	333		2,973.59		(42,428)		(55,736)		(55,736)	(13,308)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	23		3,024.11		(921)		(1,048)		(1,048)	(127)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	69		2,988.02		(3,713)		(4,246)		(4,246)	(533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	139		2,980.81		(17,140)		(22,732)		(22,732)	(5,592)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	3,629		3,233.42		(111,576)		(148,295)		(148,295)	(36,719)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	35		2,995.24		(4,116)		(5,479)		(5,479)	(1,364)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/15/2020	1,446		3,031.33		(142,838)		(190,898)		(190,898)	(48,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	42		3,002.46		(2,010)		(2,285)		(2,285)	(275)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	06/14/2019	06/12/2020	98		2,995.24		(5,041)		(5,784)		(5,784)	(743)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	17		3,063.85		(683)		(629)		(629)	54						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	18		3,012.67		(2,381)		(2,773)		(2,773)	(391)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	52		3,019.98		(6,463)		(7,466)		(7,466)	(1,003)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	115		3,041.92		(13,143)		(15,330)		(15,330)	(2,187)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	24		3,056.54		(2,592)		(3,029)		(3,029)	(437)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	24		3,034.60		(1,221)		(1,145)		(1,145)	77						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	37		3,034.60		(4,301)		(4,976)		(4,976)	(675)						0001

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Columbus Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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	06/27/2019	06/26/2020	31		3,027.29		(1,684)		(1,593)		(1,593)	90						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	46		3,111.72		(2,240)		(1,181)		(1,181)	1,059						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	144		3,126.79		(15,884)		(13,338)		(13,338)	2,546						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	69		3,111.72		(8,114)		(6,866)		(6,866)	1,248						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	62		3,134.32		(6,601)		(5,454)		(5,454)	1,148						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	14		3,141.86		(525)		(260)		(260)	265						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	57		3,156.92		(1,806)		(866)		(866)	940						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	93		3,096.65		(5,096)		(2,754)		(2,754)	2,342						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/12/2019	07/14/2020	127		3,104.18		(15,552)		(13,067)		(13,067)	2,485						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/15/2019	07/15/2020	2,919		3,165.02		(270,148)		(216,644)		(216,644)	53,504						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/15/2019	07/15/2020	391		3,240.37		(24,257)		(17,649)		(17,649)	6,607						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	183		3,124.20		(22,120)		(17,942)		(17,942)	4,178						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	19		3,131.77		(829)		(449)		(449)	379						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	07/26/2019	07/27/2020	57		3,146.89		(6,245)		(5,065)		(5,065)	1,181						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	08/12/2019	07/15/2020	4,273		3,376.02		(152,119)		(79,323)		(79,323)	72,797						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	189		2,932.92		(26,792)		(40,380)		(40,380)	(13,588)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	218		2,989.73		(24,596)		(38,650)		(38,650)	(14,053)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	116		2,925.82		(16,863)		(25,179)		(25,179)	(8,316)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	232		2,975.53		(12,305)		(22,645)		(22,645)	(10,341)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	113		2,932.92		(8,192)		(14,037)		(14,037)	(5,845)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	26		2,940.02		(1,830)		(3,145)		(3,145)	(1,315)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	08/14/2019	08/14/2020	42		2,947.12		(5,664)		(8,625)		(8,625)	(2,961)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	1,464		3,061.17		(130,480)		(198,445)		(198,445)	(67,965)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	3,435		3,189.31		(155,535)		(255,016)		(255,016)	(99,481)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2019	08/14/2020	3,388		2,989.98		(411,976)		(601,725)		(601,725)	(189,749)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	235		2,962.41		(28,443)		(46,874)		(46,874)	(18,431)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	78		2,969.58		(8,848)		(8,265)		(8,265)	583						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	26		2,955.23		(3,219)		(5,234)		(5,234)	(2,015)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	131		3,019.79		(12,102)		(21,596)		(21,596)	(9,494)						0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	9		2,940.89		(1,154)		(1,122)		(1,122)	32						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	51		3,005.45		(4,916)		(4,399)		(4,399)	517						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	10		3,112.65		(531)		(470)		(470)	61						