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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

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

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.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 Board, President & CEO	John Finn Barrett	
Secretary and Counsel	Donald Joseph Wuebbling	

OTHER

James Howard Acton Jr. #, VP	Edward Joseph Babbitt, VP, Sr Counsel	Troy Dale Brodie, Sr VP, Chief Marketing Officer
Daniel Joseph Carter #, VP	Karen Ann Chamberlain, Sr VP, Chief Information Officer	Kim Rehling Chiodi, Sr VP
Keith Terrill Clark, MD, VP, Medical Director	James Joseph DeLuca, VP	Bryan Chalmer Dunn, Sr VP
Lisa Beth Fangman, VP	Wade Matthew Fugate #, VP, Controller	Stephen Paul Hamilton, VP
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., VP
Narendra Varma Kanteti, VP	Phillip Earl King, VP, Auditor	Michael Joseph Laatsch, VP
Linda Marie Lake, VP	Roger Michael Lanham #, Sr VP, Co-Chief Inv Officer	Daniel Roger Larsen, VP, Tax
Todd Anthony Lee #, VP	Matthew William Loveless, VP	Joseph Hanlon Lynch Jr. #, VP
Bruce William Maisel, VP, CCO	Jill Tripp McGruder, Sr VP, Chief Marketing Officer	Jimmy Joe Miller, Sr VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Steven Owen Reeves, VP	Mario Joseph San Marco, VP
Travis Daniel Schraffenberger #, VP	Luc Paul Sicotte, VP	Denise Lynn Sparks, VP
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Martin Stapleton, VP	Gerald Joseph Ulland, VP
James Joseph Vance, Sr VP, Treasurer	Eric John Walzer #, VP	Brendan Matthew White #, Sr VP, Co-Chief Inv Officer

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jo Ann Davidson
James Kirby Risk III	Robert Blair Truitt #	George Herbert Walker III
Thomas Luke Williams	John Peter Zanotti	

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.

John Finn Barrett Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 22nd day of February, 2017

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	14,507,581	0.162	14,507,581		14,507,581	0.164
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	28,520,659	0.318	28,520,659		28,520,659	0.321
	1.22 Issued by U.S. government sponsored agencies	10,010,975	0.112	10,010,975		10,010,975	0.113
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	33,389,038	0.372	33,389,038		33,389,038	0.376
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	7,790,000	0.087	7,790,000		7,790,000	0.088
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0		0	0.000
	1.43 Revenue and assessment obligations	92,961,815	1.036	92,961,815		92,961,815	1.048
	1.44 Industrial development and similar obligations	0	0.000	0		0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	7,902,290	0.088	7,902,290		7,902,290	0.089
	1.512 Issued or guaranteed by FNMA and FHLMC	53,489,628	0.596	53,489,628		53,489,628	0.603
	1.513 All other	0	0.000	0		0	0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	123,246,560	1.373	123,246,560		123,246,560	1.389
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0		0	0.000
	1.523 All other	208,511,097	2.323	208,511,097		208,511,097	2.350
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,075,573,539	23.128	2,075,573,539		2,075,573,539	23.394
	2.2 Unaffiliated non-U.S. securities (including Canada)	776,343,066	8.651	776,343,066		776,343,066	8.750
	2.3 Affiliated securities	0	0.000	0		0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	77,198,130	0.860	77,198,130		77,198,130	0.870
	3.2 Preferred stocks:						
	3.21 Affiliated	0	0.000	0		0	0.000
	3.22 Unaffiliated	36,168,043	0.403	36,168,043		36,168,043	0.408
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	0	0.000	0		0	0.000
	3.32 Unaffiliated	1,212,416,494	13.510	1,212,416,494		1,212,416,494	13.666
	3.4 Other equity securities:						
	3.41 Affiliated	2,191,222,156	24.417	2,191,212,013		2,191,212,013	24.698
	3.42 Unaffiliated	0	0.000	0		0	0.000
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated	0	0.000	0		0	0.000
	3.52 Unaffiliated	0	0.000	0		0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development	0	0.000	0		0	0.000
	4.2 Agricultural	0	0.000	0		0	0.000
	4.3 Single family residential properties	0	0.000	0		0	0.000
	4.4 Multifamily residential properties	17,994,734	0.201	17,994,734		17,994,734	0.203
	4.5 Commercial loans	18,675,399	0.208	18,675,399		18,675,399	0.210
	4.6 Mezzanine real estate loans	20,984,977	0.234	20,984,977		20,984,977	0.237
5.	Real estate investments:						
	5.1 Property occupied by company	25,993,495	0.290	25,993,496		25,993,496	0.293
	5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	3,110,826	0.035	3,110,827		3,110,827	0.035
	5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6.	Contract loans	167,004,536	1.861	167,004,536		167,004,536	1.882
7.	Derivatives	0	0.000	0		0	0.000
8.	Receivables for securities	3,766,707	0.042	3,766,707		3,766,707	0.042
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	17,591,988	0.196	17,591,988	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	148,694,788	1.657	148,694,788	17,591,988	166,286,776	1.874
11.	Other invested assets	1,601,152,489	17.842	1,499,024,774		1,499,024,774	16.896
12.	Total invested assets	8,974,221,010	100.000	8,872,083,154	17,591,988	8,872,083,154	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		30,006,766
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,138,692	1,138,692
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		42,389
5.	Deduct amounts received on disposals, Part 3, Column 15		472,500
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,606,952	
	8.2 Totals, Part 3, Column 9	4,073	1,611,025
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		29,104,322
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		29,104,322

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		41,006,236
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	14,800,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,768,776	17,568,776
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		919,904
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:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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)		57,655,108
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		57,655,108
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		57,655,108

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,384,574,093
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,699,314	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	284,087,255	290,786,569
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		163
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	89,701,227	
	5.2 Totals, Part 3, Column 9	(641,120)	89,060,107
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		153,462,290
8.	Deduct amortization of premium and depreciation		26,426
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	9,779,733	
	10.2 Totals, Part 3, Column 11	0	9,779,733
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,601,152,483
12.	Deduct total nonadmitted amounts		102,127,715
13.	Statement value at end of current period (Line 11 minus Line 12)		1,499,024,768

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,764,199,462
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,234,702,723
3.	Accrual of discount		3,769,743
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(57,853)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	296,711,168	
	4.4. Part 4, Column 11	(30,221,802)	266,431,513
5.	Total gain (loss) on disposals, Part 4, Column 19		77,434,947
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,371,479,509
7.	Deduct amortization of premium		4,279,408
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	11,341,312	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	9,625,161	
	9.4. Part 4, Column 13	561,914	21,528,387
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		6,949,251,084
11.	Deduct total nonadmitted amounts		10,143
12.	Statement value at end of current period (Line 10 minus Line 11)		6,949,240,941

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	73,428,302	75,914,756	74,011,283	72,411,367
Governments	2. Canada	26,713,495	28,684,945	28,016,383	20,750,000
(Including all obligations guaranteed	3. Other Countries	6,675,543	6,926,516	6,654,940	7,000,000
by governments)	4. Totals	106,817,340	111,526,217	108,682,606	100,161,367
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	7,790,000	7,893,041	7,790,000	7,790,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	257,211,210	270,087,196	257,649,975	256,406,528
Industrial and Miscellaneous, SVO	8. United States	2,287,683,104	2,513,699,327	2,295,456,280	2,308,225,290
Identified Funds and Hybrid	9. Canada	122,159,270	133,466,221	123,064,928	119,566,413
Securities (unaffiliated)	10. Other Countries	650,585,330	724,169,948	645,658,449	655,877,759
	11. Totals	3,060,427,704	3,371,335,496	3,064,179,657	3,083,669,462
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,432,246,254	3,760,841,950	3,438,302,238	3,448,027,357
PREFERRED STOCKS	14. United States	36,168,043	40,665,766	36,168,043	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	36,168,043	40,665,766	36,168,043	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	36,168,043	40,665,766	36,168,043	
COMMON STOCKS	20. United States	1,215,988,885	1,215,988,885	933,086,205	
Industrial and Miscellaneous	21. Canada	22,575,758	22,575,758	19,637,220	
(unaffiliated)	22. Other Countries	51,049,981	51,049,981	45,712,809	
	23. Totals	1,289,614,624	1,289,614,624	998,436,234	
Parent, Subsidiaries and Affiliates	24. Totals	2,191,222,156	2,191,222,156	1,649,569,591	
	25. Total Common Stocks	3,480,836,780	3,480,836,780	2,648,005,825	
	26. Total Stocks	3,517,004,823	3,521,502,546	2,684,173,868	
	27. Total Bonds and Stocks	6,949,251,077	7,282,344,496	6,122,476,106	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	97,086,277	41,564,612	8,963,791	9,556,902	213,662	XXX	157,385,244	4.4	144,251,733	3.9	157,385,244	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	97,086,277	41,564,612	8,963,791	9,556,902	213,662	XXX	157,385,244	4.4	144,251,733	3.9	157,385,244	0
2. All Other Governments												
2.1 NAIC 1	0	0	8,514,631	22,145,600	0	XXX	30,660,231	0.9	29,059,097	0.8	28,687,224	1,973,007
2.2 NAIC 2	0	0	0	0	2,728,807	XXX	2,728,807	0.1	4,696,111	0.1	2,728,807	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	8,514,631	22,145,600	2,728,807	XXX	33,389,038	0.9	33,755,208	0.9	31,416,031	1,973,007
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	7,790,000	0	0	XXX	7,790,000	0.2	16,632,190	0.4	7,790,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	7,790,000	0	0	XXX	7,790,000	0.2	16,632,190	0.4	7,790,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	4,500,621	0.1	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	4,500,621	0.1	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	39,225,654	68,487,885	62,894,128	35,059,310	46,523,375	XXX	252,190,352	7.0	275,276,493	7.4	252,190,352	0
5.2 NAIC 2	0	1,000,000	0	0	0	XXX	1,000,000	0.0	4,000,000	0.1	0	1,000,000
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	4,020,856	XXX	4,020,856	0.1	4,025,254	0.1	4,020,856	0
5.7 Totals	39,225,654	69,487,885	62,894,128	35,059,310	50,544,231	XXX	257,211,208	7.2	283,301,747	7.6	256,211,208	1,000,000

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	169,718,017	437,950,600	308,480,545	463,504,596	333,274,832	XXX	1,712,928,590	47.8	1,888,312,174	50.6	1,197,843,297	515,085,293
6.2 NAIC 2	41,025,041	124,023,330	126,749,177	366,129,086	468,974,147	XXX	1,126,900,781	31.4	1,081,118,436	29.0	970,269,359	156,631,422
6.3 NAIC 3	6,619,988	30,054,695	62,962,227	49,448,595	24,250,525	XXX	173,336,030	4.8	123,781,009	3.3	160,562,393	12,773,637
6.4 NAIC 4	2,244,315	20,841,451	26,151,218	4,728,619	0	XXX	53,965,603	1.5	80,863,881	2.2	45,177,811	8,787,792
6.5 NAIC 5	0	9,983,537	1,913,703	0	0	XXX	11,897,240	0.3	17,342,685	0.5	845,119	11,052,121
6.6 NAIC 6	0	4,011,875	0	0	0	XXX	4,011,875	0.1	1	0.0	4,011,875	0
6.7 Totals	219,607,361	626,865,488	526,256,870	883,810,896	826,499,504	XXX	3,083,040,119	86.0	3,191,418,186	85.5	2,378,709,854	704,330,265
7. Hybrid Securities												
7.1 NAIC 1	0	0	2,523,103	0	20,891,250	XXX	23,414,353	0.7	20,891,250	0.6	23,414,353	0
7.2 NAIC 2	0	0	0	0	15,960,400	XXX	15,960,400	0.4	15,963,005	0.4	15,960,400	0
7.3 NAIC 3	0	0	0	0	7,000,000	XXX	7,000,000	0.2	22,524,942	0.6	7,000,000	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	2,523,103	0	43,851,650	XXX	46,374,753	1.3	59,379,197	1.6	46,374,753	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 306,029,948	548,003,097	399,166,198	530,266,408	400,903,119	0	2,184,368,770	60.9	XXX	XXX	1,667,310,470	517,058,300
10.2 NAIC 2	(d) 41,025,041	125,023,330	126,749,177	366,129,086	487,663,354	0	1,146,589,988	32.0	XXX	XXX	988,958,566	157,631,422
10.3 NAIC 3	(d) 6,619,988	30,054,695	62,962,227	49,448,595	31,250,525	0	180,336,030	5.0	XXX	XXX	167,562,393	12,773,637
10.4 NAIC 4	(d) 2,244,315	20,841,451	26,151,218	4,728,619	0	0	53,965,603	1.5	XXX	XXX	45,177,811	8,787,792
10.5 NAIC 5	(d) 0	9,983,537	1,913,703	0	0	0	(c) 11,897,240	0.3	XXX	XXX	845,119	11,052,121
10.6 NAIC 6	(d) 0	4,011,875	0	0	4,020,856	0	(c) 8,032,731	0.2	XXX	XXX	8,032,731	0
10.7 Totals	355,919,292	737,917,985	616,942,523	950,572,708	923,837,854	0	(b) 3,585,190,362	100.0	XXX	XXX	2,877,887,090	707,303,272
10.8 Line 10.7 as a % of Col. 7	9.9	20.6	17.2	26.5	25.8	0.0	100.0	XXX	XXX	XXX	80.3	19.7
11. Total Bonds Prior Year												
11.1 NAIC 1	367,873,322	645,013,056	353,405,356	585,079,394	427,552,430	XXX	XXX	XXX	2,378,923,558	63.7	1,858,550,390	520,373,168
11.2 NAIC 2	39,954,781	138,319,763	163,643,183	314,552,815	449,307,010	XXX	XXX	XXX	1,105,777,552	29.6	953,510,916	152,266,636
11.3 NAIC 3	6,349,402	25,067,984	50,620,936	43,958,015	20,309,614	XXX	XXX	XXX	146,305,951	3.9	132,531,705	13,774,246
11.4 NAIC 4	3,372,918	22,713,216	30,001,937	24,541,368	234,442	XXX	XXX	XXX	80,863,881	2.2	61,910,987	18,952,894
11.5 NAIC 5	893,518	5,650,089	10,799,078	0	0	XXX	XXX	XXX	(c) 17,342,685	0.5	12,492,001	4,850,684
11.6 NAIC 6	0	0	0	0	4,025,255	XXX	XXX	XXX	(c) 4,025,255	0.1	4,025,254	1
11.7 Totals	418,443,941	836,764,108	608,470,490	968,131,592	901,428,751	XXX	XXX	XXX	(b) 3,733,238,882	100.0	3,023,021,253	710,217,629
11.8 Line 11.7 as a % of Col. 9	11.2	22.4	16.3	25.9	24.1	XXX	XXX	XXX	100.0	XXX	81.0	19.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	220,428,784	350,408,568	318,914,910	418,239,500	359,318,707		1,667,310,469	46.5	1,858,550,390	49.8	1,667,310,469	XXX
12.2 NAIC 2	37,526,067	103,047,227	107,814,800	346,289,274	394,281,197		988,958,565	27.6	953,510,916	25.5	988,958,565	XXX
12.3 NAIC 3	6,619,988	29,059,936	51,183,349	49,448,595	31,250,525		167,562,393	4.7	132,531,705	3.6	167,562,393	XXX
12.4 NAIC 4	2,244,315	16,622,386	21,732,491	4,578,619	0		45,177,811	1.3	61,910,987	1.7	45,177,811	XXX
12.5 NAIC 5	0	467,416	377,703	0	0		845,119	0.0	12,492,001	0.3	845,119	XXX
12.6 NAIC 6	0	4,011,875	0	0	4,020,856		8,032,731	0.2	4,025,254	0.1	8,032,731	XXX
12.7 Totals	266,819,154	503,617,408	500,023,253	818,555,988	788,871,285	0	2,877,887,088	80.3	3,023,021,253	81.0	2,877,887,088	XXX
12.8 Line 12.7 as a % of Col. 7	9.3	17.5	17.4	28.4	27.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.4	14.0	13.9	22.8	22.0	0.0	80.3	XXX	XXX	XXX	80.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	85,601,164	197,594,529	80,251,288	112,026,908	41,584,412	0	517,058,301	14.4	520,373,168	13.9	XXX	517,058,301
13.2 NAIC 2	3,498,974	21,976,103	18,934,377	19,839,812	93,382,157	0	157,631,423	4.4	152,266,636	4.1	XXX	157,631,423
13.3 NAIC 3	0	994,759	11,778,878	0	0	0	12,773,637	0.4	13,774,246	0.4	XXX	12,773,637
13.4 NAIC 4	0	4,219,065	4,418,727	150,000	0	0	8,787,792	0.2	18,952,894	0.5	XXX	8,787,792
13.5 NAIC 5	0	9,516,121	1,536,000	0	0	0	11,052,121	0.3	4,850,684	0.1	XXX	11,052,121
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	1	0.0	XXX	0
13.7 Totals	89,100,138	234,300,577	116,919,270	132,016,720	134,966,569	0	707,303,274	19.7	710,217,629	19.0	XXX	707,303,274
13.8 Line 13.7 as a % of Col. 7	12.6	33.1	16.5	18.7	19.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.5	6.5	3.3	3.7	3.8	0.0	19.7	XXX	XXX	XXX	XXX	19.7

(a) Includes $ 687,132,385 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,261,348 current year, $ 0 prior year of bonds with Z designations and $ .... , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ 0 prior year of bonds with 5* designations and $ .... , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 152,944,111 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	87,706,943	26,067,197	4,229,459	8,767,923	213,662	XXX	126,985,184	3.5	78,966,946	2.1	126,985,184	0
1.2 Residential Mortgage-Backed Securities	8,827,948	13,196,738	1,599,371	600,804	0	XXX	24,224,861	0.7	55,872,324	1.5	24,224,861	0
1.3 Commercial Mortgage-Backed Securities	551,387	2,300,678	3,134,961	188,174	0	XXX	6,175,200	0.2	9,412,462	0.3	6,175,200	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	97,086,278	41,564,613	8,963,791	9,556,901	213,662	XXX	157,385,245	4.4	144,251,732	3.9	157,385,245	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	8,514,631	22,145,600	2,728,807	XXX	33,389,038	0.9	33,755,208	0.9	31,416,031	1,973,007
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	8,514,631	22,145,600	2,728,807	XXX	33,389,038	0.9	33,755,208	0.9	31,416,031	1,973,007
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	7,790,000	0	0	XXX	7,790,000	0.2	16,632,190	0.4	7,790,000	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	7,790,000	0	0	XXX	7,790,000	0.2	16,632,190	0.4	7,790,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	4,500,621	0.1	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	4,500,621	0.1	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	13,112,465	2,488,892	8,540,855	2,261,942	12,675,388	XXX	39,079,542	1.1	29,858,379	0.8	39,079,542	0
5.2 Residential Mortgage-Backed Securities	24,807,660	54,920,251	46,037,554	17,234,779	642,239	XXX	143,642,483	4.0	175,417,904	4.7	143,642,483	0
5.3 Commercial Mortgage-Backed Securities	647,675	9,948,259	0	0	0	XXX	10,595,934	0.3	11,393,757	0.3	10,595,934	0
5.4 Other Loan-Backed and Structured Securities	657,855	2,130,482	8,315,719	15,562,588	37,226,604	XXX	63,893,248	1.8	66,631,707	1.8	62,893,248	1,000,000
5.5 Totals	39,225,655	69,487,884	62,894,128	35,059,309	50,544,231	XXX	257,211,207	7.2	283,301,747	7.6	256,211,207	1,000,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	176,381,668	393,177,605	435,464,650	830,588,941	814,843,085	XXX	2,650,455,949	73.9	2,710,141,223	72.6	2,195,342,570	455,113,379
6.2 Residential Mortgage-Backed Securities	25,101,167	65,689,666	29,224,911	26,093,005	11,442,341	XXX	157,551,090	4.4	186,271,948	5.0	124,604,856	32,946,234
6.3 Commercial Mortgage-Backed Securities	1,093,606	23,996,907	18,685,617	7,183,879	0	XXX	50,960,009	1.4	53,032,748	1.4	22,316,278	28,643,731
6.4 Other Loan-Backed and Structured Securities	17,030,921	144,001,311	42,881,692	19,945,070	214,078	XXX	224,073,072	6.2	241,972,266	6.5	36,446,150	187,626,922
6.5 Totals	219,607,362	626,865,489	526,256,870	883,810,895	826,499,504	XXX	3,083,040,120	86.0	3,191,418,185	85.5	2,378,709,854	704,330,266
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	22,960,400	XXX	22,960,400	0.6	35,963,005	1.0	22,960,400	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	2,523,103	0	20,891,250	XXX	23,414,353	0.7	23,416,192	0.6	23,414,353	0
7.5 Totals	0	0	2,523,103	0	43,851,650	XXX	46,374,753	1.3	59,379,197	1.6	46,374,753	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	277,201,076	421,733,694	464,539,595	863,764,406	853,421,342	XXX	2,880,660,113	80.3	XXX	XXX	2,423,573,727	457,086,386
10.2 Residential Mortgage-Backed Securities	58,736,775	133,806,655	76,861,836	43,928,588	12,084,580	XXX	325,418,434	9.1	XXX	XXX	292,472,200	32,946,234
10.3 Commercial Mortgage-Backed Securities	2,292,668	36,245,844	21,820,578	7,372,053	0	XXX	67,731,143	1.9	XXX	XXX	39,087,412	28,643,731
10.4 Other Loan-Backed and Structured Securities	17,688,776	146,131,793	53,720,514	35,507,658	58,331,932	XXX	311,380,673	8.7	XXX	XXX	122,753,751	188,626,922
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	355,919,295	737,917,986	616,942,523	950,572,705	923,837,854	0	3,585,190,363	100.0	XXX	XXX	2,877,887,090	707,303,273
10.7 Line 10.6 as a % of Col. 7	9.9	20.6	17.2	26.5	25.8	0.0	100.0	XXX	XXX	XXX	80.3	19.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	336,529,728	444,520,238	450,552,030	865,091,301	813,124,275	XXX	XXX	XXX	2,909,817,572	77.9	2,450,641,192	459,176,380
11.2 Residential Mortgage-Backed Securities	66,793,559	185,669,691	91,071,246	49,541,806	24,485,874	XXX	XXX	XXX	417,562,176	11.2	382,481,257	35,080,919
11.3 Commercial Mortgage-Backed Securities	2,443,173	25,828,816	32,645,194	11,559,510	1,362,274	XXX	XXX	XXX	73,838,967	2.0	43,343,859	30,495,108
11.4 Other Loan-Backed and Structured Securities	12,677,480	180,745,362	34,202,019	41,938,977	62,456,327	XXX	XXX	XXX	332,020,165	8.9	146,554,944	185,465,221
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	418,443,940	836,764,107	608,470,489	968,131,594	901,428,750	XXX	XXX	XXX	3,733,238,880	100.0	3,023,021,252	710,217,628
11.7 Line 11.6 as a % of Col. 9	11.2	22.4	16.3	25.9	24.1	XXX	XXX	XXX	100.0	XXX	81.0	19.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	208,172,577	351,108,080	402,365,820	742,904,455	719,022,795	XXX	2,423,573,727	67.6	2,450,641,192	65.6	2,423,573,727	XXX
12.2 Residential Mortgage-Backed Securities	53,195,959	115,717,152	71,088,901	40,739,553	11,730,635	XXX	292,472,200	8.2	382,481,257	10.2	292,472,200	XXX
12.3 Commercial Mortgage-Backed Securities	1,777,106	21,392,421	15,729,711	188,174	0	XXX	39,087,412	1.1	43,343,859	1.2	39,087,412	XXX
12.4 Other Loan-Backed and Structured Securities	3,673,515	15,399,757	10,838,822	34,723,803	58,117,854	XXX	122,753,751	3.4	146,554,944	3.9	122,753,751	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	266,819,157	503,617,410	500,023,254	818,555,985	788,871,284	0	2,877,887,090	80.3	3,023,021,252	81.0	2,877,887,090	XXX
12.7 Line 12.6 as a % of Col. 7	9.3	17.5	17.4	28.4	27.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.4	14.0	13.9	22.8	22.0	0.0	80.3	XXX	XXX	XXX	80.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	69,028,499	70,625,614	62,173,775	120,859,951	134,398,547	XXX	457,086,386	12.7	459,176,380	12.3	XXX	457,086,386
13.2 Residential Mortgage-Backed Securities	5,540,816	18,089,503	5,772,935	3,189,035	353,945	XXX	32,946,234	0.9	35,080,919	0.9	XXX	32,946,234
13.3 Commercial Mortgage-Backed Securities	515,562	14,853,423	6,090,867	7,183,879	0	XXX	28,643,731	0.8	30,495,108	0.8	XXX	28,643,731
13.4 Other Loan-Backed and Structured Securities	14,015,261	130,732,036	42,881,692	783,855	214,078	XXX	188,626,922	5.3	185,465,221	5.0	XXX	188,626,922
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	89,100,138	234,300,576	116,919,269	132,016,720	134,966,570	0	707,303,273	19.7	710,217,628	19.0	XXX	707,303,273
13.7 Line 13.6 as a % of Col. 7	12.6	33.1	16.5	18.7	19.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.5	6.5	3.3	3.7	3.8	0.0	19.7	XXX	XXX	XXX	XXX	19.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	154,310,202	154,310,202	0	0	0
2. Cost of short-term investments acquired	1,038,266,189	1,038,266,189			
3. Accrual of discount	28	28			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	27,283	27,283			
6. Deduct consideration received on disposals	1,108,646,759	1,108,646,759			
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)	83,956,943	83,956,943	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	83,956,943	83,956,943	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		(1,020,623)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(5,898)	(5,898)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19	1,020,139	1,020,139
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(17,416,719)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(17,418,120)
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21	0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23	4,981	4,981
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		0
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