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	99		3,150.24		(3,814)		(3,398)		(3,398)	417						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	1,847		3,157.76		(198,370)		(179,484)		(179,484)	18,887						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	77		3,105.13		(4,362)		(3,798)		(3,798)	563						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	20		3,082.57		(1,338)		(1,168)		(1,168)	170						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	145		3,105.13		(19,315)		(17,601)		(17,601)	1,714						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	199		3,097.61		(27,269)		(25,098)		(25,098)	2,171						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	2,617		3,368.28		(78,701)		(73,862)		(73,862)	4,839						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	257		3,165.28		(26,393)		(23,678)		(23,678)	2,715						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	69		3,157.76		(7,307)		(6,649)		(6,649)	658						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/13/2019	09/15/2020	1,959		3,232.94		(146,683)		(127,456)		(127,456)	19,227						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	31		3,102.48		(1,583)		(1,746)		(1,746)	(162)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	77		3,065.45		(5,244)		(5,534)		(5,534)	(290)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	7		3,050.64		(1,073)		(1,107)		(1,107)	(34)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	87		3,117.28		(10,126)		(10,543)		(10,543)	(417)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	155		3,058.05		(22,763)		(23,682)		(23,682)	(919)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2019	09/25/2020	76		3,028.43		(12,443)		(12,920)		(12,920)	(478)						0001
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,028,857)	(6,026,333)	0	(11,511,033)	XXX	(11,511,033)	(4,125,575)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										(2,028,857)	(6,026,333)	0	(11,511,033)	XXX	(11,511,033)	(4,125,575)	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										(2,028,857)	(6,026,333)	0	(11,511,033)	XXX	(11,511,033)	(4,125,575)	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										(2,028,857)	(6,026,333)	0	(11,511,033)	XXX	(11,511,033)	(4,125,575)	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

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)
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										5,624,854	13,148,901	0	25,827,609	XXX	25,827,609	8,870,653	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										36,262	0	0	50,069	XXX	50,069	(562)	0	0	0	0	XXX	XXX
1449999999 - Totals										5,661,116	13,148,901	0	25,877,678	XXX	25,877,678	8,870,091	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
0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	50,069		50,069	50,069		50,069		
Barclays	G5GSEF7VJP5I70UK5573	Y	Y	2,380,000	10,899,939	(3,942,760)	4,577,179	10,899,939	(3,942,760)	4,577,179		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	Y		5,574,490	(1,756,546)	3,817,944	5,574,490	(1,756,546)	3,817,944		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	5,680,000	6,407,922	(446,269)	281,653	6,407,922	(446,269)	281,653		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	3,700,000	5,243,275	(1,594,928)	0	5,243,275	(1,594,928)	0		
WELLS FARGO	PBLD0EJDB5FWOLXP3B76	Y	Y	900,000	9,213,016	(3,770,530)	4,542,486	9,213,016	(3,770,530)	4,542,486		
0299999999. Total NAIC 1 Designation				12,660,000	37,338,642	(11,511,033)	13,219,262	37,338,642	(11,511,033)	13,219,262	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals				12,660,000	37,388,711	(11,511,033)	13,269,331	37,388,711	(11,511,033)	13,269,331	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					37,388,711	(11,511,033)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays	G5GSEF7VJP5I70UK5573	Cash	000000-00-0	Cash	2,380,000	2,380,000	XXX		V
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	5,680,000	5,680,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	3,700,000	3,700,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	900,000	900,000	XXX		V
0299999999 - Total					12,660,000	12,660,000	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			6,111,812	6,111,812	10/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,111,812	6,111,812	XXX
9999999 - Totals				6,111,812	6,111,812	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (369,862) Book/Adjusted Carrying Value $ (369,862)
2. Average balance for the year Fair Value $ 11,166,614 Book/Adjusted Carrying Value $ 11,166,614
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 290,552 NAIC 2 $ 5,821,259 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
690353-2K-2	OPIC		1	2,274,818	2,274,818	02/15/2028
690353-C9-6	OPIC		1	4,437,736	4,437,736	01/15/2030
690353-D9-5	OPIC		1	825,480	825,480	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate		1	449,940	449,940	09/15/2022
690353-K4-8	OPIC		1	2,500,000	2,500,000	10/15/2039
690353-M8-7	OPIC		1	1,416,667	1,416,667	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES		1	2,100,000	2,100,000	08/15/2029
690353-ZZ-3	OPIC		1	7,400,000	7,400,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				21,404,641	21,404,641	XXX
0599999. Total - U.S. Government Bonds				21,404,641	21,404,641	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