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 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 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 (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,794,442	11,794,442	0
2. Cost of cash equivalents acquired	7,850,539,136	7,850,539,136	0
3. Accrual of discount	180	180	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	12,456	12,456	0
6. Deduct consideration received on disposals	7,793,359,047	7,793,359,047	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	68,987,167	68,987,167	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	68,987,167	68,987,167	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901		43,577,011		15,542,065	23,660,650	973,734			(973,734)		8,457,821	4,435,095
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950		5,459,968		1,389,101	4,578,788	132,185			(132,185)		1,678,502	888,014
CRE 01468 05 WS OCCUPY		CINCINNATI	OH	01/01/1969		558,797		200,492	1,252,000	9,313			(9,313)		134,616	84,374
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		3,519,418		2,333,897	2,818,000	59,463			(59,463)		428,075	176,949
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		994,995		524,379	700,000	22,135			(22,135)		156,665	100,391
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990		393,894		234,854	409,200	0			0		0	12,481
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992		11,450,670		4,828,214	6,633,000	248,991			(248,991)		1,151,313	632,735
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997		756,784		603,223	487,520	0			0		0	14,601
CRE 01592 05 WS OCCUPY		CINCINNATI	OH	01/31/2002		502,436		337,270	425,000	13,036			(13,036)		0	73,687
0299999. Property occupied by the reporting entity - Administrative						67,213,973	0	25,993,495	40,964,158	1,458,857	0	0	(1,458,857)	0	12,006,992	6,418,327
0399999. Total Property occupied by the reporting entity						67,213,973	0	25,993,495	40,964,158	1,458,857	0	0	(1,458,857)	0	12,006,992	6,418,327
CRE 01270 10 OFFICE		CINCINNATI	OH	06/18/1960	12/20/2016	2,141,266		408,722	1,100,000	40,443			(40,443)		290,062	160,939
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/20/2016	8,117,551		1,662,195	3,300,000	93,467			(93,467)		1,037,245	855,691
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/20/2016	404,541		368,978	600,000	1,500			(1,500)		0	16,370
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/20/2016	511,366		308,431	400,000	12,685			(12,685)		37,734	45,654
GR 00040 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/20/2016	515,000		257,500	343,333	0			0		20,600	0
GR 00041 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/20/2016	210,000		105,000	140,000	0			0		8,400	0
0499999. Properties held for the production of income						11,899,724	0	3,110,826	5,883,333	148,095	0	0	(148,095)	0	1,394,041	1,078,654
0699999 - Totals						79,113,697	0	29,104,321	46,847,491	1,606,952	0	0	(1,606,952)	0	13,401,033	7,496,981

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,542,065	837,956
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,389,101	67,400
CRE 01560 05 WS OCCUPY	CINCINNATI	OH	06/05/1990	INTERNAL TRANSFER			2,333,897	5,752
CRE 01561 05 WS OCCUPY	CINCINNATI	OH	06/05/1990	NATIONAL UNDERWRITER			524,378	17,256
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,662,195	99,628
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	CITY OF CINCINNATI			4,828,213	74,075
CRE 01465 05 WS OCCUPY	CINCINNATI	OH	01/01/1968	VARIOUS			0	30,584
CRE 01585 45 APARTMENT	CINCINNATI	OH	08/27/1997	JUDITH STEVENS-REIS			308,431	6,041
0199999. Acquired by Purchase					0	0	26,588,280	1,138,692
0399999 - Totals					0	0	26,588,280	1,138,692

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 01465 05 WS OCCUPY	Cincinnati	OH	09/09/2016	VRE Glenway LLC	753,374		403,600	4,073			(4,073)		430,110	472,500		42,389	42,389		30,177
0199999. Property Disposed					753,374	0	403,600	4,073	0	0	(4,073)	0	430,110	472,500	0	42,389	42,389	0	30,177
0399999 - Totals					753,374	0	403,600	4,073	0	0	(4,073)	0	430,110	472,500	0	42,389	42,389	0	30,177

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0044579		Lexington	KY		10/02/1987	6.750	2,325,220	0	0	0	0	0	7,617,185	07/17/1987
0044666		Miami	FL		07/30/1999	7.300	1,579,384	0	0	0	0	0	12,000,000	05/28/1999
0044682		Cincinnati	OH		12/01/2011	5.000	26,682	0	0	0	0	0	41,064	01/30/2009
0044684		Cincinnati	OH		12/01/2011	4.490	8,087	0	0	0	0	0	18,665	01/12/2009
0044685		Cincinnati	OH		12/01/2011	5.470	17,942	0	0	0	0	0	33,570	04/07/2010
0044688		Cincinnati	OH		12/01/2011	3.430	25,754	0	0	0	0	0	40,878	05/07/2008
0044689		Cincinnati	OH		12/01/2011	4.375	310,216	0	0	0	0	0	638,725	05/29/2009
0044695		Mesa	AZ		09/09/2015	4.390	17,500,000	0	0	0	0	0	24,800,000	07/09/2015
0044696		North Charleston	SC		10/28/2016	3.900	12,974,347	0	0	0	0	0	22,400,000	08/31/2016
0044697		North Charleston	SC		11/01/2016	3.900	1,796,448	0	0	0	0	0	22,400,000	08/31/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							36,564,080	0	0	0	0	0	89,990,087	XXX
0044694		Kansas City	MO		03/31/2015	14.000	20,984,977	0	0	0	0	0	99,000,000	12/31/2014
0699999. Mortgages in good standing - Mezzanine Loans							20,984,977	0	0	0	0	0	99,000,000	XXX
0899999. Total Mortgages in good standing							57,549,057	0	0	0	0	0	188,990,087	XXX
0044690		Covington	KY		12/01/2011	0.000	63,494	0	0	0	0	0	136,460	01/30/2007
0044692		Cincinnati	OH		12/01/2011	0.000	42,559	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							106,053	0	0	0	0	0	615,370	XXX
1699999. Total - Restructured Mortgages							106,053	0	0	0	0	0	615,370	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							57,655,110	0	0	0	0	0	189,605,457	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

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
0044696	North Charleston	SC		10/28/2016	3.900	13,000,000	0	22,400,000
0044697	North Charleston	SC		11/01/2016	3.900	1,800,000	0	22,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						14,800,000	0	44,800,000
0044694	Kansas City	MO		03/31/2015	14.000	0	2,768,776	99,000,000
0699999. Mortgages in good standing - Mezzanine Loans						0	2,768,776	99,000,000
0899999. Total Mortgages in good standing						14,800,000	2,768,776	143,800,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						14,800,000	2,768,776	143,800,000

SCHEDULE B - PART 3

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

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
0044683	Cincinnati	OH		12/01/2011	05/12/2016	42,384	0	0	0	0	0	0	41,538	41,538	0	0	0
0044686	Cincinnati	OH		12/01/2011	12/09/2016	23,931	0	0	0	0	0	0	23,105	23,105	0	0	0
0044687	Cincinnati	OH		12/01/2011	12/09/2016	11,492	0	0	0	0	0	0	10,922	10,922	0	0	0
0199999. Mortgages closed by repayment						77,807	0	0	0	0	0	0	75,565	75,565	0	0	0
0044579	Lexington	KY		10/02/1987		2,584,836	0	0	0	0	0	0	0	259,616	0	0	0
0044666	Miami	FL		07/30/1999		2,096,975	0	0	0	0	0	0	0	517,591	0	0	0
0044682	Cincinnati	OH		12/01/2011		27,626	0	0	0	0	0	0	0	945	0	0	0
0044683	Cincinnati	OH		12/01/2011		42,384	0	0	0	0	0	0	0	846	0	0	0
0044684	Cincinnati	OH		12/01/2011		8,393	0	0	0	0	0	0	0	306	0	0	0
0044685	Cincinnati	OH		12/01/2011		18,810	0	0	0	0	0	0	0	868	0	0	0
0044686	Cincinnati	OH		12/01/2011		23,931	0	0	0	0	0	0	0	826	0	0	0
0044687	Cincinnati	OH		12/01/2011		11,492	0	0	0	0	0	0	0	569	0	0	0
0044688	Cincinnati	OH		12/01/2011		26,866	0	0	0	0	0	0	0	1,112	0	0	0
0044689	Cincinnati	OH		12/01/2011		326,320	0	0	0	0	0	0	0	16,104	0	0	0
0044690	Covington	KY		12/01/2011		76,231	0	0	0	0	0	0	0	12,737	0	0	0
0044692	Cincinnati	OH		12/01/2011		46,173	0	0	0	0	0	0	0	3,614	0	0	0
0044696	North Charleston	SC		10/28/2016		0	0	0	0	0	0	0	0	25,653	0	0	0
0044697	North Charleston	SC		11/01/2016		0	0	0	0	0	0	0	0	3,552	0	0	0
0299999. Mortgages with partial repayments						5,290,037	0	0	0	0	0	0	0	844,339	0	0	0
0599999 - Totals						5,367,844	0	0	0	0	0	0	75,565	919,904	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/17/2000		4,838,077	8,045,424	8,045,424	974,383							2.380
34918@-10-8	FT WASHINGTON ACTIVE FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON ACTIVE FIXED INCOME LLC	3	09/27/2007		157,033,889	259,826,450	259,826,450	16,892,986							58.030
1499999. Joint Venture Interests - Fixed Income - Affiliated									161,871,966	267,871,874	267,871,874	17,867,369	0	0	0	0	0	0	XXX
	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		12,463,256	12,719,146	12,719,146	4,000						7,467,855	6.640
	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008		728,646	1,014,783	1,014,783	411,153					125,435	487,015	0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	1,747,890	1,747,890	1,747,890	308,628		271,519			294,616	224,329	0.180
	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	716,932	716,932	716,932	61,496		406,562			32,186	15,783	0.020
	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	1,669,286	1,666,846	1,666,846	848,438					881,684	0	0.480
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	781,641	540,434	540,434	(241,207)						34,111,586	2.660
	BEEKEN PETTY O'KEEFE FD II LP L.P.		CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.		10/31/2005		526,315	526,315	526,315	68,870		281,934				133,095	0.620
	BRIDGE GROWTH PARTNERS LP		CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014		5,258,852	6,123,964	6,123,964	282,915						4,437,655	2.400
	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3	2,707,591	3,699,785	3,699,785	992,194						1,642	10.000
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		05/05/2006	3	2,593	(3,012)	(3,012)	(5,605)						29,445	0.290
	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	674,101	588,763	588,763	(85,338)						65,286	0.080
	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	3,502,324	3,502,324	3,502,324	282,692		785,505				199,171	0.740
	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		190,495	181,431	181,431	(9,064)						309,505	1.630
	CINTRIFUSE Early Stage Capital Fund I LLC		CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC		12/31/2012	1	2,107,417	2,138,031	2,138,031	58,948						2,792,824	8.780
	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		5,118,966	5,481,817	5,481,817	1,384,029		1,247,672				2,765,459	0.960
	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		5,296,133	7,268,952	7,268,952	366,039						1,628,955	1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012		8,582,099	10,694,752	10,694,752	(4,687,051)						2,039,184	7.350
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1	4,791,796	4,833,448	4,833,448	(567,619)					1,084,406		0.710
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		07/12/2007	1	2,279,012	2,256,474	2,256,474	(477,605)					687,682		0.910
	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	1,604,562	2,185,422	2,185,422	995,501					255,108	478,904	0.050
	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		3,552,687	2,781,450	2,781,450	(771,236)						1,097,934	1.420
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	710,093	195,272	195,272	(822,273)						213,197	7.040
	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		9,990,165	11,505,850	11,505,850	491,695					343,000	1,700,000	1.400
	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		2,571,897	3,437,091	3,437,091	226,498					913,610		2.410
	HILLCREST FUND LP		CAYMAN ISLANDS	CYM	HILLCREST FUND LP		01/06/2009	1	2,421,741	2,421,741	2,421,741	2,409,593		1,192,521			1,978,170	5,442,332	15.340
	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		7,191,760	5,739,927	5,739,927	(1,566,977)						3,081,485	0.640
	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	5,292,280	6,084,202	6,084,202	300,159					135,270	301,060	0.070
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		21,321	20,946	20,946	4,272		25,849				80,850	0.630
	MORGAN STANLEY LEV EQ FUND II L.P		NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P		02/28/1988	3	185,591	185,395	185,395	(33)							1.780
	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	1,777,528	1,747,950	1,747,950	(29,578)						1	0.320
	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	5,983,748	6,640,511	6,640,511	432,683					398,145	4,289,500	0.570
	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	606,064	772,896	772,896	(782,568)						835,460	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	6,729,072	6,690,120	6,690,120	504,322					455,709	580,552	0.200
	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		200,000	200,000	200,000							300,000	1.000
	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	1,010,776	1,010,776	1,010,776	174,999		174,999				379,788	0.020
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		4,709,478	5,217,800	5,217,800	814,533					282,965	482,147	0.590
	SOFTBANK TECHNOLOGY VEN V L.P		WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P		08/09/1999	1	112,893	110,817	110,817	(225)							0.820
	SOLAMERE CAPITAL FUND II-A SOLAMERE		BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE		06/20/2014		5,801,371	5,801,371	5,801,371	1,195,390		229,200			1,143,702	5,344,986	5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		11/03/2014		838,958	1,054,359	1,054,359	242,381					34,683	1,295,931	3.300
1599999. Joint Venture Interests - Common Stock - Unaffiliated									120,457,330	129,502,972	129,502,972	2,815,048	0	4,615,761	0	0	9,046,370	82,612,914	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		3,599,662	3,599,662	3,599,662	785,809		1,335,195				26,695,042	67.200
	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		8,337,420	8,337,420	8,337,420	764,539		874,719				9,930,199	74.330
	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		11,975,551	9,673,514	9,673,514	(285,294)					2,584,207	1,489,110	38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	5,506,296	5,795,127	5,795,127	(244,210)					12,608	1,657,776	15.170
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	1,692,001	2,224,588	2,224,588	304,712						2,097,374	6.390

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	8,525,813	10,933,880	10,933,880	1,392,304						8,567,000	99.500
	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	24,496,397	30,680,604	30,680,604	721,516					384,171	2,755,461	45.790
	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	32,493,958	33,618,958	33,618,958	721,159					4,863,826	6,464,926	35.470
	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	39,219,944	45,347,700	45,347,700	4,781,279					5,339,387	8,988,421	30.990
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	2,724,051	3,161,123	3,161,123	321,981						3,864,349	4.150
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	14,291,250	16,473,769	16,473,769	1,514,109						15,633,750	99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		3,875,000	4,894,964	4,894,964	1,019,964						47,375,000	99.500
	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	2,232,390	2,232,390	2,232,390	99,865		259,158				196,005	12.500
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	5,016,920	3,954,994	3,954,994	(1,089,637)						700,000	29.840
	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		14,283,064	13,330,579	13,330,579	(533)					880,988	7,113,808	67.730
1699999. Joint Venture Interests - Common Stock - Affiliated									178,269,716	194,259,272	194,259,272	10,807,563	0	2,469,072	0	0	14,065,187	143,528,221	XXX
000000-00-0	WS WRIGHT HOTEL GP, LLC 0.61% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		Fariborn	OH	WRIGHT EXECUTIVE HOTEL LTD PARTNERS		03/13/1990		0	0	0	0					126	0	0.610
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,223,313	1,223,313	17,857							2.730
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,218,658	1,223,313	1,223,313	17,857	0	0	0	0	126	0	XXX
000000-00-0	WS LOOKOUT JV, LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER		12/17/1981		1,239,912	1,538,567	1,051,267	(26,452)						97,741	50.000
000000-00-0	NORTHEAST CINCINNATI HOTEL, LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	NORTHEAST CINCINNATI HOTEL LLC		02/21/1995					(24,393)					42,462		25.000
000000-00-0	DUBLIN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		DUBLIN	OH	DUBLIN HOTEL LLC		10/01/1997					(5,071)					67,960		25.000
000000-00-0	VULCAN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		BIRMINGHAM	AL	VULCAN HOTEL LLC		10/27/1997					(28,702)					505,992		25.000
000000-00-0	SKYPORT HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		HEBRON	KY	FIRST EXCHANGE CORPORATION		03/31/1999					(29,411)					34,938		25.000
000000-00-0	UNION CENTRE HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	UNION CENTRE HOTEL LLC		09/01/1999					(44,251)					62,373		25.000
000000-00-0	WINDSOR HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		WINDSOR	CT	TWO DAY HILL RD ASSOCIATES		10/03/2000					(26,115)					99,585		25.000
000000-00-0	WSA COMMONS LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		ATLANTA	GA	COMMONS R-3 LLC		07/13/2004										135,247		50.000
000000-00-0	QUEEN CITY SQUARE, LLC 97.75% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004		33,700,477	105,031,426	(7,881,751)								99.750
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC 14.66% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC		01/21/2005		2,205,285	2,221,027	2,221,027	15,742							14.660
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		12/01/2006		611,470,113	776,151,021	725,394,272	36,393,170					40,930,494	78,063,704	100.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WSLR HOLDINGS LLC 24.49% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		04/27/2007		0	0	0	(75,812)					410,426		24.490
000000-00-0	LEROY GLEN INVESTMENT, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		04/06/2010		0	4,316	6,558	217,165					67,708	0	100.000
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS,LLC' 62.72% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		ROUND ROCK	TX	SUNDANCE HOTEL, LLC		06/25/2008		1,735,174	1,985,719	1,045,662	(162,581)						2,833,439	62.720
000000-00-0	WRIGHT EXEC HOTEL LTD PARTNERS 60.49% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		FAIRBORN	OH	WRIGHT EXECUTIVE HOTEL LTD PARTNERS		03/13/1990		0	0	0	0					12,525		60.490
000000-00-0	IR MALL ASSOCIATES,LTD. 49.50% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VERO BEACH	FL	INDIAN RIVER MALL ASSOC LTD		04/01/1996		0	0	0	0					0		49.500
000000-00-0	CENTREPORT PARTNERS LP 25.25% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		FT. WORTH	TX	CENTREPORT PARTNERS LP		03/31/1999		0	0	0	0					42,263		25.250
000000-00-0	PCE L.P. 41.90% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		ATLANTA	GA	LANE PCE LLC		04/03/2008		0	0	0	0							41.900
000000-00-0	309 HOLDINGS, LLC 1.00% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CITY CLUB		08/02/2016		3,422,050	3,422,050	3,422,050	0						12,627,500	1.000
1899999. Joint Venture Interests - Real Estate - Affiliated									653,773,011	890,354,125	725,259,084	36,203,289	0	0	0	0	42,411,973	93,622,384	XXX
	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	26,155	28,333	28,333	2,310					132	711,415	0.290
	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	6,909,755	7,099,334	7,099,334	1,418,597					1,671,196	5,644,853	0.950
	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	7,459,272	7,847,850	7,847,850	1,134,085					645,952	10,287,881	1.080
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	239,533	271,946	271,946	(159,758)						528,527	0.830
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	710,569	634,184	634,184	(71,948)					4,438	393,911	0.660
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		3,917,013	4,083,542	4,083,542	355,695					288,821	1,146,233	0.460
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		15,685,991	16,271,849	16,271,849	892,326					1,194,668	3,600,588	2.430
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2	23,825	23,825	23,825	12,450		24,419				69	0.460
	CEVIAN CAPITAL II LP		CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP		07/01/2013		10,000,000	13,359,639	13,359,639	1,965,986							0.330
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		7,714,189	7,949,608	7,949,608	629,912					591,327	7,122,794	7.340
	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	7,912,391	8,494,245	8,494,245	(413,066)						6,686,184	1.050
	ENHANCED CREDIT SUPPORTED LOAN FUND LP		NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP		12/01/2014		10,931,574	10,784,140	10,784,140	889,589					889,589	7,591,187	19.850
	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		1,522,826	1,427,783	1,427,783	(95,043)							0.800
	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3	18,320,575	19,986,208	19,986,208	668,646					1,774,221	3,791,359	0.580
	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		5,394,735	5,394,735	5,394,735	63,949		102,267			48,274	7,451,704	2.290
	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	2,613,065	2,613,065	2,613,065	849,401		2,568,215				15,000	0.610
	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		14,457,982	14,988,322	14,988,322	886,731					742,536	2,881,635	2.800
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	1,388,336	1,383,438	1,383,438	107,736					112,624	3,336,018	0.810
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	10,940,594	10,940,594	10,940,594	1,124,442					1,124,442		2.490
	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		12,229,700	12,497,013	12,497,013	1,243,102					866,256	7,603,536	3.270
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	4,704,512	4,674,303	4,674,303	167,933					132,665	4,888,773	0.500
	THL Credit DIRECT LENDING FUND III LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		11/18/2016		844,514	830,961	830,961	(13,553)						4,155,486	1.060
2199999. Joint Venture Interests - Other - Unaffiliated									143,947,108	151,584,918	151,584,918	11,659,522	0	2,694,901	0	0	10,087,141	77,837,153	XXX
	INS PROFILLMENT SOLUTIONSLLC		CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC		07/07/2005		1,382,316	(874,961)	(874,961)	(961,749)							
	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		18,948,042	91,026,320	91,026,320	11,868,938					3,410,549		
2299999. Joint Venture Interests - Other - Affiliated									20,330,358	90,151,360	90,151,360	10,907,189	0	0	0	0	3,410,549	0	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	LS			GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015		1,066,247	1,331,154	1,064,006		(1,158)				73,750		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	01/01/2015		4,983,202	4,900,430	4,983,372		87				243,750		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1	01/01/2015		1,669,616	1,954,004	1,662,631		(3,593)				100,440		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1	01/01/2015		11,205,239	13,522,564	11,197,396		(4,031)				666,930		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		8,471,911	9,751,032	7,914,210		(7,355)				515,531		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15	LS			TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		9,279,069	9,429,812	9,261,336		(10,214)				427,966		
2399999. Surplus Debentures, etc - Unaffiliated									36,675,284	40,888,996	36,082,952	0	(26,263)	0	0	0	2,028,367	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P. 98.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		5,113,718	5,140,455	2,732,068	(114,314)						149,136	98.000
000000-00-0	RANDLOPH TOWER AFFORDABLE INV. FUND LLC 99.99% MEMBERSHIP INTEREST LIMITED LIABILTY COMPANY		CHICAGO	IL	VILLAGE GREEN		08/26/2011		2,484,675	4,437,896	2,484,675	(462,296)							99.990
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									7,598,393	9,578,351	5,216,743	(576,610)	0	0	0	0	0	149,136	XXX
4499999. Total - Unaffiliated									302,298,379	323,200,199	318,394,155	14,492,427	(26,263)	7,310,661	0	0	21,162,005	160,450,067	XXX
4599999. Total - Affiliated									1,021,843,444	1,452,214,982	1,282,758,334	75,208,800	0	2,469,072	0	0	59,887,709	237,299,741	XXX
4699999 - Totals									1,324,141,824	1,775,415,181	1,601,152,489	89,701,227	(26,263)	9,779,733	0	0	81,049,714	397,749,808	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/17/2000		3,000,000			1.250
1499999. Joint Venture Interests - Fixed Income - Affiliated							3,000,000	0	0	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			4,224,719		6.640
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008			15,916		0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	1		55,725		0.180
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2	781,641	106,773		2.660
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005			38,669		0.620
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014			3,799,177		2.400
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	3		12,306		0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		1,313,458		0.740
	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016		80,000	110,495		0.000
	CINTRIFUSE Early Stage Capital Fund I LLC	CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC	12/31/2012	1		883,614		8.780
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			66,203		0.960
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			1,542,385		1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012			817,363		7.350
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		795,642		0.050
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011			90,549		1.420
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	3		3,100,000		1.400
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			1,163,366		0.640
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		92,361		0.070
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		1,823,431		0.570
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	3		6,225		0.300
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	1		287,890		0.200
	QCA FIRST FUND V	CINCINNATI	OH	QCA FIRST FUND V	03/31/2016		200,000			1.000
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		2,589		0.020
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			608,051		0.590
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014			1,858,245		5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014			474,757		3.300
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,061,641	23,289,912	0	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008			29,466		58.630
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	1		696,188		2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	2		3,871,625		99.500
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	3		2,911,741		27.220
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	3		1,393,701		2.330
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	3		6,911,250		63.020
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	3	2,000,000	1,875,000		99.500
1699999. Joint Venture Interests - Common Stock - Affiliated							2,000,000	17,688,971	0	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006			208,565,510		100.000
	100.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	LEROY GLEN INVESTMENT LLC	CINCINNATI	OH	WSLIC MORTGAGE TRANSFER	04/06/2010			90,000		100.000
	100.00% PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	309 HOLDINGS, LLC	CINCINNATI	OH	CITY CLUB	08/02/2016			3,422,050		1.000
	1.00% PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
1899999. Joint Venture Interests - Real Estate - Affiliated							0	212,077,560	0	XXX
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		185,085		0.950
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	2		959,869		1.080
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	3		22,127		0.830
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		14,428		0.660
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			1,600,648		0.460
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	2		970		0.460
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013			1,867,200		7.340
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	2		1,497,359		1.050
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014			7,212,614		19.850
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	3		956,667		0.580
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/0214			1,970,368		2.290
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013			4,382,835		2.800
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	2		230,877		0.810
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			7,481,055		3.270

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	2		2,127,845		0.500
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016		637,673	206,841		1.060
2199999. Joint Venture Interests - Other - Unaffiliated							637,673	30,716,788	0	XXX
	INS PROFILLMENT SOLUTIONSLLC	CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC	07/07/2005			284,961		
2299999. Joint Venture Interests - Other - Affiliated							0	284,961	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P. 98.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP	CINCINNATI	OH	OTR HOUSING ASSOCIATES LP	11/27/1991			29,063		98.000
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	29,063	0	XXX
4499999. Total - Unaffiliated							1,699,314	54,006,699	0	XXX
4599999. Total - Affiliated							5,000,000	230,080,555	0	XXX
4699999 - Totals							6,699,314	284,087,255	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	12/09/2016	319,188					0		319,188	319,188			0	
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	08/03/2016	192,303					0		192,303	192,303			0	125,435
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/21/2016	464,609					0		464,609	464,609			0	294,616
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	12/14/2016	612,519					0		612,519	612,519			0	32,186
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	12/14/2016	2,941,175					0		2,941,175	2,941,175			0	881,684
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	12/01/2016	106,773					0		106,773	106,773			0	
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014	10/19/2016	1,051,508					0		1,051,508	1,051,508			0	
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	05/05/2006	12/23/2016	15,859					0		15,859	15,859			0	
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	10/24/2016	162,005					0		162,005	162,005			0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	11/30/2016	416,250					0		416,250	416,250			0	
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	10/19/2016	62,316					0		62,316	62,316			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	11/18/2016	4,250,030					0		4,250,030	4,250,030			0	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	12/05/2016	871,101					0		871,101	871,101			0	1,084,406
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	12/06/2016	585,766					0		585,766	585,766			0	687,682
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	12/22/2016	940,942					0		940,942	940,942			0	255,108
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	12/05/2016	475,876					0		475,876	475,876			0	
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	01/12/2016	343,000					0		343,000	343,000			0	343,000
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	12/07/2016	3,798,895					0		3,798,895	3,798,895			0	913,610
	HILLCREST FUND LP	CAYMAN ISLANDS	CYM	HILLCREST FUND LP	01/06/2009	11/21/2016	3,682,138					0		3,682,138	3,682,138			0	1,978,170
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	12/23/2016	2,649,549					0		2,649,549	2,649,549			0	135,270
	LANDMARK EQUITY PARTNERS IV LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP	12/14/1994	11/25/2016	28,238	(1,536)				(1,536)		28,238	28,238			0	
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	11/22/2016	112,828	(37,543)				(37,543)		112,828	112,828			0	
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	08/05/2016	50,910					0		50,910	50,910			0	
	MORGAN STANLEY LEV EQ FUND II L.P	NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P	02/28/1988	12/23/2016	11,730					0		11,730	11,730			0	
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	12/28/2016	53,403					0		53,403	53,403			0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	12/16/2016	750,808					0		750,808	750,808			0	398,145
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	09/19/2016	748,018					0		748,018	748,018			0	
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	12/13/2016	1,167,362					0		1,167,362	1,167,362			0	455,709
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	12/16/2016	286,148					0		286,148	286,148			0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	11/22/2016	202,804					0		202,804	202,804			0	282,965
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014	12/28/2016	1,506,813					0		1,506,813	1,506,813			0	1,143,702
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014	12/28/2016	185,180					0		185,180	185,180			0	34,683
1599999. Joint Venture Interests - Common Stock - Unaffiliated							29,046,045	(39,079)	0	0	0	(39,079)	0	29,046,045	29,046,045	0	0	0	9,046,370
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	06/30/2016	2,156,263					0		2,156,263	2,156,263			0	
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	12/29/2016	5,670,000					0		5,670,000	5,670,000			0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	12/30/2016	3,360,790					0		3,360,790	3,360,790			0	2,584,207
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	11/03/2016	1,567,210					0		1,567,210	1,567,210			0	12,608
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	12/30/2016	6,637,499					0		6,637,499	6,637,499			0	384,171
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	11/04/2016	4,725,000					0		4,725,000	4,725,000			0	4,863,826
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	03/30/2016	1,265,976					0		1,265,976	1,265,976			0	5,339,387
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	12/29/2016	262,500					0		262,500	262,500			0	
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	12/29/2016	927,500					0		927,500	927,500			0	
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	12/29/2016	3,651,643					0		3,651,643	3,651,643			0	880,988
1699999. Joint Venture Interests - Common Stock - Affiliated							30,224,381	0	0	0	0	0	0	30,224,381	30,224,381	0	0	0	14,065,187
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	RETURN OF CAPITAL	12/01/2006	12/22/2016	524,900,752					0		44,465,160	44,465,160			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC	CINCINNATI	OH	RETURN OF CAPITAL	01/21/2005	01/15/2016	3,343,077					0		1,137,792	1,137,792			0	
	14.66% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	RETURN OF CAPITAL	06/08/2004	12/20/2016	(4,091,251)					0		3,790,500	3,790,500			0	

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	99.75% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	LEROY GLEN INVESTMENT, LLC	CINCINNATI	OH	SALE DISTRIBUTION	04/06/2010	11/15/2016	627,369					0		927,976	927,976			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							524,779,947	0	0	0	0	0	0	50,321,428	50,321,428	0	0	0	0
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	03/17/2016	2,140					0		2,140	2,140			0	132
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	12/22/2016	5,542,064					0		5,542,064	5,542,064			0	1,671,196
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	12/23/2016	947,783					0		947,783	947,783			0	645,952
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	10/24/2016	51,388					0		51,388	51,388			0	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	12/29/2016	819,676					0		819,676	819,676			0	4,438
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	12/29/2016	420,430					0		420,430	420,430			0	288,821
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	12/14/2016	1,521,303					0		1,521,303	1,521,303			0	1,194,668
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	12/29/2016	64,250					0		64,250	64,250			0	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	10/26/2016	557,345					0		557,345	557,345			0	591,327
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	12/30/2016	2,206,155					0		2,206,155	2,206,155			0	
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014	10/07/2016	4,420,293					0		4,420,293	4,420,293			0	889,589
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	12/07/2016	725,612					0		725,612	725,612			0	
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	12/29/2016	1,689,827					0		1,689,827	1,689,827			0	1,774,221
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	06/06/2016	37,457					0		37,457	37,457			0	48,274
	MSD EUROPEAN OPPORTUNITIES	NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES	06/01/2012	05/19/2016	1,195,457	(160,230)				(160,230)		1,195,457	1,195,457			0	
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	11/30/2016	2,777,945					0		2,777,945	2,777,945			0	
	PENTWATER EVENT FUND	CHICAGO	IL	PENTWATER EVENT FUND	01/02/2013	09/28/2016	8,755,199	(441,811)				(441,811)		8,755,199	8,755,199			0	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	11/09/2016	1,040,996					0		1,040,996	1,040,996			0	742,536
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	07/01/2016	1,029,263					0		1,029,263	1,029,263			0	112,624
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	12/19/2016	3,235,134					0		3,235,134	3,235,134			0	1,124,442
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	12/15/2016	2,493,264					0		2,493,264	2,493,264			0	866,256
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	08/10/2016	886,206					0		886,206	886,206			0	132,665
2199999. Joint Venture Interests - Other - Unaffiliated							40,419,187	(602,041)	0	0	0	(602,041)	0	40,419,187	40,419,187	0	0	0	10,087,141
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	03/29/2016	3,410,549					0		3,410,549	3,410,549			0	3,410,549
2299999. Joint Venture Interests - Other - Affiliated							3,410,549	0	0	0	0	0	0	3,410,549	3,410,549	0	0	0	3,410,549
000000-00-0	OTR TRANSITIONAL HOUSING L.P.	CINCINNATI	OH	RETURN OF CAPITAL	10/25/1991	12/30/2016	40,700					0		40,700	40,700			0	
	99.00% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
000000-00-0	BOSTON CAP.CORP.TAX CREDIT FUND III	CINCINNATI	OH	DISSOLUTION	09/13/1994	12/30/2016	0					0		0	0			0	
	13.34% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							40,700	0	0	0	0	0	0	40,700	40,700	0	0	0	0
4499999. Total - Unaffiliated							69,465,232	(641,120)	0	0	0	(641,120)	0	69,465,232	69,465,232	0	0	0	19,133,511
4599999. Total - Affiliated							558,455,577	0	0	0	0	0	0	83,997,058	83,997,058	0	0	0	17,475,736
4699999 - Totals							627,920,809	(641,120)	0	0	0	(641,120)	0	153,462,290	153,462,290	0	0	0	36,609,247