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1FE	1,800,000	1,800,000	03/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	1,505,000	1,505,000	07/31/2028
76252P-HJ-1	RIB FLOATER TRUST		1FE	2,410,000	2,410,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,715,000	5,715,000	XXX
3199999. Total - U.S. Special Revenues Bonds				5,715,000	5,715,000	XXX
125523-AA-8	CIGNA CORP		2FE	1,400,529	1,400,000	03/17/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	1,101,884	1,100,584	05/01/2020
256746-AE-8	DOLLAR TREE INC		2FE	1,200,091	1,200,000	04/17/2020
35085A-AA-9	486 LESSER STREET TAX		1FE	1,455,000	1,455,000	02/01/2032
49456B-AE-1	KINDER MORGAN		2FE	1,615,179	1,613,871	12/01/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	1,149,403	1,148,746	11/01/2019
59217G-CY-3	MET LIFE GLOB		1FE	1,804,428	1,800,000	05/28/2021
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	999,562	998,947	10/28/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	1,548,858	1,547,138	12/19/2019
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	4,107,409	4,100,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	649,605	648,858	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,603,319	3,600,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	449,966	448,664	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				21,085,233	21,061,808	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				21,085,233	21,061,808	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				42,489,874	42,466,449	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				5,715,000	5,715,000	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				48,204,874	48,181,449	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			23,463	23,463	
9099999. Total - Cash (Schedule E Part 1 type)				48,463	48,463	XXX
	CATHOLIC HEALTH INITIATV CP			1,054,764	1,052,845	12/11/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			45,359	45,359	
	DUPONT CP			3,989,985	3,983,473	11/15/2019
	Entergy Corp CP			1,496,663	1,494,133	11/13/2019
	KOMATSU FINANCE AMERICA CP			3,494,160	3,488,403	11/04/2019
	PARKER-HANNIFIN CORP CP			3,577,542	3,573,600	01/08/2020
	TRANSCANADA PIPELINES CP			3,687,272	3,680,834	12/02/2019
	UNITEDHEALTH GROUP INC CP			1,349,821	1,349,109	10/04/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				18,695,568	18,667,756	XXX
9999999 - Totals				66,948,905	66,897,668	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (10,563,870) Book/Adjusted Carrying Value $ (10,680,016)
2. Average balance for the year Fair Value $ 73,536,653 Book/Adjusted Carrying Value $ 73,166,850

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(7,251,401)	(6,553,925)	(8,158,625)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					3,620,766	3,627,667	3,633,834	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					573,100	525,611	483,323	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,578,712	3,584,778	3,590,548	XXX
PNC BANK	CINCINNATI, OH					(15,956,281)	(8,819,743)	(13,029,805)	XXX
US BANK	CINCINNATI, OH					1,518,540	2,501,932	2,375,065	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			303,379	240,902	269,812	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(13,613,185)	(4,892,778)	(10,835,848)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(13,613,185)	(4,892,778)	(10,835,848)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(13,613,185)	(4,892,778)	(10,835,848)	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
	BLACK HILLS CORP CP		09/30/2019	2.150	10/03/2019	2,499,552	149	0
	CATHOLIC HEALTH INITIATV CP		08/01/2019	2.450	11/14/2019	1,985,708	8,303	0
	CATHOLIC HEALTH INITIATV CP		09/09/2019	2.250	12/11/2019	1,052,845	1,456	0
	CENTENNIAL ENERGY CP		09/30/2019	2.250	10/01/2019	2,499,844	156	0
	CON'L RUBBER CRP AMERICA CP		09/27/2019	2.220	10/04/2019	6,996,978	1,727	0
	DUPONT CP		09/09/2019	2.220	11/15/2019	3,983,473	5,427	0
	ENBRIDGE CP		09/12/2019	2.230	10/01/2019	1,997,646	2,354	0
	Entergy Corp CP		09/10/2019	2.200	11/13/2019	1,494,133	1,925	0
	KOMATSU FINANCE AMERICA CP		09/09/2019	2.130	11/04/2019	3,488,403	4,556	0
	PARKER-HANNIFIN CORP CP		09/10/2019	2.200	01/08/2020	3,573,600	4,620	0
	UNITEDHEALTH GROUP INC CP		09/23/2019	2.160	10/04/2019	1,349,109	648	0
	ROGERS COMMUNICATIONS CP		09/26/2019	2.220	10/17/2019	12,983,967	3,207	0
	TRANSCANADA PIPELINES CP		09/09/2019	2.220	12/02/2019	3,680,834	5,020	0
	ELECTRICITE DE FRANCE CP		09/30/2019	2.220	10/07/2019	1,999,137	123	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						49,585,229	39,671	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						49,585,229	39,671	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						49,585,229	39,671	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						49,585,229	39,671	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2019	0.000		25,000	0	412
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						25,000	0	412
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2019	0.000		31,751,803	0	15,973
922906-30-0	Vanguard Federal Money Market Inv		09/30/2019	0.000		2,507,038	0	27,006
8699999. Subtotal - All Other Money Market Mutual Funds						34,258,841	0	42,979
8899999 - Total Cash Equivalents						83,869,070	39,671	43,391