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-M8-7	OPIC			4	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	0.183	0.300	FMAN	589	7,561	04/11/2016	02/15/2028
690353-WA-1	OPIC VRDN				1	3,750,000	100.0000	3,750,000	3,750,000	3,750,000	0	0	0	0	0.640	0.640	MJSD	0	6,736	09/14/2016	06/15/2017
690353-YE-1	OPIC AGENCY				1	4,270,659	100.0000	4,270,659	4,270,659	4,270,659	0	0	0	0	0.410	0.110	MJSD	816	20,249	06/09/2015	06/15/2034
690353-ZZ-3	OPIC				1	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	0.720	0.530	MJSD	5,775	44,607	12/08/2016	09/15/2020
912810-FH-6	U S TREASURY TII				1	1,015,547	200.6280	1,003,140	500,000	986,891	15,601	(18,820)	0	0	3.875	0.903	AO	6,094	28,153	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY				1	3,251,250	141.2380	4,237,125	3,000,000	3,163,168	0	(8,003)	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY TII				1	737,604	147.0700	735,350	500,000	728,211	11,560	(10,272)	0	0	2.375	0.626	JJ	7,027	15,035	11/01/2013	01/15/2025
912810-QF-8	U S TREASURY				1	210,748	138.4740	207,710	150,000	213,662	4,155	(1,242)	0	0	2.125	0.823	FA	1,347	1,774	04/15/2016	02/15/2040
912828-C2-4	U S TREASURY	SD			1	5,001,367	100.5200	5,026,005	5,000,000	5,000,577	0	(275)	0	0	1.500	1.494	FA	25,483	75,000	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	SD			1	104,910	98.7930	103,733	105,000	104,931	0	18	0	0	1.375	1.393	MS	369	1,444	10/08/2015	09/30/2020
912828-L9-9	U S TREASURY	SD			1	552,435	98.6970	554,875	562,200	554,615	0	1,909	0	0	1.375	1.739	AO	1,338	7,799	11/16/2015	10/31/2020
912828-L9-9	U S TREASURY				1	790	98.6970	790	800	792	0	2	0	0	1.375	1.739	AO	2	11	11/16/2015	10/31/2020
912828-NM-8	U S TREASURY				1	291,296	117.0550	292,638	250,000	293,735	5,714	(3,274)	0	0	1.250	1.250	JJ	1,600	1,717	04/15/2016	07/15/2020
912828-QV-5	U S TREASURY				1	809,277	110.4300	828,223	750,000	821,940	13,159	(4,098)	0	0	0.625	0.095	JJ	2,318	4,964	09/30/2013	07/15/2021
912828-UH-1	U S TREASURY TII				1	737,304	103.7370	778,030	750,000	768,417	12,409	2,447	0	0	0.125	0.457	JJ	453	967	11/01/2013	01/15/2023
912828-UX-6	U S TREASURY				1	520,509	105.0920	525,459	500,000	526,712	20,973	(4,508)	0	0	0.125	0.125	AO	139	645	09/30/2013	04/15/2018
912828-VM-9	U S TREASURY TII				1	498,750	104.7900	523,948	500,000	517,178	8,331	317	0	0	0.375	0.440	JJ	900	1,923	09/30/2013	07/15/2023
912828-WU-0	U S TREASURY				1	826,449	99.8180	823,500	825,000	826,753	138	166	0	0	0.125	0.311	JJ	484	0	11/21/2016	07/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						43,078,895	XXX	44,161,185	41,913,659	43,028,241	92,040	(45,633)	0	0	XXX	XXX	XXX	79,078	406,085	XXX	XXX
36176F-Z9-2	G2 #765168			4	1	5,131,427	103.9860	4,982,771	4,791,780	4,863,076	0	(42,061)	0	0	4.615	3.163	MON	18,428	220,959	12/01/2016	11/22/2061
36179D-B6-6	GN # AC3661			4	1	1,698,155	98.7100	1,674,158	1,696,035	1,697,709	0	94	0	0	2.640	2.614	MON	3,731	44,775	11/28/2012	01/15/2033
36202K-N5-0	G2 # 8512			4	1	1,691	101.4120	1,659	1,635	1,573	0	15	0	0	3.500	7.515	MON	5	57	05/27/2003	06/20/2019
36202K-UV-5	G2 # 8696			4	1	14,675	101.5550	14,487	14,265	13,558	0	124	0	0	2.125	4.159	MON	25	271	06/13/2003	09/20/2025
36203C-ME-9	GNMA # 345157			4	1	7,074	114.2230	9,016	7,893	7,371	0	41	0	0	6.500	9.712	MON	43	513	11/14/1994	01/15/2024
36203C-ZE-5	GNMA # 345541			4	1	10,006	114.2230	12,752	11,164	10,422	0	58	0	0	6.500	9.709	MON	60	726	11/14/1994	02/15/2024
36203D-J4-3	GNMA # 345983			4	1	4,331	114.2230	5,519	4,832	4,514	0	26	0	0	6.500	9.713	MON	26	314	11/14/1994	12/15/2023
36203D-JE-1	GNMA # 345961			4	1	10,757	114.2230	13,709	12,002	11,218	0	64	0	0	6.500	9.713	MON	65	780	11/14/1994	11/15/2023
36203D-JL-5	GNMA # 345967			4	1	5,000	114.2230	6,685	5,853	5,307	0	44	0	0	6.500	11.233	MON	32	380	12/13/1994	11/15/2023
36203D-M2-3	GNMA # 346077			4	1	4,192	114.2230	5,341	4,676	4,366	0	24	0	0	6.500	9.707	MON	25	304	11/14/1994	02/15/2024
36203D-MZ-0	GNMA # 346076			4	1	13,075	114.2230	17,481	15,304	13,860	0	112	0	0	6.500	11.229	MON	83	995	12/13/1994	01/15/2024
36203K-7M-0	GNMA # 352000			4	1	14,071	114.2230	17,930	15,698	14,667	0	83	0	0	6.500	9.709	MON	85	1,020	11/14/1994	12/15/2023
36203K-KX-1	GNMA # 351410			4	1	6,169	114.2230	8,148	7,134	6,511	0	48	0	0	6.500	10.841	MON	39	464	12/13/1994	01/15/2024
36203L-4H-2	GNMA # 352824			4	1	75,094	114.2230	99,593	87,192	79,240	0	585	0	0	6.500	10.965	MON	472	5,668	12/13/1994	04/15/2024
36203L-S5-2	GNMA # 352540			4	1	103,901	114.2230	136,952	119,900	109,587	0	802	0	0	6.500	10.771	MON	649	7,793	01/12/1995	01/15/2024
36203M-B5-8	GNMA # 352960			4	1	8,503	114.2230	10,836	9,487	8,845	0	47	0	0	6.500	9.708	MON	51	617	11/14/1994	05/15/2024
36203M-JM-3	GNMA # 353168			4	1	4,734	114.2230	6,033	5,282	4,935	0	28	0	0	6.500	9.712	MON	29	343	11/14/1994	12/15/2023
36203N-6L-7	GNMA # 354675			4	1	2,931	114.2230	3,736	3,271	3,058	0	18	0	0	6.500	9.716	MON	18	213	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714			4	1	5,526	114.2230	7,042	6,165	5,760	0	33	0	0	6.500	9.714	MON	33	401	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350			4	1	3,870	114.2230	4,932	4,318	4,035	0	23	0	0	6.500	9.715	MON	23	281	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966			4	1	21,193	114.2230	27,995	24,509	22,382	0	168	0	0	6.500	10.843	MON	133	1,593	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405			4	1	4,721	114.2230	6,016	5,267	4,917	0	27	0	0	6.500	9.709	MON	29	342	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574			4	1	3,717	114.2230	4,736	4,146	3,874	0	22	0	0	6.500	9.709	MON	22	270	11/14/1994	12/15/2023
36204C-6Z-9	GNMA 30 YR # 366388			4	1	11,158	114.2230	14,208	12,438	11,627	0	65	0	0	6.500	9.686	MON	67	808	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399			4	1	8,835	114.2230	11,260	9,858	9,206	0	52	0	0	6.500	9.712	MON	53	641	11/14/1994	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770			4	1	9,932	114.2230	13,119	11,486	10,460	0	74	0	0	6.500	10.835	MON	62	747	12/13/1994	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830			4	1	4,493	114.2230	6,006	5,258	4,765	0	39	0	0	6.500	11.231	MON	28	342	12/13/1994	12/15/2023
36204J-B2-1	GNMA # 370957			4	1	10,359	114.2230	13,201	11,557	10,798	0	61	0	0	6.500	9.709	MON	63	751	11/14/1994	12/15/2023
36204J-KH-8	GNMA # 371196			4	1	21,279	114.2230	27,118	23,741	22,181	0	125	0	0	6.500	9.712	MON	129	1,543	11/14/1994	12/15/2023
36204J-KN-5	GNMA # 371201			4	1	17,670	114.2230	22,519	19,715	18,419	0	104	0	0	6.500	9.712	MON	107	1,281	11/14/1994	12/15/2023
36204J-L2-0	GNMA # 371245			4	1	23,641	114.2230	31,161	27,281	24,935	0	183	0	0	6.500	10.771	MON	148	1,773	01/12/1995	01/15/2024
36204J-L7-9	GNMA # 371250			4	1	22,366	114.2230	29,545	25,866	23,608	0	176	0	0	6.500	10.841	MON	140	1,681	12/13/1994	01/15/2024
36204K-5W-9	GNMA # 372661			4	1	20,761	114.2230	27,366	23,958	21,897	0	160	0	0	6.500	10.771	MON	130	1,557	01/12/1995	01/15/2024
36204K-DN-0	GNMA # 371909			4	1	62,080	114.2230	82,006	71,795	65,490	0	482	0	0	6.500	10.840	MON	389	4,667	12/13/1994	02/15/2024
36204K-EA-7	GNMA # 371929			4	1	10,980	114.2230	13,993	12,251	11,431	0	63	0	0	6.500	9.710	MON	66	796	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670			4	1	76,871	114.2230	101,325	88,708	81,034	0	587	0	0	6.500	10.769	MON	481	5,766	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888			4	1	28,480	114.2230	37,621	32,937	30,061	0	224	0	0	6.500	10.841	MON	178	2,141	12/13/1994	01/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204N-R9-0	GNMA 30 YR # 375012			4	1	24,466	114.2230	32,249	28,234	25,805	0	189	0	0	6.500	10.771	MON	153	1,835	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849			4	1	7,400	114.2230	9,422	8,249	7,708	0	43	0	0	6.500	9.685	MON	45	536	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367			4	1	12,753	114.2230	16,251	14,228	13,288	0	74	0	0	6.500	9.708	MON	77	925	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429			4	1	18,753	114.2230	25,071	21,950	19,854	0	156	0	0	6.500	11.226	MON	119	1,427	12/13/1994	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918			4	1	8,665	114.2230	11,446	10,021	9,146	0	68	0	0	6.500	10.841	MON	54	651	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919			4	1	35,552	114.2230	47,150	41,279	37,578	0	287	0	0	6.500	10.970	MON	224	2,683	12/13/1994	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175			4	1	1,255	114.2230	1,658	1,451	1,325	0	10	0	0	6.500	10.843	MON	8	95	12/13/1994	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590			4	1	29,282	114.2230	38,834	33,999	30,898	0	228	0	0	6.500	10.965	MON	184	2,210	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456			4	1	25,166	114.2230	33,172	29,041	26,515	0	190	0	0	6.500	10.767	MON	157	1,888	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433			4	1	9,355	114.2230	12,357	10,818	9,868	0	73	0	0	6.500	10.840	MON	59	703	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434			4	1	11,399	114.2230	15,057	13,182	12,025	0	88	0	0	6.500	10.840	MON	71	857	12/13/1994	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599			4	1	19,917	114.2230	26,628	23,312	21,087	0	166	0	0	6.500	11.226	MON	126	1,515	12/13/1994	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624			4	1	6,941	108.7410	7,852	7,221	7,032	0	8	0	0	7.500	8.746	MON	45	542	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194			4	1	14,396	114.2230	19,017	16,649	15,187	0	112	0	0	6.500	10.840	MON	90	1,082	12/13/1994	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073			4	1	15,312	114.2230	20,471	17,922	16,202	0	126	0	0	6.500	11.224	MON	97	1,165	12/13/1994	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054			4	1	9,761	114.2230	13,050	11,425	10,328	0	80	0	0	6.500	11.224	MON	62	743	12/13/1994	04/15/2024
36207N-D4-3	GNMA # 436723			4	1	129,537	111.1090	138,709	124,841	128,285	0	(119)	0	0	7.500	6.405	MON	780	9,363	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591			4	1	161,752	110.4510	174,549	158,032	160,749	0	(162)	0	0	7.000	6.454	MON	922	11,062	08/01/2001	09/15/2028
362166-RY-8	GNMA 30 YR # 185103			4	1	618	100.4980	622	619	617	0	0	0	0	10.000	10.133	MON	5	62	09/19/1988	09/15/2018
36216W-HB-2	GNMA 30 YR # 176726			4	1	3,268	100.5040	3,250	3,233	3,236	0	(5)	0	0	10.000	9.551	MON	27	323	11/14/1988	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484			4	1	4,870	114.2230	6,511	5,700	5,165	0	42	0	0	6.500	11.231	MON	31	371	12/13/1994	12/15/2023
36218E-A9-2	GNMA 30 YR # 219732			4	1	2,732	100.4340	2,830	2,818	2,797	0	12	0	0	10.000	11.232	MON	23	282	10/19/1987	09/15/2017
36219G-EB-7	GNMA 30 YR # 248630			4	1	2,794	100.5020	2,744	2,731	2,746	0	(9)	0	0	10.000	8.774	MON	23	273	10/17/1988	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594			4	1	1,807	101.2630	1,910	1,887	1,866	0	8	0	0	9.500	10.848	MON	15	179	08/09/1988	05/15/2018
36219X-GU-6	GNMA 30 YR # 262211			4	1	1,968	100.5000	1,990	1,980	1,971	0	1	0	0	10.000	10.322	MON	17	198	09/19/1988	09/15/2018
36220G-4F-6	GNMA 30 YR # 278122			4	1	6,282	100.5140	6,830	6,795	6,558	0	46	0	0	10.000	13.857	MON	57	680	06/19/1989	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323			4	1	3,634	100.4500	3,758	3,741	3,698	0	6	0	0	9.000	9.827	MON	28	337	03/13/1990	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140			4	1	8,747	100.3480	9,122	9,091	8,897	0	16	0	0	7.500	8.726	MON	57	682	07/12/1994	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081			4	1	29,686	103.3310	31,880	30,852	30,174	0	50	0	0	7.500	8.725	MON	193	2,314	07/12/1994	05/15/2022
36224R-KG-8	GNMA 30 YR # 336095			4	1	15,744	114.2230	20,063	17,565	16,418	0	94	0	0	6.500	9.712	MON	95	1,142	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM # 80147			4	1	11,663	102.8250	11,650	11,330	10,749	0	26	0	0	2.000	3.751	MON	19	226	06/13/2003	12/20/2027
36225C-FM-3	GNMA ARM # 80171			4	1	8,558	101.4240	8,520	8,400	7,822	0	25	0	0	2.000	4.372	MON	14	159	09/08/2003	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1	598,092	113.1240	685,492	605,963	600,933	0	(10)	0	0	6.500	6.754	MON	3,282	39,388	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1	2,978,957	111.3580	3,317,316	2,978,957	2,978,957	0	0	0	0	5.500	5.535	MON	13,654	163,843	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			4	1	13,101,734	102.5660	13,015,484	12,689,887	12,742,680	0	(45,662)	0	0	4.450	3.944	MON	47,058	564,700	04/08/2011	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						24,806,534	XXX	25,280,890	24,188,060	24,224,861	0	(80,923)	0	0	XXX	XXX	XXX	94,018	1,128,014	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1	1,619,710	100.6080	1,646,785	1,636,842	1,622,171	0	6,490	0	0	6.112	6.353	MON	8,337	100,044	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1	3,836,131	102.9420	4,092,046	3,975,094	3,866,208	0	71,237	0	0	5.474	6.100	MON	18,132	221,702	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1	670,013	105.1800	733,850	697,712	686,821	0	928	0	0	5.821	6.282	MON	3,384	40,415	01/08/2003	11/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						6,125,854	XXX	6,472,681	6,309,648	6,175,200	0	78,655	0	0	XXX	XXX	XXX	29,853	362,161	XXX	XXX
0599999. Total - U.S. Government Bonds						74,011,283	XXX	75,914,756	72,411,367	73,428,302	92,040	(47,901)	0	0	XXX	XXX	XXX	202,949	1,896,260	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	4,945,200	131.3310	5,253,236	4,000,000	4,567,895	0	(59,043)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1FE	23,071,183	139.8910	23,431,709	16,750,000	22,145,600	0	(315,960)	0	0	7.500	4.201	MS	369,896	1,256,250	02/14/2014	09/15/2029
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN		D		2FE	1,770,000	89.5000	1,790,000	2,000,000	1,773,073	0	2,191	0	0	4.300	4.978	AO	14,811	86,000	07/29/2015	04/29/2053
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D	4	2FE	955,000	90.0000	900,000	1,000,000	955,734	0	509	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1FE	1,964,940	109.5500	2,191,000	2,000,000	1,973,007	0	3,005	0	0	5.250	5.480	FA	38,792	105,000	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		D		1FE	1,965,000	102.2760	2,045,516	2,000,000	1,973,729	0	3,130	0	0	4.000	4.217	JJ	35,333	80,000	01/31/2014	01/22/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						34,671,323	XXX	35,611,461	27,750,000	33,389,038	0	(366,168)	0	0	XXX	XXX	XXX	616,307	1,900,250	XXX	XXX
1099999. Total - All Other Government Bonds						34,671,323	XXX	35,611,461	27,750,000	33,389,038	0	(366,168)	0	0	XXX	XXX	XXX	616,307	1,900,250	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	3,000,000	100.6950	3,020,850	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA			2	1FE	2,240,000	101.7920	2,280,141	2,240,000	2,240,000	0	0	0	0	2.700	2.700	JD	5,040	60,480	08/15/2012	06/01/2022
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA			2	1FE	2,550,000	101.6490	2,592,050	2,550,000	2,550,000	0	0	0	0	3.100	3.100	JD	6,588	79,050	08/15/2012	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,790,000	XXX	7,893,041	7,790,000	7,790,000	0	0	0	0	XXX	XXX	XXX	53,133	222,540	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,790,000	XXX	7,893,041	7,790,000	7,790,000	0	0	0	0	XXX	XXX	XXX	53,133	222,540	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AX-2	CEDAR CLIFF OHIO LOC SCH DIST				1FE	7,910,000	114.9730	9,094,364	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
3133MU-DV-4	FHDN				1	10,138,550	103.9330	10,393,250	10,000,000	10,010,975	0	(12,732)	0	0	5.375	5.237	MN	68,681	537,500	07/31/2003	11/15/2017
60416Q-FT-6	MN HSG FIN AGY			2	1FE	3,935,637	96.6320	3,803,084	3,935,637	3,935,637	0	0	0	0	2.600	2.614	MON	8,527	102,326	08/01/2012	09/01/2042
686053-DF-3	OREGON SCH BRDS ASSN SCHOOL DISTRICT				1FE	2,050,000	105.9490	2,171,955	2,050,000	2,050,000	0	0	0	0	5.223	5.223	JD	297	107,072	02/06/2004	06/30/2018
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT				1FE	10,300,000	100.0000	10,300,000	10,300,000	10,300,000	0	0	0	0	1.100	1.100	MON	9,442	3,691	12/23/2016	11/01/2039
835574-BS-2	SONOMA CNTY CALIF PENSION OBLI				1FE	3,000,000	102.4720	3,074,160	3,000,000	3,000,000	0	0	0	0	4.660	4.660	JD	11,650	139,800	05/14/2003	12/01/2017
915137-5R-0	UNIVERSITY OF TEXAS			4	1FE	1,856,440	114.6500	2,293,000	2,000,000	1,872,931	0	3,081	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						39,190,627	XXX	41,129,813	39,195,637	39,079,543	0	(9,651)	0	0	XXX	XXX	XXX	174,632	1,464,033	XXX	XXX
3128MB-XF-9	FGLMC # G13178			4	1	1,591,914	107.5110	1,662,397	1,546,252	1,574,663	0	(4,066)	0	0	5.000	4.147	MON	6,443	77,313	08/07/2009	06/01/2023
3128MB-YE-1	FGLMC # G13209			4	1	857,949	107.2420	884,890	825,137	845,760	0	(2,859)	0	0	5.000	3.870	MON	3,438	41,257	08/13/2009	07/01/2023
3128MT-PK-8	FGCI # H01326			4	1	555,530	109.0960	609,153	558,366	555,670	0	30	0	0	5.500	5.658	MON	2,559	30,710	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC # J10378			4	1	1,042,820	105.3800	1,077,043	1,022,060	1,035,747	0	(1,669)	0	0	4.500	3.940	MON	3,833	45,993	08/05/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358			4	1	3,163,003	106.1230	3,279,797	3,090,568	3,138,527	0	(5,769)	0	0	4.500	3.857	MON	11,590	139,076	08/04/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			4	1	1,101,831	105.8340	1,141,197	1,078,286	1,093,842	0	(1,884)	0	0	4.500	3.900	MON	4,044	48,523	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			4	1	1,474,597	105.3300	1,518,898	1,442,038	1,463,941	0	(2,132)	0	0	4.000	3.414	MON	4,807	57,681	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			4	1	1,010,291	105.6180	1,027,858	973,188	999,735	0	(2,633)	0	0	4.500	3.473	MON	3,649	43,793	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			4	1	728,497	105.6870	726,348	687,262	718,258	0	(2,876)	0	0	4.500	2.844	MON	2,577	30,927	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293			4	1	969,842	105.4220	964,270	914,676	956,140	0	(3,848)	0	0	4.500	2.836	MON	3,430	41,160	10/17/2011	05/01/2025
3128PT-UT-0	FGLMC #J14194			4	1	2,864,160	102.7310	3,028,489	2,947,994	2,885,354	0	4,615	0	0	3.000	3.660	MON	7,370	88,440	03/04/2011	01/01/2026
31290K-CU-1	FHLMC # 554583			4	1	49,895	104.0220	52,629	50,594	49,954	0	8	0	0	9.500	9.760	MON	401	4,806	01/30/1991	02/01/2021
31292G-C4-6	FHLMC # C00091			4	1	6,443	108.9720	7,200	6,607	6,515	0	10	0	0	9.000	9.784	MON	50	595	12/09/1991	12/01/2021
31295V-EC-0	FHLMC # A00131			4	1	615	101.3270	623	615	613	0	0	0	0	9.500	9.608	MON	5	58	01/07/1991	11/01/2020
31295V-UV-0	FHLMC # A00596			4	1	3,165	101.4150	3,292	3,246	3,203	0	5	0	0	9.000	9.785	MON	24	292	12/09/1991	05/01/2021
3132G7-H3-2	FG U80250			4	1	3,413,617	103.8680	3,372,552	3,246,951	3,395,118	0	(4,663)	0	0	3.500	2.579	MON	9,470	113,643	05/30/2013	03/01/2033
313401-H4-6	FHLMC # 360043			4	1	1,993	105.1500	2,066	1,965	1,954	0	(5)	0	0	10.000	9.445	MON	16	196	12/06/1990	12/01/2018
313401-P8-8	FHLMC # 360064			4	1	825	105.4700	857	813	810	0	(2)	0	0	10.000	9.446	MON	7	81	12/06/1990	07/01/2019
313401-Q6-1	FHLMC # 360070			4	1	478	106.4140	516	485	479	0	0	0	0	9.500	9.760	MON	4	46	01/30/1991	07/01/2019
313401-V8-1	FHLMC # 360103			4	1	2,103	107.4540	2,291	2,132	2,105	0	0	0	0	9.500	9.760	MON	17	203	01/30/1991	05/01/2020
313602-YQ-1	FNMA - CMO 1989-44 44-H			4	1	2,474	105.0560	2,702	2,572	2,546	0	2	0	0	9.000	9.667	MON	19	232	07/21/1989	07/25/2019
313614-4B-2	FNMA # 050318			4	1	663	106.6490	708	664	661	0	0	0	0	10.000	9.996	MON	6	66	01/09/1991	07/01/2020
313615-A3-0	FNMA # 050426			4	1	3,257	107.9450	3,534	3,274	3,255	0	0	0	0	9.500	9.657	MON	26	311	04/08/1991	04/01/2021
313615-HN-9	FNMA # 050637			4	1	15,321	112.9250	17,359	15,372	15,307	0	(2)	0	0	8.000	8.078	MON	102	1,230	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			4	1	4,207,938	106.4970	3,999,367	3,755,387	4,130,072	0	(15,774)	0	0	4.500	3.583	MON	14,083	164,944	12/01/2016	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1	1,069,375	103.7910	1,037,908	1,000,000	1,046,848	0	(5,178)	0	0	3.500	2.852	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1	1,817,644	99.7010	2,214,445	2,221,082	1,848,733	0	14,989	0	0	3.500	4.943	MON	6,478	76,284	12/01/2016	01/25/2044
31374S-Y4-7	FNMA # 323031			4	1	513,692	114.1030	579,967	508,283	511,962	0	(440)	0	0	6.000	5.690	MON	2,541	30,497	04/30/2003	04/01/2028
3137A2-YK-1	FHMS 3763 JM			4	1	6,885,156	103.5760	7,250,306	7,000,000	6,939,540	0	9,213	0	0	4.000	4.215	MON	23,333	280,000	01/28/2011	12/15/2038
3137A6-6S-6	FHR 3798 AY			4	1	1,552,461	104.5990	1,513,425	1,446,884	1,490,979	0	(12,649)	0	0	3.500	2.438	MON	4,220	50,641	05/15/2012	01/15/2026
3137A7-JU-5	FHLMC K701 A2			4	1	7,069,916	101.7150	7,120,029	7,000,000	6,993,136	0	(14,396)	0	0	3.882	3.694	MON	22,645	271,740	02/18/2011	11/25/2017
3137AN-NF-8	FHR 4034 GB			4	1	8,789,073	107.4100	8,200,051	7,634,374	8,438,906	0	(74,730)	0	0	4.500	3.088	MON	28,629	343,547	07/13/2012	04/15/2032
3137AR-H5-8	FHR 4057 CD			4	1	493,244	99.8200	514,881	515,811	499,866	0	2,457	0	0	2.000	3.161	MON	860	10,316	10/15/2013	04/15/2039
3137B1-ZD-7	FHR 4204 QA			4	1	5,247,846	95.7070	5,391,970	5,633,853	5,344,341	0	12,524	0	0	1.500	2.957	MON	7,042	84,508	10/17/2013	07/15/2042
3137B3-KM-9	FHR 4223 CL			4	1	3,964,500	97.1290	3,885,156	4,000,000	3,969,597	0	2,041	0	0	3.000	3.091	MON	10,000	120,000	06/04/2014	07/15/2043
3137BC-6T-0	FHR 4361 WV			4	1	4,926,723	102.0000	5,064,239	4,964,930	4,933,928	0	3,588	0	0	3.500	3.604	MON	14,481	173,773	06/24/2014	05/15/2044
3138E0-YE-3	FNMA # AJ7908			4	1	5,235,434	102.7940	5,540,127	5,389,569	5,266,743	0	7,560	0	0	3.000	3.629	MON	13,474	161,687	11/15/2011	01/01/2027
3138W9-JV-3	FN AS0275			4	1	5,779,057	101.9720	5,899,484	5,785,384	5,778,524	0	(201)	0	0	3.000	3.003	MON	14,463	173,561	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			4	1	4,809,473	113.2300	5,671,690	5,008,999	4,908,387	0	(7,568)	0	0	5.750	6.333	MON	24,001	287,089	05/04/2016	03/25/2033
31392X-ZY-7	FHR 2528 HN			4	1	18,656	101.0210	17,715	17,535	17,696	0	(194)	0	0	5.000	2.194	MON	73	877	12/02/2009	11/15/2017
31393U-A6-0	FNW 2003-W19 1A7			4	1	3,740,050	105.9720	3,684,465	3,476,842	3,595,584	0	(4,187)	0	0	5.620	4.614	MON	16,283	195,399	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1	8,877,050	112.0710	9,153,430	8,167,499	8,464,274	0	(18,376)	0	0	5.750	4.704	MON	39,136	469,631	12/04/2009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG			4	1	5,159,489	113.0870	6,011,151	5,315,496	5,240,789	0	(3,864)	0	0	5.500	5.940	MON	24,363	292,352	03/19/2004	04/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397Q-3L-0	FNR 2010-149 ZC			4	1	7,271,434	109.6120	7,175,780	6,546,516	7,177,297	0	(42,968)	0	0	4.500	3.500	MON	24,549	287,536	12/01/2016	01/25/2041
31397Q-T2-4	FNR 2010-157 NA			4	1	1,811,909	101.4240	1,811,101	1,785,682	1,794,199	0	(1,115)	0	0	3.500	3.204	MON	5,208	62,499	01/10/2011	03/25/2037
31398F-WS-6	FNR 2009-95 EY			4	1	2,411,090	104.3820	2,660,592	2,548,889	2,475,503	0	10,309	0	0	4.000	4.589	MON	8,496	101,956	01/29/2010	11/25/2024
31398L-NM-6	FHR 3609 LE			4	1	411,632	101.5170	411,003	404,864	407,153	0	(854)	0	0	3.000	2.293	MON	1,012	12,146	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			4	1	2,672,420	104.2640	2,911,947	2,792,862	2,743,842	0	3,002	0	0	4.000	4.666	MON	9,310	111,715	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1	7,212,500	103.0160	8,241,312	8,000,000	7,689,642	0	73,631	0	0	3.500	4.763	MON	23,333	280,000	04/21/2010	05/25/2025
31410K-AB-0	FNMA # 889302			4	1	727,721	106.8270	792,710	742,054	732,014	0	1,040	0	0	5.000	5.520	MON	3,092	37,103	12/12/2008	04/01/2023
31412M-XM-5	FNMA # 929584			4	1	610,736	106.5660	663,656	622,765	614,257	0	856	0	0	5.000	5.518	MON	2,595	31,138	12/12/2008	06/01/2023
31412S-D3-6	FNMA # 933122			4	1	71,064	111.3160	78,084	70,146	70,973	0	(20)	0	0	5.500	5.161	MON	322	3,858	01/09/2009	01/01/2038
31414D-UF-1	FNMA # 963282			4	1	488,408	106.7770	503,339	471,394	481,710	0	(1,629)	0	0	5.000	3.941	MON	1,964	23,570	08/04/2009	05/01/2023
31414E-CQ-5	FNMA # 963679			4	1	733,753	106.4340	796,344	748,205	737,983	0	1,029	0	0	5.000	5.518	MON	3,118	37,410	12/12/2008	06/01/2023
31414E-JC-9	FNMA # 963859			4	1	829,942	106.6850	902,865	846,288	834,728	0	1,164	0	0	5.000	5.518	MON	3,526	42,314	12/12/2008	06/01/2023
31414M-4W-3	FNMA # 970737			4	1	431,183	106.1090	438,346	413,110	424,610	0	(1,616)	0	0	5.000	3.751	MON	1,721	20,655	08/31/2009	11/01/2023
31414N-B4-5	FNMA #970859			4	1	762,324	106.5840	780,795	732,564	751,542	0	(2,653)	0	0	5.000	3.839	MON	3,052	36,628	08/14/2009	12/01/2023
31414T-JS-1	FNMA # 975573			4	1	233,464	106.6390	239,243	224,350	229,941	0	(857)	0	0	5.000	3.820	MON	935	11,217	08/14/2009	06/01/2023
31415Q-AP-1	FNMA # 985714			4	1	230,719	106.5460	236,083	221,579	227,189	0	(859)	0	0	5.000	3.803	MON	923	11,079	08/14/2009	06/01/2023
31415S-VB-5	FNMA # 988110			4	1	163,738	102.3430	161,032	157,345	161,324	0	(589)	0	0	5.000	3.823	MON	656	7,867	08/14/2009	08/01/2023
31415T-SN-1	FNMA # 988925			4	1	479,160	106.6520	521,100	488,598	481,862	0	660	0	0	5.000	5.516	MON	2,036	24,430	12/12/2008	08/01/2023
31415V-6J-9	FNMA # 991073			4	1	45,946	102.5130	45,262	44,152	45,296	0	(160)	0	0	5.000	3.840	MON	184	2,208	08/14/2009	12/01/2023
31416M-W4-2	FNMA # AA4266			4	1	566,541	104.9730	580,473	552,976	561,600	0	(1,108)	0	0	4.500	3.804	MON	2,074	24,884	05/27/2009	05/01/2024
31416N-7H-9	FNMA # AA5395			4	1	839,835	106.2460	881,279	829,467	835,734	0	(925)	0	0	4.500	4.124	MON	3,111	37,326	06/05/2009	06/01/2024
31416R-VA-8	FNMA # AA7808			4	1	2,217,749	105.5460	2,347,807	2,224,440	2,217,986	0	49	0	0	4.000	4.042	MON	7,415	88,978	07/20/2009	08/01/2024
31417C-QF-5	FN AB5853			4	1	4,207,110	101.9670	4,318,219	4,234,901	4,209,241	0	638	0	0	3.000	3.101	MON	10,587	127,047	08/06/2013	08/01/2032
31417K-ZN-0	FNMA # AC1648			4	1	2,445,412	104.8550	2,566,542	2,447,706	2,444,074	0	(270)	0	0	4.000	3.989	MON	8,159	97,908	07/17/2009	09/01/2024
31417T-R2-6	FNMA # AC6804			4	1	2,966,159	105.6110	3,066,472	2,903,551	2,944,967	0	(4,379)	0	0	4.000	3.418	MON	9,679	116,142	12/10/2009	01/01/2025
31417V-RS-4	FNMA # AC8596			4	1	3,584,060	105.5850	3,743,714	3,545,678	3,569,813	0	(2,982)	0	0	4.000	3.687	MON	11,819	141,827	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			4	1	613,823	105.7040	630,704	596,669	607,944	0	(1,345)	0	0	4.500	3.693	MON	2,238	26,850	08/31/2009	08/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						144,057,892	XXX	149,642,279	142,459,796	143,642,486	0	(104,874)	0	0	XXX	XXX	XXX	484,023	5,794,769	XXX	XXX
3137AB-FV-8	FHR SER|CL			4	1	5,632,895	101.4790	5,646,789	5,564,485	5,585,638	0	(28,635)	0	0	3.154	2.613	MON	14,625	175,504	06/09/2011	02/25/2018
31398J-ZT-3	FHR K004 A3			4	1	5,060,938	105.4990	5,274,945	5,000,000	5,010,296	0	(8,563)	0	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						10,693,833	XXX	10,921,734	10,564,485	10,595,934	0	(37,198)	0	0	XXX	XXX	XXX	32,296	387,554	XXX	XXX
10620N-BT-4	BRAZOS				1FE	6,725,000	95.9010	7,672,083	8,000,000	6,936,873	0	56,054	0	0	1.831	2.792	MON	2,034	160,390	02/23/2012	06/25/2029
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	2,015,000	99.4900	2,015,000	2,015,000	2,015,000	0	0	0	0	0.850	0.850	MN	2,189	11,963	11/15/2016	11/15/2038
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES				1FE	980,460	105.1470	1,051,470	1,000,000	981,056	0	255	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
277585-AD-7	EASTON MD REVENUE NURSING HOME				1FE	4,910,000	100.0000	4,910,000	4,910,000	4,910,000	0	0	0	0	0.620	0.620	MON	2,585	4,417	12/22/2016	01/01/2026
40727T-CR-3	HAMILTON CO OH HLTH			2	1FE	3,950,880	110.2760	4,411,040	4,000,000	3,954,148	0	867	0	0	5.000	5.081	JD	16,667	200,000	06/20/2012	06/01/2042
56052F-BD-6	MESHSG MULTIFAMILY HSG			2	1FE	1,520,000	91.6450	1,393,004	1,520,000	1,520,000	0	0	0	0	3.950	3.950	MN	7,672	60,040	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	6AM	4,053,970	140.2310	4,206,930	3,000,000	4,020,856	9,776	(14,174)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
594653-7M-3	MICHIGAN ST HSG			2	1FE	912,500	91.7000	917,000	1,000,000	912,667	0	167	0	0	3.500	4.060	JD	6,417	0	11/23/2016	12/01/2041
60535Q-LY-4	MSSSFH			2	1FE	2,123,060	97.1220	2,061,958	2,123,060	2,123,060	0	0	0	0	2.750	2.750	MON	4,865	58,384	06/20/2013	12/01/2032
626207-YM-0	MEAG TXB PLT			4	1FE	15,000,000	122.2110	18,331,650	15,000,000	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1FE	4,000,000	97.6960	3,907,840	4,000,000	4,000,000	0	0	0	0	4.272	4.272	MN	28,480	170,880	03/06/2015	11/01/2030
64989K-FA-9	NEW YORK ST POWER AUTH			4	1FE	1,350,000	104.9600	1,416,960	1,350,000	1,350,000	0	0	0	0	5.230	5.231	MN	9,022	70,605	12/10/2003	11/15/2018
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R				2Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	842	0	06/09/2016	06/01/2021
792905-DU-2	ST PAUL MN HEALTH PARTNERS				1FE	2,500,000	103.2020	2,580,050	2,500,000	2,500,000	0	0	0	0	3.969	3.969	JJ	49,613	104,738	05/29/2015	07/01/2025
88275F-NU-9	TEXAS ST DEPT HSG REV			2	1FE	9,743,203	97.0260	9,552,210	9,845,000	9,746,037	0	2,630	0	0	3.200	3.263	MS	105,013	264,284	10/15/2015	09/01/2039
92812U-M2-1	VHDA 2013-C A				1FE	2,923,550	101.4580	2,966,175	2,923,550	2,923,550	0	0	0	0	4.250	4.250	MON	2,071	124,251	10/18/2013	10/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						63,707,623	XXX	68,393,370	64,186,610	63,893,247	9,776	45,799	0	0	XXX	XXX	XXX	555,201	2,500,872	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						257,649,975	XXX	270,087,196	256,406,528	257,211,210	9,776	(105,924)	0	0	XXX	XXX	XXX	1,246,152	10,147,228	XXX	XXX
00115A-AC-3	AEP TRANSMISSION CO LLC			2	1FE	983,490	98.9840	989,844	1,000,000	983,486	0	(4)	0	0	4.000	4.096	JD	4,444	0	11/16/2016	12/01/2046
001192-AH-6	AGL CAPITAL CORPORATION			2	2FE	2,994,990	116.2860	3,488,565	3,000,000	2,995,068	0	85	0	0	5.875	5.887	MS	51,896	176,250	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	28,489,932	127.4170	33,657,280	26,415,000	27,922,500	0	(58,000)	0	0	6.900	6.309	MS	536,751	1,822,635	10/31/2002	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00164D-AP-8	AMC ENTERTAINMENT TL B 1L				3FE	498,750	100.9250	504,625	500,000	498,721	0	(29)	0	0	3.510	3.704	MON	156	1,099	12/07/2016	12/15/2023
00206R-AN-2	AT&T INC				2FE	994,800	114.5890	1,145,889	1,000,000	995,407	0	96	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC				2FE	1,986,720	103.9400	2,078,790	2,000,000	1,987,649	0	227	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-CW-0	AT&T INC				2FE	599,856	100.0540	600,323	600,000	599,863	0	7	0	0	1.750	1.772	JJ	4,842	0	12/12/2016	01/15/2018
00206R-DC-3	AT&T INC			2	2FE	534,600	104.1300	520,648	500,000	531,690	0	(2,910)	0	0	4.450	3.424	AO	5,563	22,250	03/21/2016	04/01/2024
00206R-DK-5	AT&T INC				2FE	11,989,200	90.6070	11,306,860	12,479,000	11,989,434	0	234	0	0	4.550	4.790	MS	176,647	0	12/20/2016	03/09/2049
002819-AC-4	ABBOTT LABORATORIES				1FE	4,980,000	119.0270	5,951,325	5,000,000	4,982,770	0	388	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS	LS		2	1FE	9,922,100	102.4340	10,243,400	10,000,000	9,921,716	0	(384)	0	0	4.900	4.950	MN	53,083	0	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			2	2FE	12,888,760	97.9250	12,730,263	13,000,000	12,891,173	0	1,773	0	0	4.700	4.754	MN	79,769	611,000	08/13/2015	05/14/2045
00440E-AW-7	ACE INA HOLDINGS INC	LS		2	1FE	5,985,000	105.4140	6,324,816	6,000,000	5,984,983	0	251	0	0	4.350	4.365	MN	42,050	261,000	10/27/2015	11/03/2045
00769E-AV-2	ADVANTAGE SALES & MARKETING TL 2L				5FE	377,150	97.3130	369,789	380,000	377,703	0	6,796	0	0	7.500	7.500	MJSD	4,908	14,646	08/01/2014	07/25/2022
01310T-AN-9	ALBERTSON'S HOLDING LLC TL B4 1L				3FE	0		0	0	0	0	0	0	0	4.565	4.565	MON	855	0	06/22/2016	08/22/2021
01449H-AK-5	ALERE INC TL B 1L				4FE	485,692	99.8750	486,644	487,253	485,785	0	1,556	0	0	4.250	4.250	MON	115	13,544	05/16/2016	06/18/2022
020002-AS-0	ALLSTATE CORPORATION				1FE	5,876,498	117.3570	7,510,848	6,400,000	5,974,801	0	12,208	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02079K-AA-5	ALPHABET	LS			1FE	7,693,910	105.9560	7,416,885	7,000,000	7,604,112	0	(89,798)	0	0	3.625	1.579	MN	29,604	253,750	04/27/2016	05/19/2021
023135-AP-1	AMAZON.COM INC			2	1FE	10,103,450	109.9020	10,990,160	10,000,000	10,098,738	0	(3,601)	0	0	4.800	4.716	JD	34,667	480,000	08/05/2015	12/05/2034
02376C-AP-0	AMERICAN AIRLINES TL B 1L				3FE	236,993	100.4430	238,043	236,993	236,993	0	0	0	0	3.260	3.260	MON	86	5,863	06/02/2015	06/27/2020
025816-BL-2	AMERICAN EXPRESS CO			2	3FE	4,000,000	94.8750	3,795,000	4,000,000	4,000,000	0	0	0	0	4.900	4.900	MS	57,711	196,000	02/25/2015	12/29/2049
026351-AZ-9	AMERICAN GENERAL CORP				2FE	22,395,908	121.8390	26,847,312	22,035,000	22,269,855	0	(12,808)	0	0	6.625	6.494	FA	551,487	1,459,819	09/16/2002	02/15/2029
03040W-AD-7	AMER WATER CAP CORP				1FE	13,901,333	133.2000	18,648,042	14,000,000	13,913,520	0	1,828	0	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
03040W-AM-7	AMER WATER CAP CORP			2	1FE	1,973,680	104.2620	2,085,244	2,000,000	1,974,233	0	473	0	0	4.300	4.379	MS	28,667	90,300	08/10/2015	09/01/2045
030955-AM-0	AMERITECH CAPITAL FUNDING				2FE	3,001,440	104.5240	3,135,705	3,000,000	3,000,068	0	(161)	0	0	6.450	6.444	JJ	89,225	193,500	08/29/2002	01/15/2018
030955-AN-8	AMERITECH CAPITAL FUNDING				2FE	10,537,760	113.2400	11,323,960	10,000,000	10,339,308	0	(21,189)	0	0	6.550	6.121	JJ	302,028	655,000	03/08/2004	01/15/2028
032177-AF-4	AMSTED INDUSTRIES			2	3FE	4,000,000	98.2500	3,930,000	4,000,000	4,000,000	0	0	0	0	5.375	5.375	MS	63,306	215,000	09/04/2014	09/15/2024
035229-CS-0	ANHEUSER-BUSCH COS INC				2FE	8,632,970	103.4160	9,307,395	9,000,000	8,957,648	0	31,623	0	0	4.500	4.887	AO	101,250	405,000	04/23/2003	04/01/2018
03523T-BF-4	ANHEUSER-BUSCH	LS			2FE	1,994,636	150.1600	3,003,202	2,000,000	1,995,236	0	73	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH				2FE	4,959,115	146.8330	7,341,670	5,000,000	4,961,931	0	556	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN				1FE	3,183,354	108.7480	3,262,440	3,000,000	3,183,242	0	(112)	0	0	4.950	4.539	JJ	68,475	0	12/16/2016	01/15/2042
035242-AN-6	ANHEUSER-BUSCH INBEV FIN			2	1FE	9,976,500	107.3730	10,737,330	10,000,000	9,976,515	0	15	0	0	4.900	4.915	FA	204,167	253,167	01/13/2016	02/01/2046
037411-AW-5	APACHE CORP			2	2FE	5,892,728	104.4380	6,405,176	6,133,000	5,902,101	0	4,740	0	0	5.100	5.383	MS	104,261	312,783	12/17/2014	09/01/2040
037411-BC-8	APACHE CORP	LS		2	2FE	3,665,615	98.3880	4,279,882	4,350,000	3,687,085	0	10,814	0	0	4.250	5.319	JJ	85,248	184,875	12/16/2014	01/15/2044
037833-BA-7	APPLE INC				1FE	4,490,050	88.0770	4,403,855	5,000,000	4,505,342	0	9,329	0	0	3.450	4.042	FA	68,042	172,500	05/01/2015	02/09/2045
037833-BX-7	APPLE INC			2	1FE	1,988,460	107.7670	2,155,346	2,000,000	1,988,504	0	44	0	0	4.650	4.686	FA	33,067	46,500	02/16/2016	02/23/2046
037833-CD-0	APPLE INC			2	1FE	4,986,750	95.6090	4,780,440	5,000,000	4,986,709	0	(41)	0	0	3.850	3.865	FA	78,604	0	07/28/2016	08/04/2046
038222-AF-2	APPLIED MATERIALS				1FE	2,002,080	107.4200	2,148,400	2,000,000	2,001,007	0	(208)	0	0	4.300	4.287	JD	3,822	86,000	06/03/2011	06/15/2021
038336-C#-8	APTARGROUP PP				2	2,000,000	98.1170	1,962,344	2,000,000	2,000,000	0	0	0	0	3.250	3.250	MS	20,944	65,000	08/30/2012	09/05/2022
03879Q-AD-6	ARC PROPERTIES OPERATING			2	2FE	957,500	99.7500	997,500	1,000,000	970,806	0	12,984	0	0	3.000	4.473	FA	12,083	30,000	12/17/2015	02/06/2019
04650N-AB-0	AT&T INC				2FE	968,640	102.5280	1,025,281	1,000,000	970,414	0	590	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
05279#-AJ-8	AUTOLIV ASP, INC PP				1	4,000,000	103.5110	4,140,448	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	177,600	04/16/2014	04/23/2029
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	1,122,790	111.1740	1,111,736	1,000,000	1,051,973	0	(14,825)	0	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05379B-AK-3	AVISTA CORP				1FE	3,068,340	120.2670	3,608,022	3,000,000	3,055,667	0	(1,542)	0	0	6.250	6.083	JD	15,625	187,500	12/20/2005	12/01/2035
05531F-AK-9	BB&T CORPORATION			2	1FE	4,006,560	100.1390	4,005,548	4,000,000	4,005,395	0	(1,165)	0	0	2.150	1.192	MS	23,650	0	12/19/2016	03/22/2017
05569A-AB-5	BP AMI LEASING INC				1FE	1,000,000	107.2430	1,072,426	1,000,000	1,000,000	0	0	0	0	5.523	5.523	MN	8,131	55,230	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				2FE	9,912,170	121.0210	10,891,845	9,000,000	9,692,905	0	(40,055)	0	0	6.875	5.953	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO				1FE	882,270	108.7910	1,087,909	1,000,000	907,512	0	3,195	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO				1FE	998,579	126.7570	1,267,567	1,000,000	998,761	0	28	0	0	6.350	6.360	AO	15,875	63,500	08/08/2007	10/01/2036
060505-EU-4	BANK OF AMERICA CORP	LS		2	3FE	8,217,500	104.5000	8,360,000	8,000,000	8,217,500	0	0	0	0	6.300	6.133	MS	155,400	252,000	04/01/2016	01/01/9999
06050T-LT-7	BANK OF AMERICA NA				1FE	1,299,779	100.0060	1,300,081	1,300,000	1,299,963	0	184	0	0	1.250	1.268	FA	6,184	8,125	02/23/2016	02/14/2017
06051G-FH-7	BANK OF AMERICA CORP				2FE	4,996,350	101.7500	5,087,480	5,000,000	4,996,843	0	318	0	0	4.200	4.209	FA	72,917	210,000	08/21/2014	08/26/2024
06053F-AA-7	BANK OF AMERICA CORP	LS			2FE	3,022,950	104.3510	3,130,518	3,000,000	3,016,751	0	(2,200)	0	0	4.100	4.002	JJ	53,642	123,000	01/30/2014	07/24/2023
064058-AF-7	BANK OF NY MELLON CORP			2	2FE	20,000,000	91.7320	18,346,400	20,000,000	20,000,000	0	0	0	0	4.625	4.625	MS	385,417	0	07/25/2016	01/01/9999
06427E-MX-6	BMO Corp				1FE	4,300,000	100.0000	4,300,000	4,300,000	4,300,000	0	0	0	0	1.503	1.037	MJSD	4,309	52,425	12/04/2015	12/08/2017
072863-AC-7	BAYLOR SCOTT & WHITE			2	1FE	2,000,000	97.3680	1,947,354	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	10,695	83,700	04/15/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE			2	1FE	1,500,000	94.0620	1,410,929	1,500,000	1,500,000	0	0	0	0	3.967	3.967	MN	7,603	35,042	04/06/2016	11/15/2046
073730-AD-5	BEAM SUNTORY INC				2FE	1,152,346	100.1410	1,151,616	1,150,000	1,151,971	0	(375)	0	0	1.875	1.409	MN	2,755	0	12/01/2016	05/15/2017
079860-AD-4	BELLSOUTH CORP				2FE	2,209,620	117.8900	2,357,800	2,000,000	2,152,198	0	(6,217)	0	0	6.875	6.086	AO	29,028	137,500	02/24/2004	10/15/2031
079867-AW-7	BELLSOUTH CORP				2FE	15,297,090	111.3570	20,044,296	18,000,000	16,233,455	0	93,905	0	0	6.375	7.680	JD	95,625	1,147,500	01/14/2000	06/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,044,973	100.2660	2,005,320	2,000,000	2,000,244	0	(5,211)	0	0	5.500	5.233	FA	45,833	110,000	09/15/2005	02/01/2017
097023-AU-9	BOEING CO				1FE	8,087,730	127.9270	10,234,184	8,000,000	8,065,633	0	(2,381)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
10330J-AT-5	BOYD GAMING CORP TL B-2				3FE	1,992,506	101.0890	2,016,726	1,995,000	1,992,468	0	(39)	0	0	3.770	3.743	MJSD	443	22,218	09/16/2016	08/16/2023
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1FE	5,217,600	124.5990	5,918,462	4,750,000	4,963,646	0	(26,129)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	20,954,115	130.1640	26,026,312	19,995,000	20,558,482	0	(40,259)	0	0	6.800	6.408	MN	173,734	1,359,660	11/01/2002	11/15/2026
114259-AP-9	BROOKLYN UNION GAS CO			2	1FE	3,000,000	102.7580	3,082,725	3,000,000	3,000,000	0	0	0	0	4.504	4.504	MS	41,662	67,560	03/07/2016	03/10/2046
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	3,767,403	128.2810	4,028,027	3,140,000	3,718,153	0	(16,844)	0	0	7.400	5.776	MS	68,417	232,360	11/20/2013	09/15/2035
120111-BM-0	BUILDING MATERIALS CORP			2	3FE	5,025,000	102.7500	5,137,500	5,000,000	5,021,746	0	(3,131)	0	0	5.375	5.287	MN	34,340	268,750	12/17/2015	11/15/2024
12189L-AG-6	BURLINGTON NORTH SANTA FE			2	1FE	5,926,920	111.7290	6,703,716	6,000,000	5,933,217	0	1,333	0	0	4.950	5.029	MS	87,450	297,000	08/25/2011	09/15/2041
12189L-AS-0	BURLINGTON NORTH SANTA FE			2	1FE	1,054,730	111.8460	1,118,459	1,000,000	1,052,494	0	(990)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189L-AW-1	BURLINGTON NORTH SANTA FE			2	1FE	4,983,650	101.2040	5,060,175	5,000,000	4,984,038	0	287	0	0	4.150	4.169	AO	51,875	207,500	03/04/2015	04/01/2045
12189T-AX-2	BURLINGTON NORTH SANTA FE				1FE	7,174,160	127.9410	8,955,891	7,000,000	7,144,025	0	(3,782)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS			2	2FE	2,672,010	97.7150	2,931,450	3,000,000	2,677,090	0	5,080	0	0	4.850	5.652	JJ	72,750	72,750	02/10/2016	07/01/2042
12512Y-AF-8	CDW LLC TL B 1L				3FE	694,110	100.5310	702,356	698,646	694,262	0	152	0	0	3.250	3.250	MJSD	116	8,326	08/17/2016	08/17/2023
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L				3FE	28,047	96.6250	27,135	28,082	28,052	0	69	0	0	3.750	3.750	MON	94	729	07/01/2016	12/31/2019
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L				3FE	216,163	96.2270	208,268	216,434	216,185	0	586	0	0	4.000	4.000	MON	770	4,401	07/01/2016	01/27/2021
12626P-AN-3	CRH AMERICA INC				2FE	3,023,250	103.9420	3,118,269	3,000,000	3,022,977	0	(273)	0	0	5.125	5.073	MN	18,365	153,750	01/27/2016	05/18/2045
126408-HC-0	CSX CORP			2	2FE	2,135,310	89.7350	2,243,368	2,500,000	2,139,316	0	4,006	0	0	3.950	4.824	MN	16,458	98,750	01/25/2016	05/01/2050
12651C-AB-6	COMPUTER SCIENCES TL B 1L				3FE	506,492	101.1250	512,928	507,222	506,578	0	280	0	0	3.440	1.814	FMAN	631	4,265	12/21/2016	11/27/2022
126650-CN-8	CVS CORP			2	2FE	13,650,750	111.2300	14,459,939	13,000,000	13,636,137	0	(10,782)	0	0	5.125	4.804	JJ	297,962	666,250	08/13/2015	07/20/2045
12686C-BB-4	CABLEVISION SYSTEMS	LS			4FE	4,025,000	97.5000	4,875,000	5,000,000	4,135,680	0	108,088	0	0	5.875	9.910	MS	86,493	293,750	12/17/2015	09/15/2022
12768G-AB-7	CAESARS ENTERTAINMENT RESORT TL B 1L				4FE	231,946	100.8130	234,711	232,819	232,152	0	(9)	0	0	7.000	7.000	MJSD	3,703	5,994	08/19/2014	10/11/2020
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L				4FE	1,224,930	100.5940	1,229,133	1,221,875	1,223,408	0	(811)	0	0	6.250	6.250	MJSD	424	47,342	07/17/2014	05/08/2021
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L				3FE	476,522	100.3640	480,985	479,241	476,866	0	1,057	0	0	3.750	0.996	MJSD	47	12,159	06/21/2016	05/27/2022
13134M-BJ-1	Calpine Corp TL B7 1L				3FE	123,441	100.4660	125,269	124,688	123,510	0	70	0	0	3.750	3.859	MJSD	13	2,354	06/15/2016	05/31/2023
13342B-AN-5	CAMERON INTERNATIONAL CORP				1FE	2,500,425	99.9600	2,498,990	2,500,000	2,500,372	0	(53)	0	0	1.400	1.366	JD	1,556	17,500	12/07/2016	06/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	1,989,800	106.5050	2,130,104	2,000,000	1,995,002	0	1,017	0	0	4.250	4.313	AO	17,944	85,000	03/31/2011	04/15/2021
13606A-R7-5	CANADIAN IMP BK COMM NY				1FE	3,750,000	100.1450	3,755,441	3,750,000	3,750,000	0	0	0	0	1.173	1.176	MON	2,444	15,298	08/10/2016	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA			2	2FE	2,700,081	99.9800	2,699,455	2,700,000	2,700,006	0	(75)	0	0	1.200	1.191	FA	12,420	0	09/12/2016	02/13/2017
141781-BF-0	CARGILL INC				1FE	1,299,562	107.0930	1,326,876	1,239,000	1,298,415	0	(991)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
149123-BJ-9	CATERPILLAR INC				1FE	8,411,410	126.9450	9,305,032	7,330,000	8,148,967	0	(34,950)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				1FE	901,370	88.6660	886,660	1,000,000	906,068	0	1,752	0	0	4.350	5.001	MN	7,250	43,500	03/06/2014	11/01/2042
15134N-AE-6	CENGAGE TL B 1L				4FE	360,447	97.1610	353,751	364,088	360,582	0	135	0	0	5.250	5.538	MJSD	1,327	8,562	06/29/2016	06/07/2023
154051-BH-8	CENTRAL MAINE POWER CO				1FE	4,995,000	108.2010	5,410,045	5,000,000	4,998,281	0	541	0	0	5.700	5.713	JD	23,750	285,000	05/18/2009	06/01/2019
15672J-AA-1	CEQUEL COM & CAP			2	5FE	4,850,000	103.0000	5,150,000	5,000,000	4,878,307	0	27,623	0	0	6.375	7.130	MS	93,854	318,750	12/17/2015	09/15/2020
161175-BA-1	CHARTER COMM OPT LLC/CAP			2	3FE	1,750,000	115.4090	2,019,649	1,750,000	1,750,000	0	0	0	0	6.484	6.484	AO	9,456	0	12/06/2016	10/23/2045
16117L-BG-3	CHARTER COMMUNICATIONS TL I 1L				2FE	466,481	100.5180	470,072	467,650	466,530	0	49	0	0	3.010	3.620	MON	91	8,285	06/01/2016	01/24/2023
166764-AH-3	CHEVRON CORPORATION			2	1FE	5,644,466	102.3220	5,817,028	5,685,000	5,655,339	0	4,041	0	0	3.191	3.281	JD	3,527	181,408	04/04/2014	06/24/2023
171232-AQ-4	CHUBB				1FE	4,840,600	124.5390	6,226,965	5,000,000	4,864,498	0	3,228	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL				3FE	8,638,450	97.5000	9,750,000	10,000,000	9,103,495	0	45,429	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL				1FE	3,145,398	115.9430	5,043,503	4,350,000	3,282,289	0	23,908	0	0	6.125	8.893	MN	44,406	266,438	07/15/2009	11/01/2034
17252M-AG-5	CINTAS CORP NO 2				1FE	1,987,040	114.4690	2,289,378	2,000,000	1,989,021	0	277	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
17275R-AH-5	CISCO SYSTEMS INC				1FE	6,989,640	107.1090	7,497,595	7,000,000	6,996,148	0	1,121	0	0	4.450	4.469	JJ	143,636	311,500	11/09/2009	01/15/2020
172967-CC-3	CITIGROUP				2FE	1,990,500	112.6840	2,253,672	2,000,000	1,992,600	0	231	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP			2	3FE	4,000,000	102.9000	4,116,000	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	170,833	0	04/18/2016	01/01/9999
191219-AU-8	COCA COLA ENTERPRISES				1FE	4,345,480	121.6620	4,866,468	4,000,000	4,159,570	0	(18,874)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1FE	8,664,720	129.6170	10,369,384	8,000,000	8,531,971	0	(13,584)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	19,154,393	128.3430	20,554,180	16,015,000	18,164,831	0	(170,560)	0	0	6.950	5.157	MN	142,222	1,113,043	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES				1FE	3,292,380	128.1460	3,844,392	3,000,000	3,186,929	0	(10,776)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	137.0130	6,850,635	5,000,000	4,951,168	0	1,768	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	2,109,120	129.9470	2,598,936	2,000,000	2,082,422	0	(2,891)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC				1FE	6,763,826	115.8770	7,850,674	6,775,000	6,765,674	0	305	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	2,570,768	122.0690	2,911,346	2,385,000	2,527,975	0	(5,130)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP				1FE	1,195,270	128.9160	1,289,164	1,000,000	1,173,540	0	(4,847)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP				1FE	2,143,370	136.1820	2,530,267	1,858,000	2,113,411	0	(6,310)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP				1FE	1,998,360	103.9170	2,078,344	2,000,000	1,998,485	0	30	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-BK-6	COMCAST CORP				1FE	5,207,800	107.0450	5,352,245	5,000,000	5,204,177	0	(3,623)	0	0	4.750	4.488	MS	79,167	237,500	01/21/2016	03/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202795-HG-8	COMMONWEALTH EDISON				1FE	2,986,920	120.0200	3,600,594	3,000,000	2,990,242	0	349	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	5,661,420	122.6610	7,359,642	6,000,000	5,714,911	0	7,440	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
203372-AL-1	COMMSCOPE INC			2	4FE	1,495,725	103.0000	1,600,620	1,554,000	1,505,253	0	9,326	0	0	5.000	5.808	JD	3,453	77,700	12/17/2015	06/15/2021
207597-DV-4	CONN LT & PWR	LS			1FE	5,008,300	127.3310	6,366,560	5,000,000	5,006,872	0	(185)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR				1FE	9,656,815	116.9580	12,280,622	10,500,000	9,781,826	0	17,173	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR				1FE	3,990,600	126.8530	5,074,112	4,000,000	3,991,354	0	187	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC				2FE	13,424,790	125.5560	15,066,660	12,000,000	12,929,500	0	(49,885)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
210518-BD-7	CONSUMERS ENERGY CO				1FE	5,695,600	105.4540	5,272,720	5,000,000	5,077,565	0	(63,120)	0	0	6.875	5.475	MS	114,583	343,750	08/11/2003	03/01/2018
210518-CG-9	CONSUMERS ENERGY CO				1FE	811,920	100.4370	803,498	800,000	804,032	0	(7,888)	0	0	5.150	1.002	FA	15,564	0	09/30/2016	02/15/2017
210518-CP-9	CONSUMERS ENERGY CO				1FE	1,040,100	118.5550	1,185,549	1,000,000	1,031,841	0	(956)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
212015-AL-5	CONTINENTAL RESOURCES	LS		2	3FE	8,877,540	98.0000	9,643,200	9,840,000	9,070,702	0	97,929	0	0	4.500	6.010	AO	93,480	442,800	12/16/2014	04/15/2023
22164E-AC-9	COTIVITI CORP TL B				4FE	498,750	100.7500	503,750	500,000	498,748	0	(2)	0	0	3.750	3.863	MJSD	52	8,795	09/23/2016	09/22/2023
23311V-AB-3	DCP MIDSTREAM OPERATING			2	3FE	3,004,271	102.5000	2,961,225	2,889,000	2,956,326	0	(11,786)	0	0	4.950	4.425	AO	35,751	143,006	08/14/2012	04/01/2022
23311V-AD-9	DCP MIDSTREAM OPERATING			2	3FE	1,974,360	96.1880	1,923,760	2,000,000	1,982,819	0	2,379	0	0	3.875	4.032	MS	22,819	77,500	03/11/2013	03/15/2023
23340D-AH-5	DTZ US BORROWER LLC TL B 1L				4FE	574,799	100.3590	579,761	577,688	575,248	0	162	0	0	4.250	4.250	MJSD	2,681	11,920	09/23/2015	11/04/2021
233851-BW-3	DAIMLER FINANCE NA LLC				1FE	997,970	98.9000	988,998	1,000,000	998,231	0	178	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
233851-CH-5	DAIMLER FINANCE NA LLC				1FE	9,746,295	97.0130	9,458,729	9,750,000	9,746,626	0	331	0	0	2.000	2.008	JJ	94,792	0	06/30/2016	07/06/2021
24001Q-AL-5	DAYTON POWER & LIGHT TL B				2FE	497,500	101.1880	505,940	500,000	497,609	0	109	0	0	4.010	4.010	MON	223	6,611	08/31/2016	08/18/2022
24422E-QF-9	JOHN DEERE CAPITAL				1FE	9,943,900	101.1890	10,118,850	10,000,000	9,996,085	0	6,049	0	0	5.500	5.574	AO	119,167	550,000	04/10/2007	04/13/2017
250847-EB-2	DETROIT EDISON				1FE	5,065,610	131.6200	6,580,990	5,000,000	5,054,603	0	(1,382)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION	LS		2	2FE	17,034,360	102.8300	17,481,083	17,000,000	17,030,780	0	(700)	0	0	5.600	5.585	JJ	438,978	952,000	08/11/2011	07/15/2041
25468P-BW-5	DISNEY				1FE	1,111,660	136.9170	1,369,169	1,000,000	1,082,117	0	(3,207)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25470D-AK-5	DISCOVERY COMMUNICATIONS			2	2FE	2,760,060	95.3320	2,708,379	2,841,000	2,771,555	0	7,078	0	0	3.450	3.799	MS	28,860	98,015	05/06/2015	03/15/2025
25674D-AJ-2	DOLLAR TREE INC TL B3				3FE	500,000	100.8130	504,065	500,000	500,000	0	0	0	0	3.250	3.318	MON	542	3,759	09/23/2016	07/06/2022
257375-AH-8	DOMINION GAS HLDGS LLC			2	1FE	5,978,040	101.1050	6,066,276	6,000,000	5,980,986	0	2,018	0	0	3.600	3.646	JD	9,600	216,000	07/27/2015	12/15/2024
25746U-AV-1	DOMINION RESOURCES				2FE	1,929,460	115.3870	2,307,742	2,000,000	1,942,852	0	1,619	0	0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			2	2FE	993,250	102.7880	1,027,883	1,000,000	995,768	0	690	0	0	4.400	4.490	AO	11,000	44,000	02/01/2013	04/01/2022
25787J-AB-0	DONNELLEY FIN TL B				3FE	426,429	101.0000	432,857	428,571	426,440	0	11	0	0	5.000	5.209	MON	119	4,762	09/26/2016	09/23/2023
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	1,930,480	104.8570	2,097,132	2,000,000	1,970,725	0	7,514	0	0	3.750	4.199	JJ	34,583	75,000	01/26/2011	07/15/2020
264399-DK-9	DUKE ENERGY CORP				1FE	7,898,788	123.8030	10,876,094	8,785,000	8,197,965	0	31,057	0	0	6.000	6.827	JD	43,925	527,100	05/08/2002	12/01/2028
26439R-AH-9	SPECTRA				2FE	1,152,010	113.6890	1,136,889	1,000,000	1,043,697	0	(14,196)	0	0	8.000	6.240	AO	20,000	80,000	02/14/2007	10/01/2019
26441C-AH-8	DUKE ENERGY				2FE	974,520	100.1570	971,525	970,000	972,769	0	(1,751)	0	0	1.625	1.163	FA	5,955	7,881	08/04/2016	08/15/2017
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	1,999,200	107.5580	2,151,164	2,000,000	1,999,607	0	85	0	0	5.450	5.455	AO	27,250	109,000	03/18/2009	04/01/2019
26779U-AG-2	DYNACAST INTERNATIONAL LLC TL B 1L				4FE	336,427	100.5000	341,524	339,825	337,056	0	1,637	0	0	4.500	4.500	MJSD	42	12,027	05/21/2015	01/28/2022
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) TL B 1L				4FE	438,843	99.2500	436,097	439,393	438,881	0	2,604	0	0	6.480	6.480	MJSD	2,696	14,892	10/16/2014	11/09/2019
26884A-AX-1	ERP OPERATING				2FE	849,622	101.9580	899,265	882,000	880,039	0	4,172	0	0	5.750	6.259	JJ	23,385	50,715	10/09/2007	06/15/2017
277432-AP-5	EASTMAN CHEMICAL			2	2FE	4,831,600	98.9850	4,949,225	5,000,000	4,835,297	0	2,751	0	0	4.650	4.867	AO	49,083	232,500	08/13/2015	10/15/2044
283695-BE-3	EL PASO NATURAL GAS	LS			2FE	9,094,050	118.3920	10,655,307	9,000,000	9,056,706	0	(3,865)	0	0	7.500	7.407	MN	86,250	675,000	10/18/2001	11/15/2026
28370T-AA-7	EL PASO PIPELINE				2FE	999,870	110.6180	1,106,183	1,000,000	999,871	0	0	0	0	6.500	6.500	AO	16,250	65,000	06/21/2010	04/01/2020
29088U-AC-1	EMERALD EXPOSITIONS HOLDING TL B 1L				4FE	653,945	100.3330	656,123	653,945	653,945	0	0	0	0	4.750	4.750	MJSD	86	23,650	08/05/2014	06/17/2020
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP			2	2FE	17,416,590	85.7460	15,927,375	18,575,000	17,434,301	0	17,650	0	0	5.000	5.432	MN	118,674	934,426	12/29/2015	05/15/2044
29266M-AF-6	IBERDROLA FINANCE				2FE	14,344,194	122.1300	16,756,263	13,720,000	14,281,703	0	(15,730)	0	0	6.750	6.370	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-BJ-7	ENERGY TRANSFER PARTNERS			2	2FE	2,490,475	106.2110	2,655,285	2,500,000	2,490,507	0	116	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29286G-AB-4	ENGILITY CORP TL B1 1L				4FE	497,500	101.0310	505,155	500,000	497,638	0	138	0	0	7.000	5.045	MJSD	133	10,459	08/19/2016	08/12/2020
29336U-AB-3	ENLINK MISTREAM PARTNER			2	2FE	5,755,145	99.2470	5,458,607	5,500,000	5,693,569	0	(23,703)	0	0	4.400	3.822	AO	60,500	242,000	02/19/2015	04/01/2024
29336U-AC-1	ENLINK MISTREAM PARTNER			2	2FE	15,934,391	96.1480	14,798,123	15,391,000	15,917,171	0	(8,727)	0	0	5.600	5.357	AO	215,474	861,896	12/17/2014	04/01/2044
29336U-AE-7	ENLINK MISTREAM PARTNER			2	2FE	4,991,350	96.9420	4,847,120	5,000,000	4,992,483	0	717	0	0	4.150	4.171	JD	17,292	207,500	05/07/2015	06/01/2025
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	997,010	109.1080	1,091,075	1,000,000	998,639	0	311	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			2	2FE	1,996,900	105.2680	2,105,356	2,000,000	1,996,920	0	47	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS	LS		2	2FE	2,500,695	102.4520	2,561,308	2,500,000	2,500,566	0	(13)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29414U-AB-8	ENVISION HEALTHCARE CORP TL B 1L				3FE	1,980,000	100.9380	2,018,760	2,000,000	1,980,017	0	17	0	0	4.000	4.002	MJSD	419	4,583	12/08/2016	11/17/2023
29446B-AN-6	EQUINIX TL B 1L				3FE	287,829	101.0000	291,436	288,550	287,883	0	22	0	0	4.020	4.020	MON	64	6,535	01/21/2016	01/08/2023
294549-AM-2	EQUITABLE RESOURCES				2FE	5,074,500	103.0760	5,153,810	5,000,000	5,007,956	0	(6,751)	0	0	5.150	5.002	MS	85,833	257,500	01/14/2004	03/01/2018
30219G-AJ-7	EXPRESS SCRIPTS INC				2FE	2,741,425	99.6270	2,729,766	2,740,000	2,741,013	0	(412)	0	0	1.250	1.160	JD	2,759	17,125	10/27/2016	06/02/2017
30231G-AW-2	EXXON MOBIL CORP	LS		2	1FE	5,000,000	102.2130	5,110,645	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	101,707	02/29/2016	03/01/2046
30283W-AC-8	FTS INTERNATIONAL INC			2	4FE	1,380,000	100.0000	2,000,000	2,000,000	1,480,267	0	98,074	0	0	8.493	18.734	MJSD	7,549	165,962	12/17/2015	06/15/2020
31428X-AW-6	FEDEX CORP				2FE	5,026,770	108.3000	5,415,020	5,000,000	5,025,748	0	(443)	0	0	5.100	5.065	JJ	117,583	255,000	03/10/2014	01/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32007U-BR-9	FIRST DATA CORP TL 1L				3FE	150,159	101.1250	151,848	150,159	150,159	0	0	0	0	3.760	3.622	MON	63	1,110	10/14/2016	03/24/2021
32007U-BS-7	FIRST DATA CORP TL 1L				3FE	1,114,879	100.0000	1,114,879	1,114,879	1,114,879	0	0	0	0	3.760	3.852	MON	467	0	12/28/2016	07/10/2022
337932-AC-1	FIRST ENERGY CORP				3FE	5,172,980	128.6610	6,433,025	5,000,000	5,143,213	0	(5,345)	0	0	7.375	7.059	MN	47,118	368,750	06/03/2010	11/15/2031
33818X-AD-2	FITNESS & SPORTS CLUBS LLC TL B 1L				4FE	240,038	100.0630	242,616	242,463	240,862	0	(6,061)	0	0	6.000	6.000	MJSD	81	9,990	07/09/2014	07/01/2020
341081-FD-4	FLORIDA PR & LT CO			2	1FE	3,896,200	117.6080	4,704,316	4,000,000	3,905,793	0	1,863	0	0	5.250	5.426	FA	87,500	210,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780	115.5510	2,311,028	2,000,000	1,978,677	0	758	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP				1FE	5,974,680	131.6400	7,898,424	6,000,000	5,977,589	0	471	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345370-CQ-1	FORD MOTOR	LS			2FE	6,327,410	94.7700	6,160,024	6,500,000	6,331,624	0	3,100	0	0	4.750	4.927	JJ	142,368	308,750	09/30/2015	01/15/2043
345397-WK-5	FORD MOTOR CREDIT	LS			2FE	2,971,980	103.0930	3,092,778	3,000,000	2,980,041	0	2,532	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	5,025,000	105.0000	5,250,000	5,000,000	5,019,578	0	(5,251)	0	0	8.500	8.354	AO	89,722	425,000	12/17/2015	04/15/2020
36165T-AD-3	GCP APPLIED TECHNOLOGIES TL B 1L				3FE	236,163	100.6250	235,286	233,825	236,064	0	(99)	0	0	4.250	4.250	MJSD	26	2,338	09/30/2016	02/03/2022
364725-BB-6	GANNETT CO			2	3FE	992,500	101.7500	1,017,500	1,000,000	994,759	0	967	0	0	4.875	5.001	MN	6,229	48,750	09/04/2014	09/15/2021
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,816	102.6250	876,418	854,000	868,464	0	(4,786)	0	0	5.125	4.470	AO	9,240	43,768	10/06/2014	10/15/2019
36740U-AB-8	GATES GLOBAL LLC TL B 1L				4FE	174,254	100.0000	176,015	176,015	174,771	0	1,019	0	0	4.250	4.250	MJSD	21	5,715	07/17/2014	07/06/2021
36962G-XZ-2	GEN ELEC CAP CORP				1FE	10,027,053	132.9430	13,399,275	10,079,000	10,036,132	0	1,176	0	0	6.750	6.791	MS	200,320	680,333	09/20/2002	03/15/2032
370334-BB-9	GENERAL MILLS				2FE	3,706,375	100.5060	3,687,565	3,669,000	3,678,222	0	(31,881)	0	0	5.700	3.558	FA	79,006	161,567	07/29/2016	02/15/2017
37045X-AW-6	GENERAL MOTORS FINL CO			2	2FE	19,190,760	98.7930	19,758,520	20,000,000	19,345,183	0	108,786	0	0	3.450	4.146	AO	155,250	690,000	07/28/2015	04/10/2022
373298-BR-8	GEORGIA PACIFIC				2FE	4,351,892	134.3710	4,205,812	3,130,000	4,205,652	0	(61,668)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	1,917,640	102.9280	2,058,568	2,000,000	1,942,583	0	7,469	0	0	3.734	4.241	JJ	34,436	74,680	06/24/2013	07/15/2023
378272-AF-5	GLENCORE FUNDING LLC	LS			2FE	8,994,870	100.6340	9,057,060	9,000,000	8,996,204	0	471	0	0	4.125	4.132	MN	31,969	371,250	05/22/2013	05/30/2023
37943V-BE-2	GLOBAL PAYMENTS INC TL B 1L				3FE	371,107	100.9000	374,447	371,107	371,107	0	0	0	0	3.270	3.270	MON	67	1,904	10/31/2016	04/22/2023
38141E-LA-5	GOLDMAN SACHS GROUP				1FE	3,691,860	99.8990	3,696,274	3,700,000	3,696,954	0	5,094	0	0	1.398	1.373	MJSD	431	21,438	08/02/2016	03/29/2017
38145G-AF-7	GOLDMAN SACHS GROUP INC			2	1FE	5,000,000	100.5400	5,027,020	5,000,000	5,000,000	0	0	0	0	2.076	1.974	FMAN	26,988	0	09/22/2016	11/15/2021
39154E-AD-3	GREATBATCH LTD TL B 1L				4FE	465,548	100.4060	472,159	470,250	466,109	0	253	0	0	5.250	5.250	MJSD	618	14,850	11/12/2015	10/27/2022
404122-AS-2	HCA INC TL B6 1L				3FE	332,492	101.1670	337,215	333,325	332,518	0	10	0	0	4.020	4.020	MON	74	7,419	04/01/2016	03/18/2023
406216-AX-9	HALLIBURTON COMPANY				2FE	2,989,680	110.1700	3,305,091	3,000,000	2,996,346	0	1,093	0	0	6.150	6.195	MS	54,325	184,500	03/10/2009	09/15/2019
410346-AN-0	HANESBRANDS INC TL B 1L				2FE	202,782	100.6560	204,112	202,782	202,782	0	0	0	0	3.270	3.270	MON	37	5,013	05/07/2015	04/29/2022
42206J-AP-7	HD SUPPLY INC TL 1L				4FE	235,147	100.4380	236,177	235,147	235,147	0	0	0	0	3.750	3.750	MJSD	49	1,742	10/17/2016	08/13/2021
42206J-AQ-5	HD SUPPLY INC				4FE	1,990,000	100.6670	2,013,340	2,000,000	1,990,029	0	29	0	0	3.750	3.780	MJSD	403	14,318	10/20/2016	10/15/2023
427866-AE-8	HERSHEY FOODS CO				1FE	4,072,688	123.2570	4,622,130	3,750,000	3,849,049	0	(19,678)	0	0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
42809H-AC-1	HESS CORP				3FE	6,301,436	102.9980	6,020,216	5,845,000	6,283,025	0	(9,389)	0	0	6.000	5.426	JJ	161,712	350,700	12/17/2014	01/15/2040
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L				2FE	344,085	100.8280	347,273	344,422	344,186	0	28	0	0	3.500	3.489	MJSD	692	(74)	12/01/2016	10/25/2020
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B 1L				3FE	0		0	0	0	0	0	0	0	3.500	3.500	MJSD	407	809	08/25/2016	10/25/2023
437076-AS-1	HOME DEPOT				1FE	19,534,560	126.1380	30,273,024	24,000,000	20,035,672	0	84,248	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
44043V-AE-8	HORIZON PHARMA INC TL B 1L				3FE	995,000	99.6880	996,880	1,000,000	995,040	0	40	0	0	5.500	5.744	FMAN	7,028	0	11/16/2016	05/07/2021
44108H-AF-8	HOSTESS BRANDS LLC TL 1L				4FE	2,000,000	100.9500	2,019,000	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MJSD	9,778	0	11/18/2016	08/03/2022
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	8,998,940	104.1530	9,373,761	9,000,000	8,999,271	0	55	0	0	3.500	3.501	MS	105,000	315,000	08/05/2013	09/01/2023
44969C-AT-7	IMS HEALTH INC TL B 1L				3FE	0		0	0	0	0	0	0	0	3.500	3.500	MON	23	1,021	01/07/2015	03/17/2021
44969C-BD-1	IMS HEALTH INC TL B 1L				3FE	558,543	100.5710	561,732	558,543	558,543	0	0	0	0	3.500	3.563	MON	1,651	1,862	11/01/2016	03/17/2021
45138L-AT-0	IDAHO POWER CORP				1FE	2,991,960	125.7320	3,771,954	3,000,000	2,992,733	0	159	0	0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	103.8190	3,114,576	3,000,000	2,996,237	0	700	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
459200-AM-3	IBM				1FE	9,448,635	128.4930	10,921,888	8,500,000	9,019,757	0	(43,406)	0	0	7.000	6.093	AO	100,819	595,000	09/25/2002	10/30/2025
459200-AS-0	IBM				1FE	11,355,924	126.4940	14,268,523	11,280,000	11,325,235	0	(3,078)	0	0	6.500	6.446	JJ	338,087	733,200	10/11/2002	01/15/2028
459200-HP-9	IBM				1FE	990,710	102.6030	1,026,027	1,000,000	993,386	0	877	0	0	3.375	3.488	FA	14,063	33,750	11/05/2013	08/01/2023
460146-CK-7	INTERNATIONAL PAPER CO			2	2FE	9,435,100	99.1390	9,913,890	10,000,000	9,447,707	0	8,961	0	0	4.800	5.179	JD	21,333	480,000	08/13/2015	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			2	2FE	991,300	104.0900	1,040,899	1,000,000	991,409	0	121	0	0	5.150	5.207	MN	6,581	51,500	05/14/2015	05/15/2046
46122Y-AH-4	INVENTIV HEALTH TL B-3				4FE	0		0	0	0	0	0	0	0	3.500	3.500	MON	3,036	0	09/02/2016	05/15/2018
465685-AD-7	ITC HOLDINGS CORP				2FE	5,082,966	121.1670	6,543,023	5,400,000	5,128,334	0	6,352	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AG-0	ITC HOLDINGS CORP			2	2FE	1,994,300	102.4860	2,049,724	2,000,000	1,996,034	0	523	0	0	4.050	4.085	JJ	40,500	81,000	06/26/2013	07/01/2023
465685-AH-8	ITC HOLDINGS CORP	LS		2	2FE	5,983,920	109.1900	6,551,424	6,000,000	5,984,745	0	258	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46625H-GN-4	JP MORGAN CHASE & CO				2FE	4,093,067	102.2050	4,005,402	3,919,000	4,010,807	0	(82,260)	0	0	6.125	1.302	JD	2,667	120,019	07/29/2016	06/27/2017
46625H-JM-3	JP MORGAN CHASE & CO	LS			2FE	3,969,680	114.5460	4,581,832	4,000,000	3,970,785	0	458	0	0	5.625	5.678	FA	84,375	225,000	08/14/2013	08/16/2043
46625H-RW-2	JP MORGAN CHASE & CO			2	1FE	15,000,000	101.9970	15,299,535	15,000,000	15,000,000	0	0	0	0	2.114	2.114	JAJO	60,769	0	10/17/2016	10/24/2023
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L				4FE	618,862	101.0250	628,803	622,423	619,259	0	1,868	0	0	4.250	0.649	MON	114	21,100	06/07/2016	08/18/2022
47579S-AR-1	JELD-WEN ESCROW CORP TL B 1L				4FE	1,151,103	101.1250	1,164,685	1,151,728	1,151,096	0	(7)	0	0	4.750	4.865	MJSD	304	12,481	11/22/2016	07/01/2022
478160-AJ-3	JOHNSON & JOHNSON				1FE	5,743,987	137.1180	7,267,228	5,300,000	5,596,355	0	(14,964)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478165-AH-6	JOHNSON (S.C.) & SON INC			2	1FE	5,101,400	107.3650	5,368,225	5,000,000	5,099,416	0	(1,592)	0	0	4.750	4.625	AO	50,139	236,840	11/05/2015	10/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AH-1	JOHNSON CONTROLS				2FE	1,117,380	115.2040	1,152,037	1,000,000	1,117,086	0	(294)	0	0	5.000	1.305	MS	12,639	0	12/28/2016	03/30/2020
481165-AH-1	JOY GLOBAL INC				3FE	3,250,125	124.3000	3,418,250	2,750,000	3,246,230	0	(3,895)	0	0	6.625	5.162	MN	23,280	91,094	10/06/2016	11/15/2036
48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L				3FE	231,062	101.2500	236,313	233,396	231,230	0	115	0	0	4.500	4.500	MJSD	28	6,512	03/23/2016	03/09/2023
487836-AT-5	KELLOGG CO				2FE	2,368,840	129.1180	2,582,354	2,000,000	2,275,934	0	(11,999)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	3,965,480	105.2220	4,208,884	4,000,000	3,984,595	0	3,503	0	0	4.000	4.106	JD	7,111	160,000	12/08/2010	12/15/2020
491674-BG-1	KU ENERGY CORP			2	1FE	965,516	114.2640	1,142,637	1,000,000	968,637	0	638	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3FE	10,000,000	92.2500	9,225,000	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MJSD	22,222	133,333	09/06/2016	09/15/2026
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	119.0300	1,190,295	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-AS-2	KIMBERLY CLARK				1FE	4,035,020	124.9800	4,999,208	4,000,000	4,021,847	0	(1,344)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-AT-0	KIMBERLY CLARK				1FE	11,972,650	107.1300	11,784,256	11,000,000	11,139,359	0	(84,886)	0	0	6.250	5.379	JJ	317,014	687,500	09/17/2003	07/15/2018
494368-BC-6	KIMBERLY CLARK				1FE	3,957,840	136.8010	5,472,048	4,000,000	3,963,368	0	803	0	0	6.625	6.707	JJ	111,153	265,000	07/25/2007	08/01/2037
494550-BU-9	KINDER MORGAN PARTNERS			2	2FE	2,904,090	101.7740	3,053,220	3,000,000	2,906,866	0	1,402	0	0	5.500	5.726	MS	55,000	165,000	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN	LS		2	2FE	4,983,150	104.9890	5,249,445	5,000,000	4,983,411	0	232	0	0	5.550	5.573	JD	23,125	277,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN	LS		2	2FE	8,980,560	98.8050	8,892,468	9,000,000	8,980,386	0	283	0	0	5.050	5.064	FA	171,700	454,500	02/23/2015	02/15/2046
50075N-AC-8	KRAFT FOODS INC				2FE	2,035,440	123.8970	2,477,932	2,000,000	2,027,169	0	(1,086)	0	0	6.500	6.356	MN	21,667	130,000	04/02/2007	11/01/2031
50075N-AW-4	KRAFT FOODS INC				2FE	974,740	125.4290	1,254,286	1,000,000	977,752	0	409	0	0	6.875	7.075	JJ	29,601	68,750	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	7,427,700	123.1700	9,237,735	7,500,000	7,433,878	0	1,186	0	0	6.500	6.574	FA	192,292	487,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			2	2FE	2,990,378	93.9110	2,817,324	3,000,000	2,990,543	0	165	0	0	4.375	4.394	JD	10,938	68,177	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			2	2FE	1,992,195	104.4870	2,089,738	2,000,000	1,992,292	0	97	0	0	5.200	5.226	JJ	47,956	0	08/19/2016	07/15/2045
501044-BV-2	KROGER CO				2FE	3,333,030	135.0560	4,051,674	3,000,000	3,242,699	0	(11,554)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			2	2FE	5,173,710	107.6120	5,380,615	5,000,000	5,171,868	0	(3,328)	0	0	5.150	4.910	FA	107,292	257,500	01/08/2016	08/01/2043
50188F-AE-5	LG&E & KU ENERGY LLC			2	2FE	10,982,710	106.3330	11,696,586	11,000,000	10,989,994	0	1,735	0	0	4.375	4.395	AO	120,313	481,250	06/18/2012	10/01/2021
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L				4FE	361,917	100.5540	365,748	363,733	362,179	0	1,402	0	0	4.250	4.250	JAJO	2,662	7,577	07/06/2016	06/10/2022
50219C-AC-9	LSC COMMUNICATIONS INC				4FE	975,000	100.6250	1,006,250	1,000,000	975,667	0	667	0	0	7.000	7.698	MJSD	389	17,111	09/26/2016	09/22/2022
51808B-AE-2	LASMO (USA) INC				2FE	14,722,070	123.3470	16,651,872	13,500,000	14,263,998	0	(47,122)	0	0	7.300	6.562	MN	125,925	985,500	10/21/2002	11/15/2027
52729K-AM-8	LEVEL 3 FINANCING INC TL BII 1L				3FE	705,400	101.1250	717,988	710,000	706,202	0	2,038	0	0	3.500	3.500	MJSD	3,589	12,493	06/26/2015	05/31/2022
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	7,200,000	100.0000	7,200,000	7,200,000	7,200,000	0	0	0	0	0.750	0.322	MON	31,327	43,524	03/19/2015	01/01/2033
532457-AM-0	ELI LILLY				1FE	6,614,520	129.5760	7,774,542	6,000,000	6,329,002	0	(28,943)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY				1FE	3,520,090	133.1120	4,658,934	3,500,000	3,516,355	0	(416)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
539830-AR-0	LOCKHEED MARTIN				2FE	13,781,601	124.9120	17,487,680	14,000,000	13,816,711	0	4,600	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AT-6	LOCKHEED MARTIN				2FE	13,846,470	106.4520	14,903,308	14,000,000	13,948,154	0	16,391	0	0	4.250	4.387	MN	76,028	595,000	12/03/2009	11/15/2019
539830-AW-9	LOCKHEED MARTIN				2FE	5,150,000	120.5720	6,209,473	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	294,580	07/29/2011	06/01/2040
55280F-AE-1	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L				4FE	467,159	101.1670	472,611	467,159	467,159	0	0	0	0	4.520	4.520	MON	117	3,504	10/31/2016	11/20/2021
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L				4FE	476,406	101.1040	482,873	477,600	476,439	0	25	0	0	3.520	3.520	MON	93	12,623	04/28/2016	04/07/2023
55328H-AE-1	MULTIPLAN TL B 1L				4FE	690,192	101.6610	705,182	693,660	690,307	0	116	0	0	5.000	5.191	MJSD	193	19,557	06/10/2016	06/07/2023
55377G-AG-8	MTL PUBLISHING LLC TL 1L				4Z	261,348	100.5140	262,692	261,348	261,348	0	0	0	0	4.000	4.000	MON	669	741	11/04/2016	08/20/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	8,243,877	114.1180	8,712,894	7,635,000	8,054,403	0	(25,452)	0	0	7.000	6.304	FA	201,903	534,450	06/01/2007	02/15/2028
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			2	2FE	1,999,300	90.1370	1,802,738	2,000,000	1,999,243	0	12	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
56356X-AC-3	MANITOWOC FOODSERVISE INC TL B 1L				4FE	126,797	101.3750	131,164	129,385	127,004	0	141	0	0	5.750	5.750	MON	41	4,247	03/11/2016	03/03/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L				3FE	271,229	101.3930	280,089	276,241	271,677	0	325	0	0	5.310	5.310	MON	256	8,318	04/19/2016	03/03/2023
565849-AK-2	MARATHON OIL CORP	LS		2	2FE	7,488,800	95.5180	7,641,408	8,000,000	7,602,440	0	59,867	0	0	2.800	3.756	MN	37,333	224,000	01/21/2015	11/01/2022
565849-AM-8	MARATHON OIL CORP	LS		2	2FE	3,997,640	94.0880	3,763,500	4,000,000	3,997,448	0	36	0	0	5.200	5.204	JD	17,333	208,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			2	2FE	16,905,950	88.4910	15,928,416	18,000,000	16,939,442	0	16,833	0	0	4.750	5.150	MS	251,750	855,000	12/17/2014	09/15/2044
58013M-EC-4	MCDONALD'S CORP				2FE	5,023,000	125.4420	6,272,120	5,000,000	5,019,601	0	(464)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			2	2FE	4,344,419	106.8980	4,623,347	4,325,000	4,344,097	0	(310)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
58155Q-AD-5	MCKESSON CORP			2	2FE	1,013,050	107.1340	1,071,339	1,000,000	1,005,995	0	(1,366)	0	0	4.750	4.581	MS	15,833	47,500	04/06/2011	03/01/2021
585055-AV-8	MEDTRONIC INC			2	1FE	4,972,850	106.0580	5,302,890	5,000,000	4,986,940	0	2,729	0	0	4.125	4.192	MS	60,729	206,250	03/10/2011	03/15/2021
585055-BU-9	MEDTRONIC INC				1FE	1,994,536	107.9250	2,158,504	2,000,000	1,994,561	0	90	0	0	4.625	4.642	MS	27,236	92,500	09/02/2015	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING				1FE	2,142,196	96.8010	2,081,224	2,150,000	2,142,262	0	79	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
589331-AN-7	MERCK & CO INC				1FE	2,484,225	108.2570	2,706,415	2,500,000	2,495,298	0	1,722	0	0	5.000	5.081	JD	347	125,000	06/22/2009	06/30/2019
58942H-AA-9	MERCY HEALTHCARE SYSTEM				1FE	4,000,000	98.9570	3,958,276	4,000,000	4,000,000	0	0	0	0	3.382	3.382	MN	22,547	135,280	04/22/2015	11/01/2025
59022C-AJ-2	MERRILL LYNCH & CO				2FE	1,497,605	117.0520	1,755,785	1,500,000	1,497,966	0	50	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59156R-BP-2	METLIFE INC	LS		2	2FE	5,087,500	101.2500	5,062,500	5,000,000	5,087,500	0	9,093	0	0	5.250	5.160	JD	11,667	262,500	05/27/2015	01/01/9999
594918-BL-7	MICROSOFT CORP			2	1FE	12,955,150	106.3250	13,822,237	13,000,000	12,955,306	0	738	0	0	4.450	4.471	MN	93,203	578,500	10/29/2015	11/03/2045
594918-BT-0	MICROSOFT CORP			2	1FE	4,975,750	93.9420	4,697,115	5,000,000	4,975,787	0	37	0	0	3.700	3.727	FA	73,486	0	08/01/2016	08/08/2046
59514U-AW-8	MICROSEMI TL B 1L				3FE	92,394	100.8750	96,085	95,252	92,721	0	207	0	0	3.750	3.750	MON	129	4,097	01/21/2016	01/15/2023
595620-AB-1	MIDAMERICAN ENERGY CO				1FE	6,716,160	135.0900	9,456,328	7,000,000	6,789,564	0	7,689	0	0	6.750	7.078	JD	1,313	472,500	05/13/2002	12/30/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604059-AE-5	MMM CORP				1FE	8,985,350	127.9720	11,517,498	9,000,000	8,990,463	0	509	0	0	6.375	6.387	FA	216,750	573,750	06/18/2002	02/15/2028
60856B-AC-8	MOLEX ELECTRONICS TECH			2	2FE	1,996,860	98.2450	1,964,890	2,000,000	1,997,242	0	267	0	0	3.900	3.919	AO	16,467	78,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO			2	2FE	4,967,850	93.0440	4,652,180	5,000,000	4,968,074	0	224	0	0	4.200	4.238	JJ	101,500	0	06/28/2016	07/15/2046
61166W-AK-7	MONSANTO CO	LS		2	1FE	5,997,060	95.7820	5,746,908	6,000,000	5,996,978	0	50	0	0	4.650	4.653	MN	35,650	279,000	11/04/2013	11/15/2043
61746B-DJ-2	MORGAN STANLEY				1FE	1,972,840	102.6120	2,052,238	2,000,000	1,981,609	0	2,586	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	1FE	10,000,000	101.1110	10,111,110	10,000,000	10,000,000	0	0	0	0	2.284	2.284	JAJO	43,771	0	10/19/2016	10/24/2023
61761J-B3-2	MORGAN STANLEY	LS			1FE	10,031,700	100.7480	10,074,790	10,000,000	10,025,487	0	(6,213)	0	0	2.800	2.722	JD	11,667	280,000	02/01/2016	06/16/2020
61761J-ZN-2	MORGAN STANLEY	LS			2FE	5,967,090	98.8400	5,930,370	6,000,000	5,970,555	0	2,245	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
628783-AT-9	NBTY INC TL B 1L				4FE	436,706	100.7190	442,056	438,900	436,764	0	367	0	0	5.000	5.000	MJSD	61	14,263	05/11/2016	05/05/2023
629377-CB-6	NRG ENERGY INC			2	4FE	551,500	94.5000	519,750	550,000	551,410	0	(90)	0	0	6.625	6.581	JJ	15,081	0	07/22/2016	01/15/2027
637432-CT-0	NATIONAL RURAL UTILITY				1FE	7,991,120	141.6190	11,329,544	8,000,000	7,991,620	0	230	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			2	1FE	2,997,690	102.4740	3,074,208	3,000,000	2,998,270	0	209	0	0	3.400	3.409	MN	13,033	102,000	10/29/2013	11/15/2023
63743H-EM-0	NATIONAL RURAL UTILITIES				1FE	499,585	99.9210	499,605	500,000	499,618	0	33	0	0	0.950	1.192	AO	884	0	12/16/2016	04/24/2017
64110L-AJ-5	NETFLIX INC	LS			4FE	1,840,091	107.7500	1,935,190	1,796,000	1,834,317	0	(5,774)	0	0	5.500	5.022	AO	20,854	98,780	02/08/2016	02/15/2022
651229-AY-2	NEWELL BRANDS INC	LS		2	2FE	5,573,700	114.5850	5,729,225	5,000,000	5,567,460	0	(6,240)	0	0	5.500	4.770	AO	68,750	138,264	04/27/2016	04/01/2046
65339K-AE-0	NEXTERA ENERGY CAPITAL				2FE	2,012,060	100.4370	2,008,746	2,000,000	2,008,831	0	(3,229)	0	0	2.056	1.387	MS	13,707	0	09/28/2016	09/01/2017
65409Y-BD-6	NIELSEN FINANCE LLC/CO NIELSEN FINANCE				3FE	997,500	101.0420	1,010,420	1,000,000	997,532	0	32	0	0	3.150	2.609	MON	1,597	4,129	10/21/2016	04/15/2021
654730-AX-1	NISOURCE FINANCE CORP			2	2FE	10,649,030	118.5230	10,645,727	8,982,000	10,618,386	0	(24,283)	0	0	5.950	4.674	JD	23,752	454,253	10/06/2016	06/15/2041
655844-BM-9	NORFOLK SOUTHERN CORP			2	2FE	2,535,090	94.8060	2,844,171	3,000,000	2,562,387	0	8,264	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BN-8	NORTHERN STATES PWR-MINN				1FE	6,719,007	128.9570	8,596,294	6,666,000	6,695,892	0	(2,496)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	8,711,539	122.8000	11,015,169	8,970,000	8,804,649	0	9,612	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	1,993,920	104.4690	2,089,380	2,000,000	1,998,953	0	725	0	0	5.250	5.290	MS	35,000	105,000	03/11/2008	03/01/2018
665789-AW-3	NORTHERN STATES PWR				1FE	1,984,700	129.5130	2,590,260	2,000,000	1,986,302	0	281	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2FE	5,000,000	95.1250	4,756,250	5,000,000	5,000,000	0	0	0	0	4.600	4.600	AO	57,500	0	08/01/2016	01/01/9999
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	1,895,320	103.6680	2,073,356	2,000,000	1,951,651	0	10,305	0	0	3.500	4.131	MS	20,611	70,000	12/07/2010	03/15/2021
67053N-AD-6	NUMERICABLE US LLC TL B 1L				4FE	0		0	0	0	0	0	0	0	4.040	4.040	JAJO	797	0	08/10/2015	07/29/2022
67053N-AG-9	NUMERICABLE US LLC TL B 1L				4FE	403,871	101.1790	412,760	407,950	404,085	0	176	0	0	4.040	4.040	JAJO	3,612	10,937	04/21/2016	01/15/2024
67053N-AJ-3	NUMERICABLE US LLC				4FE	997,500	100.7920	1,007,920	1,000,000	997,479	0	(21)	0	0	4.040	3.346	JAJO	3,521	0	11/23/2016	01/31/2025
674599-BE-4	OCCIDENTAL PETROLEUM CORP				1FE	1,341,000	116.3150	1,733,092	1,490,000	1,490,000	0	0	0	0	9.250	10.662	FA	57,427	137,825	01/16/1991	08/01/2019
674599-CL-7	OCCIDENTAL PETROLEUM CORP	LS		2	1FE	3,991,040	97.1990	3,887,940	4,000,000	3,990,882	0	(158)	0	0	4.100	4.112	FA	24,600	0	11/02/2016	02/15/2047
675553-AA-9	OCHSNER CLINIC FND			2	2FE	6,045,480	115.4290	6,925,734	6,000,000	6,044,473	0	(656)	0	0	5.897	5.842	MN	45,210	353,820	07/23/2015	05/15/2045
677415-CF-6	OHIO POWER COMPANY				2FE	5,399,050	122.7730	6,138,655	5,000,000	5,306,772	0	(11,066)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			2	1FE	1,987,780	111.2580	2,225,164	2,000,000	1,988,708	0	221	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
679574-AG-8	OLD DOMINION ELECTRIC				1FE	4,000,000	110.0390	4,401,564	4,000,000	4,000,000	0	0	0	0	6.210	6.210	JD	20,700	248,400	12/12/2002	12/01/2028
681936-BB-5	OMEGA HEALTHCARE			2	2FE	1,972,941	101.2200	2,024,390	2,000,000	1,978,030	0	2,428	0	0	4.950	5.132	AO	24,750	99,000	10/16/2014	04/01/2024
68218E-AD-6	ON SEMICONDUCTOR CORP TL B 1L				3FE	350,000	101.2140	354,249	350,000	350,000	0	0	0	0	4.020	4.020	MON	78	3,416	10/06/2016	03/31/2023
68268N-AG-8	ONEOK PARTNERS LP			2	2FE	991,710	109.8130	1,098,133	1,000,000	992,350	0	134	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP			2	2FE	9,173,600	100.3110	10,031,060	10,000,000	9,361,699	0	94,710	0	0	3.375	4.652	AO	84,375	337,500	12/16/2014	10/01/2022
68389X-AG-0	ORACLE CORP				1FE	6,973,890	107.7960	7,545,734	7,000,000	6,992,068	0	2,853	0	0	5.000	5.048	JJ	168,194	350,000	06/30/2009	07/08/2019
68389X-AS-4	ORACLE CORP				1FE	990,980	104.6910	1,046,911	1,000,000	993,718	0	832	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
69007A-AG-0	OUTERWALL INC TL B				4FE	248,750	101.4060	253,515	250,000	248,755	0	5	0	0	5.500	5.448	MON	146	3,063	09/26/2016	09/21/2023
693475-AM-7	PNC FINANCIAL	LS		2	2FE	12,792,813	96.0200	12,722,650	13,250,000	12,792,813	0	0	0	0	4.850	5.023	JD	53,552	400,125	07/20/2016	01/01/9999
693476-BL-6	PNC FUNDING CORP				1FE	994,560	106.4100	1,064,102	1,000,000	997,714	0	561	0	0	4.375	4.443	FA	17,014	43,750	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			2	1FE	997,200	102.9980	1,029,983	1,000,000	998,023	0	257	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
69353F-AM-6	PQ TL 1L USD				4FE	0		0	0	0	0	0	0	0	5.750	5.750	FMAN	323	(185)	05/12/2016	11/04/2022
69362B-AY-8	PSEG POWER			2	2FE	1,998,220	104.1970	2,083,940	2,000,000	1,998,962	0	176	0	0	4.150	4.161	MS	24,439	83,000	09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				2FE	2,241,060	121.2420	2,424,844	2,000,000	2,139,466	0	(11,018)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	5,164,980	124.9700	6,248,495	5,000,000	5,126,153	0	(4,406)	0	0	6.050	5.811	MS	100,833	302,500	09/01/2005	03/01/2034
694308-GL-5	PACIFIC GAS & EL				2FE	6,915,160	103.7030	7,259,238	7,000,000	6,989,215	0	10,760	0	0	5.625	5.794	MN	33,906	393,750	08/06/2008	11/30/2017
694308-GN-1	PACIFIC GAS & EL				2FE	4,917,150	110.9930	5,549,630	5,000,000	4,978,612	0	10,119	0	0	8.250	8.500	AO	87,083	412,500	10/16/2008	10/15/2018
694308-HQ-3	PACIFIC GAS & EL				2FE	750,000	100.0000	750,000	750,000	750,000	0	0	0	0	1.135	1.137	FMAN	733	0	11/28/2016	11/30/2017
695114-BT-4	PACIFICORP				1FE	2,991,360	144.6540	4,339,617	3,000,000	2,993,021	0	230	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP				1FE	4,286,887	122.3130	4,378,798	3,580,000	4,262,837	0	(16,500)	0	0	5.750	4.322	AO	51,463	172,500	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP				1FE	3,291,900	129.3300	3,879,909	3,000,000	3,258,378	0	(6,502)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1FE	8,298,540	121.0180	10,891,620	9,000,000	8,658,315	0	38,309	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	11,974,560	121.0980	15,742,701	13,000,000	12,498,226	0	55,486	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	5,988,220	121.1920	8,483,447	7,000,000	6,397,840	0	43,837	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70109H-AN-5	PARKER-HANNIFIN CORP			2	1FE	998,680	105.4210	1,054,212	1,000,000	998,684	0	23	0	0	4.450	4.458	MN	4,944	44,500	11/18/2014	11/21/2044
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	5,030,777	107.2030	5,869,375	5,475,000	5,379,363	0	37,345	0	0	6.625	7.475	AO	90,680	362,719	03/15/2002	04/01/2019
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,764,896	136.4990	2,183,981	1,600,000	1,715,260	0	(6,228)	0	0	7.000	6.149	MS	37,333	112,000	08/01/2006	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1FE	1,606,410	127.4280	1,911,422	1,500,000	1,565,934	0	(4,108)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC				1FE	10,377,068	127.3610	11,857,309	9,310,000	9,996,577	0	(39,690)	0	0	6.600	5.733	JD	51,205	614,460	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1FE	1,988,660	106.7060	2,134,120	2,000,000	1,994,377	0	1,131	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718546-AH-7	PHILLIPS 66				2FE	1,999,517	118.1980	2,363,966	2,000,000	1,999,556	0	4	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,096,447	100.1220	4,004,876	4,000,000	4,000,265	0	(12,894)	0	0	6.125	5.791	JJ	112,972	245,000	07/19/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	1,984,143	108.9930	2,179,866	2,000,000	1,986,371	0	314	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE			2	2FE	2,058,440	88.9420	1,778,844	2,000,000	2,056,687	0	(1,062)	0	0	4.700	4.517	JD	4,178	94,000	03/24/2015	06/15/2044
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L				3FE	34,962	100.8750	35,357	35,050	34,963	0	1	0	0	3.770	3.770	MON	7	848	05/12/2016	04/28/2023
730481-AF-5	J.B. POINDEXTER & CO			2	4FE	703,000	105.0000	738,150	703,000	703,000	0	0	0	0	9.000	9.000	AO	15,818	63,270	03/23/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC				2FE	14,225,788	109.0290	17,171,989	15,750,000	14,410,777	0	29,007	0	0	5.951	6.715	MN	132,782	937,283	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	755,543	101.5000	780,535	769,000	757,132	0	1,554	0	0	5.250	5.546	MS	11,887	40,373	12/18/2015	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	109.0330	2,180,668	2,000,000	1,999,354	0	167	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	2,964,190	130.8380	3,925,125	3,000,000	2,968,604	0	670	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74256L-AH-2	PRINCIPAL LFE GLB FND II				1FE	2,001,720	99.9940	1,999,886	2,000,000	2,000,436	0	(1,284)	0	0	1.125	0.973	FA	7,938	11,250	07/26/2016	02/24/2017
742718-BH-1	PROCTER & GAMBLE CO				1FE	7,019,189	126.8540	8,714,835	6,870,000	6,953,231	0	(6,692)	0	0	6.450	6.272	JJ	204,325	443,115	08/06/2002	01/15/2026
743756-AC-2	PROV ST JOSEPH HLTH OBL				1FE	2,500,000	92.0710	2,301,768	2,500,000	2,500,000	0	0	0	0	3.744	3.744	AO	24,180	0	09/20/2016	10/01/2047
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,994,120	106.2820	4,251,296	4,000,000	3,998,576	0	699	0	0	5.800	5.820	FA	96,667	232,000	08/06/2008	08/01/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	4,247,560	130.6230	5,224,900	4,000,000	4,207,463	0	(5,358)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC				1FE	3,947,730	121.8000	3,654,012	3,000,000	3,861,567	0	(22,504)	0	0	5.795	3.902	MS	51,189	173,850	12/05/2012	03/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			2	1FE	999,950	120.7340	1,207,339	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
74737K-AB-6	QCP TL B 1L				4FE	489,927	101.7500	508,750	500,000	490,109	0	182	0	0	6.250	6.848	MON	174	4,514	11/08/2016	09/30/2022
755111-BR-1	RAYTHEON CO				1FE	1,995,100	106.6780	2,133,560	2,000,000	1,998,295	0	472	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	7,568,280	103.1610	8,252,864	8,000,000	7,814,128	0	44,608	0	0	3.125	3.787	AO	52,778	250,000	12/14/2010	10/15/2020
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L				4FE	226,774	100.6250	228,240	226,822	226,746	0	(28)	0	0	4.250	5.107	MON	315	6,427	06/01/2016	04/27/2022
771196-AU-6	ROCHE HLDGS INC				1FE	972,780	142.2790	1,422,793	1,000,000	975,397	0	439	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
78009N-A8-9	Royal Bank				1FE	2,500,000	100.0950	2,502,380	2,500,000	2,500,000	0	0	0	0	1.280	0.945	MON	356	19,182	03/23/2016	03/28/2017
78009N-F9-2	Royal Bank				1FE	2,500,000	100.1420	2,503,550	2,500,000	2,500,000	0	0	0	0	1.340	1.208	JAJO	6,050	7,622	07/27/2016	07/28/2017
78010U-4A-2	ROYAL BANK OF CANADA				1FE	2,001,740	99.9920	1,999,840	2,000,000	2,001,326	0	(414)	0	0	1.400	1.314	AO	6,067	14,000	09/30/2016	10/13/2017
78349A-AB-9	RWJ BARNABAS HEALTH			2	1FE	2,500,000	91.9130	2,297,818	2,500,000	2,500,000	0	0	0	0	3.949	3.949	JJ	16,180	0	10/19/2016	07/01/2046
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L				4FE	577,527	100.3190	584,484	582,625	578,354	0	1,486	0	0	3.270	3.270	MON	53	14,464	07/30/2015	06/10/2022
78412F-AP-9	SESI LLC	LS		2	4FE	2,221,755	101.7500	2,064,508	2,029,000	2,100,227	0	(37,605)	0	0	7.125	4.990	JD	6,425	144,566	08/09/2013	12/15/2021
78466D-AV-6	SS&C TECHNOLOGIES TL B1 1L				3FE	391,850	101.3130	398,990	393,819	392,111	0	1,326	0	0	4.000	4.000	MON	2,511	8,666	07/16/2015	07/08/2022
78466D-AW-4	SS&C TECHNOLOGIES TL B2 1L				3FE	45,213	101.3130	46,037	45,440	45,244	0	154	0	0	4.000	4.000	MON	10	1,438	07/16/2015	07/08/2022
78571Y-AQ-3	SABRE GLBL INC TL B 1L				3FE	374,564	101.0000	379,505	375,747	375,019	0	708	0	0	4.000	4.000	MON	84	9,517	03/25/2015	02/19/2019
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA TL B1 1L				4FE	54,031	101.2500	54,981	54,302	54,074	0	206	0	0	6.000	6.000	JAJO	561	2,238	11/06/2015	10/18/2020
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L				4FE	306,949	101.1610	316,044	312,416	308,266	0	346	0	0	6.000	6.000	JAJO	3,562	8,031	12/23/2014	10/01/2021
816196-AQ-2	SELECT MEDICAL CORP	LS		2	4FE	1,204,000	100.0000	1,400,000	1,400,000	1,233,545	0	28,895	0	0	6.375	9.749	JD	7,438	89,250	12/17/2015	06/01/2021
83417U-AF-3	SOLARWINDS INC TL 1L				4FE	369,075	101.1670	373,382	369,075	369,075	0	0	0	0	5.500	5.500	MON	113	7,556	08/18/2016	02/05/2023
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	13,416,635	106.2750	14,347,166	13,500,000	13,484,956	0	7,091	0	0	5.250	5.310	MN	118,125	708,750	01/06/2004	11/01/2018
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	4,995,150	123.4550	6,172,745	5,000,000	4,995,685	0	96	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			2	1FE	1,300,000	107.8480	1,402,020	1,300,000	1,300,000	0	0	0	0	4.857	4.857	JJ	29,115	70,858	05/21/2015	07/15/2045
842400-EV-1	SOUTHERN CAL EDISON				1FE	3,912,200	120.8270	4,833,084	4,000,000	3,928,705	0	2,116	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
842587-CX-3	SOUTHERN CO	LS		2	2FE	11,934,540	98.7110	11,845,320	12,000,000	11,935,880	0	1,340	0	0	4.400	4.433	JJ	318,267	0	05/20/2016	07/01/2046
844895-AL-6	SOUTHWEST GAS				1FE	4,284,755	120.5520	5,665,963	4,700,000	4,435,660	0	16,891	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
857449-AB-8	STATE STREET BANK & TRUST				1FE	17,725,756	105.8980	18,690,979	17,650,000	17,661,156	0	(6,582)	0	0	5.250	5.208	AO	195,621	926,625	01/29/2004	10/15/2018
85769E-AR-2	STATION CASINOS LLC TL B 1L				3FE	462,709	101.2360	470,782	465,034	462,810	0	101	0	0	3.750	0.835	MON	872	7,705	06/15/2016	06/08/2023
863667-AJ-0	STRYKER CORP			2	1FE	5,339,250	101.7660	5,088,315	5,000,000	5,335,729	0	(3,521)	0	0	4.625	4.219	MS	68,090	118,837	05/24/2016	03/15/2046
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L				3FE	234,087	100.8130	237,176	235,263	234,234	0	780	0	0	4.000	4.000	MON	52	5,569	07/22/2015	07/17/2022
87265V-AB-4	T-MOBILE USA INC TL B 1L				2FE	227,134	101.1590	230,921	228,275	227,274	0	451	0	0	3.520	3.520	MON	44	6,081	11/17/2015	11/09/2022
87305X-AB-2	TEAMVIEWER US LLC TL 1L				4FE	839,914	99.6250	871,629	874,910	851,089	0	10,908	0	0	6.000	6.000	MJSD	146	40,106	08/07/2014	01/08/2021
87305X-AF-3	TEAMVIEWER US LLC TL 2L				5FE	329,800	98.0000	333,200	340,000	332,416	0	8,479	0	0	9.500	9.500	MJSD	90	24,673	08/07/2014	07/08/2021
87612E-AP-1	TARGET CORP				1FE	11,600,680	101.3680	12,164,100	12,000,000	11,979,996	0	50,471	0	0	5.375	5.833	MN	107,500	645,000	11/08/2007	05/01/2017
87612E-AU-0	TARGET CORP				1FE	4,065,240	139.4040	5,576,152	4,000,000	4,056,904	0	(1,186)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
87817J-AC-2	TEAM HEALTH INC TL B 1L				3FE	393,035	100.0420	397,172	397,005	393,308	0	273	0	0	3.770	4.001	MON	41	8,768	06/02/2016	11/23/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880451-AU-3	TENNESSEE GAS PIPELINE				2FE	5,396,598	120.7280	6,519,312	5,400,000	5,396,819	0	45	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
88643@-AQ-9	TIDEWATER INC. PP				5	1,536,000	57.8520	1,735,567	3,000,000	1,536,000	0	0	1,464,000	0	5.160	5.159	MN	19,780	154,800	09/26/2013	11/17/2025
88723A-AB-4	TIME INC TL B-DD				3FE	698,678	100.3130	699,990	697,806	698,326	0	2,506	0	0	4.250	4.250	MON	82	20,264	08/11/2015	04/24/2021
887315-BN-8	TIME WARNER				2FE	907,200	122.1020	916,987	751,000	886,186	0	(7,910)	0	0	6.625	4.690	MN	6,357	49,754	03/20/2014	05/15/2029
887317-AX-3	TIME WARNER INC	LS		2	2FE	1,936,240	100.2190	2,004,374	2,000,000	1,937,479	0	985	0	0	4.850	5.058	JJ	44,728	108,047	11/17/2015	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC	LS		2	2FE	5,862,390	101.4930	6,089,550	6,000,000	5,870,303	0	2,350	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	2,938,470	117.8450	3,535,341	3,000,000	2,947,483	0	1,237	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			2	1FE	2,000,000	108.9620	2,179,232	2,000,000	2,000,000	0	0	0	0	4.982	4.982	MN	12,732	99,640	09/23/2015	11/15/2045
88947E-AN-0	TOLL BROS FINANCE CORP	LS		2	3FE	4,875,000	99.7500	4,987,500	5,000,000	4,889,975	0	14,632	0	0	4.375	4.783	AO	46,181	218,750	12/17/2015	04/15/2023
891160-MJ-9	TORONTO-DOMIN BK			2	1FE	4,242,563	98.2530	4,175,753	4,250,000	4,242,470	0	(92)	0	0	3.625	3.637	MS	45,363	0	09/08/2016	09/15/2031
89236T-DK-8	TOYOTA				1FE	4,986,800	96.2860	4,814,305	5,000,000	4,987,076	0	276	0	0	2.250	2.291	AO	22,813	0	10/13/2016	10/18/2023
89334G-AP-9	TRANS UNION TL				4FE	481,621	100.8040	486,409	482,529	481,653	0	27	0	0	3.520	3.520	MON	94	10,931	05/11/2016	04/09/2021
89364M-BF-0	TRANSDIGM INC TL F 1L				3FE	466,832	100.9500	483,040	478,494	467,589	0	757	0	0	3.770	4.243	MON	100	10,098	06/09/2016	06/09/2023
89566E-AH-1	TRISTATE GEN/TRANS ASSN			2	1FE	9,633,288	103.3650	9,819,666	9,500,000	9,630,171	0	(2,359)	0	0	4.700	4.611	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY				1FE	1,398,614	96.8780	1,356,298	1,400,000	1,398,550	0	25	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
90131H-AY-1	21ST CENTURY FOX				2FE	2,000,000	125.8580	2,517,160	2,000,000	2,000,000	0	0	0	0	7.430	7.430	AO	37,150	148,600	04/06/2015	10/01/2026
90131H-BD-6	21ST CENTURY FOX				2FE	6,638,111	121.2310	7,273,836	6,000,000	6,599,549	0	(22,433)	0	0	6.550	5.600	MS	115,717	393,000	04/06/2015	03/15/2033
90131H-BQ-7	21ST CENTURY FOX				2FE	1,990,056	118.0800	2,361,590	2,000,000	1,990,356	0	167	0	0	6.150	6.188	FA	46,467	123,000	04/06/2015	02/15/2041
902917-AH-6	WASTE MANAGEMENT INC				2FE	10,474,723	129.3760	10,691,649	8,264,000	10,139,215	0	(122,003)	0	0	7.000	4.462	JJ	266,744	578,480	03/25/2014	07/15/2028
90347B-AG-3	AXALTA COATING TL B 1L				3FE	173,108	100.9170	175,573	173,978	173,237	0	107	0	0	3.500	3.500	MJSD	36	6,240	04/20/2016	02/01/2020
907818-EM-6	UNION PACIFIC CORP			2	1FE	5,767,482	93.1310	5,085,895	5,461,000	5,767,303	0	(180)	0	0	3.799	3.473	AO	51,866	0	12/22/2016	10/01/2051
909218-AB-5	UNIT CORP			2	3FE	1,450,000	97.0000	1,940,000	2,000,000	1,525,847	0	74,180	0	0	6.625	14.060	MN	16,931	132,500	12/17/2015	05/15/2021
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	107.3490	2,146,974	2,000,000	1,999,460	0	154	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	1,973,600	114.1620	2,283,234	2,000,000	1,976,259	0	509	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
913017-AT-6	UNITED TECHNOLOGIES				1FE	12,465,273	129.9870	15,045,961	11,575,000	12,141,626	0	(32,901)	0	0	6.700	6.103	FA	323,135	775,525	10/24/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES				1FE	2,937,540	127.0030	3,810,102	3,000,000	2,946,104	0	1,157	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES				1FE	4,993,100	100.7930	5,039,625	5,000,000	4,993,163	0	121	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
91324P-BT-8	UNITEDHEALTH GROUP INC			2	1FE	1,989,060	103.6780	2,073,560	2,000,000	1,994,160	0	1,073	0	0	3.375	3.440	MN	8,625	67,500	11/07/2011	11/15/2021
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,926,200	116.8640	5,843,210	5,000,000	4,936,458	0	1,410	0	0	6.625	6.740	JD	14,722	331,250	06/07/2007	06/15/2037
92340L-AA-7	VEREIT OPERATING PARTNER			2	2FE	200,000	101.2850	202,570	200,000	200,000	0	0	0	0	4.875	4.875	JD	813	4,848	05/18/2016	06/01/2026
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	11,017,470	118.3810	13,021,899	11,000,000	11,014,105	0	(377)	0	0	6.250	6.238	AO	171,875	687,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	3,002,820	104.3310	3,129,942	3,000,000	3,000,214	0	(354)	0	0	5.500	5.487	FA	62,333	165,000	03/04/2008	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	2,202,660	105.6930	2,113,868	2,000,000	2,036,399	0	(26,925)	0	0	6.100	4.622	AO	25,756	122,000	12/04/2009	04/15/2018
92343V-CQ-5	VERIZON COMMUNICATIONS			2	2FE	3,971,040	98.5490	3,941,960	4,000,000	3,972,891	0	971	0	0	4.400	4.455	MN	29,333	176,000	10/22/2014	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS	LS			2FE	27,022,169	95.6960	27,452,254	28,687,000	27,048,473	0	20,478	0	0	4.522	4.874	MS	381,961	1,297,226	08/25/2015	09/15/2048
92532Y-AB-5	VERSUM MATERIALS INC VERSUM				3FE	497,500	101.0000	505,000	500,000	497,515	0	15	0	0	3.500	3.483	MJSD	93	3,291	10/20/2016	09/21/2023
925524-AH-3	CBS				2FE	8,232,240	135.0340	9,452,373	7,000,000	8,043,165	0	(51,083)	0	0	7.875	6.193	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	CBS				2FE	1,980,272	108.8960	2,177,920	2,000,000	1,983,072	0	401	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92826C-AD-4	VISA INC			2	1FE	5,056,500	100.3000	5,015,005	5,000,000	5,051,783	0	(4,717)	0	0	3.150	3.014	JD	7,438	157,500	01/21/2016	12/14/2025
92826C-AF-9	VISA INC			2	1FE	4,991,650	105.3330	5,266,665	5,000,000	4,991,699	0	141	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92855L-AE-6	VIZIENT, INC TL B 1L				4FE	524,304	101.3750	526,251	519,113	524,065	0	(239)	0	0	5.000	4.916	MON	4,470	3,893	10/07/2016	02/11/2023
929160-AS-8	VULCAN MATERIALS CO			2	2FE	2,601,000	104.5000	2,718,045	2,601,000	2,601,000	0	0	0	0	4.500	4.500	AO	29,261	117,045	03/16/2015	04/01/2025
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,636,613	126.7800	5,958,651	4,700,000	5,392,877	0	(55,637)	0	0	7.100	5.118	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CB-7	WAL-MART				1FE	5,227,140	119.4170	7,165,044	6,000,000	5,358,815	0	17,745	0	0	5.250	6.224	MS	105,000	315,000	07/06/2007	09/01/2035
931142-CK-7	WAL-MART				1FE	15,488,543	135.3070	20,735,859	15,325,000	15,464,055	0	(3,276)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1FE	3,767,240	114.8790	4,595,140	4,000,000	3,788,219	0	4,293	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
931427-AR-9	WALGREENS BOOTS ALLIANCE			2	2FE	3,472,560	101.2770	3,544,695	3,500,000	3,472,678	0	118	0	0	4.650	4.699	JD	13,563	81,375	05/26/2016	06/01/2046
949746-RN-3	WELLS FARGO & CO	LS		2	2FE	15,000,000	104.9900	15,748,500	15,000,000	15,000,000	0	0	0	0	5.875	5.875	JD	39,167	881,250	01/15/2015	12/31/2049
94974B-FP-0	WELLS FARGO CO				1FE	4,035,160	110.1630	4,406,520	4,000,000	4,033,182	0	(554)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				1FE	9,982,000	117.5470	11,754,700	10,000,000	9,984,131	0	392	0	0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
962166-AW-4	WEYERHAEUSER CO				2FE	2,208,184	120.1170	2,762,693	2,300,000	2,241,221	0	3,481	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
96758D-AW-3	WIDEOPENWEST TL B 1L				4FE	1,492,500	100.8890	1,513,335	1,500,000	1,492,564	0	64	0	0	4.500	4.500	FMAN	5,986	18,014	08/26/2016	08/19/2023
969457-BD-1	WILLIAMS COS INC				3FE	14,720,130	114.0000	17,100,000	15,000,000	14,787,556	0	7,448	0	0	7.750	7.914	JD	51,667	1,162,500	12/14/2001	06/15/2031
96950F-AP-9	WILLIAMS PARTNERS			2	2FE	4,169,565	92.2530	4,151,390	4,500,000	4,179,221	0	4,819	0	0	4.900	5.396	JJ	101,675	220,500	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1FE	14,186,205	123.2050	18,515,292	15,028,000	14,522,646	0	23,991	0	0	6.500	6.903	JD	81,402	976,820	02/25/2014	06/01/2028
976656-CC-0	WISC ELEC POWER				1FE	996,780	106.2910	1,062,914	1,000,000	998,884	0	341	0	0	4.250	4.290	JD	1,889	42,500	12/08/2009	12/15/2019
976826-BE-6	WISCONSIN POWER & LIGHT				1FE	2,982,930	129.8800	3,896,391	3,000,000	2,985,091	0	334	0	0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98379E-AC-0	XPO LOGISTICS INC TL B				3FE	906,227	101.2030	918,047	907,135	906,270	0	43	0	0	4.250	4.355	FMAN	3,962	10,946	09/01/2016	10/30/2021
98419M-AK-6	XYLEM INC			2	2FE	989,570	98.3060	983,064	1,000,000	989,548	0	(22)	0	0	4.375	4.438	MN	9,722	0	10/03/2016	11/01/2046
98424U-AB-1	YP LLC (YP HOLDINGS) TL B 1L				5FE	135,000	99.5000	134,325	135,000	135,000	0	0	0	0	12.250	12.250	MON	1,378	11,293	01/07/2015	06/04/2018
98920U-AG-9	ZEBRA TECHNOLOGIES CORP-CL A TL B 1L				3FE	0		0	0	0	0	0	0	0	4.180	4.180	MJSD	89	1,502	06/02/2016	10/27/2021
98934K-AB-6	ZENECA WILMINGTON				1FE	8,177,070	121.5710	9,117,855	7,500,000	7,818,745	0	(36,304)	0	0	7.000	6.228	MN	67,083	525,000	08/15/2002	11/15/2023
C6901L-AD-9	BURGER KING TL B2 1L				4FE	683,644	100.8130	692,201	686,619	684,157	0	1,996	0	0	3.750	3.750	MJSD	72	19,668	07/08/2015	12/12/2021
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERN TL BE1 1L				3FE	445,500	99.6940	446,930	448,302	446,334	0	2,134	0	0	5.250	5.250	MON	1,177	13,063	01/21/2015	08/05/2020
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L				3FE	491,687	100.0190	494,251	494,157	492,027	0	2,529	0	0	5.500	5.500	MON	2,427	14,507	09/15/2015	04/01/2022
G0472K-AK-3	Aricent technologies TL 1L				4FE	797,591	96.5000	773,260	801,306	798,300	0	4,512	0	0	5.500	5.500	MON	5,948	26,082	09/03/2015	04/14/2021
L8030P-AD-0	PTL ACQUISIONS (SAMSONITE) TL B 1L				3FE	358,200	101.5000	365,400	360,000	358,293	0	93	0	0	4.020	4.176	MON	80	6,160	06/01/2016	04/12/2023
008916-AM-0	AGRIUM INC		A	2	2FE	1,846,640	99.4410	1,988,824	2,000,000	1,853,689	0	2,449	0	0	4.900	5.424	JD	8,167	98,000	12/02/2013	06/01/2043
013716-AW-5	ALCAN INC		A		1FE	2,814,660	106.6680	3,200,049	3,000,000	2,849,501	0	4,278	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		2FE	6,031,950	129.8690	6,493,445	5,000,000	5,746,370	0	(37,044)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
12201P-AN-6	BURLINGTON RESOURCES FINANCE		A		2FE	11,189,726	130.1890	10,623,406	8,160,000	10,848,462	0	(125,611)	0	0	7.400	4.370	JD	50,320	603,840	02/26/2014	12/01/2031
136375-BD-3	CANADIAN NATL RAILWAYS		A		1FE	3,545,883	133.1210	3,594,267	2,700,000	3,401,390	0	(46,838)	0	0	6.900	4.058	JJ	85,905	186,300	10/04/2013	07/15/2028
136375-BN-1	CANADIAN NATL RAILWAYS		A		1FE	8,822,300	129.2040	11,628,396	9,000,000	8,850,637	0	3,809	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A		2FE	8,695,115	117.9680	9,006,887	7,635,000	8,433,263	0	(31,686)	0	0	7.200	6.125	JJ	253,482	549,720	04/06/2006	01/15/2032
136385-AK-7	CANADIAN NATL RESOURCES		A		2FE	2,991,750	101.4860	3,044,583	3,000,000	2,999,172	0	729	0	0	5.700	5.734	MN	21,850	171,000	03/12/2007	05/15/2017
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	6,335,564	118.9750	7,501,361	6,305,000	6,335,328	0	(993)	0	0	5.950	5.905	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	1,954,280	106.0780	2,121,550	2,000,000	1,991,467	0	5,603	0	0	6.500	6.823	MN	16,611	130,000	08/07/2008	05/15/2018
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	2	2FE	1,992,440	106.8330	2,136,654	2,000,000	1,992,520	0	116	0	0	4.800	4.824	FA	40,000	95,467	07/29/2015	08/01/2045
15135U-AH-2	CENOVUS ENERGY INC		A	2	2FE	11,469,800	86.4420	11,237,447	13,000,000	11,521,306	0	26,053	0	0	4.450	5.256	MS	170,336	578,500	12/17/2014	09/15/2042
292505-AD-6	ENCANA CORP		A		3FE	1,001,610	107.7140	1,077,140	1,000,000	1,001,261	0	(40)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
448055-AB-9	HUSKY ENERGY INC		A		2FE	2,072,160	108.9100	2,178,208	2,000,000	2,018,736	0	(6,941)	0	0	6.150	5.734	JD	5,467	123,000	03/21/2007	06/15/2019
552704-AB-4	MEG ENERGY CORP		A	2	4FE	1,480,000	89.0000	1,317,200	1,480,000	1,480,000	0	0	0	0	6.375	6.375	JJ	39,575	94,350	08/12/2013	01/30/2023
65334H-AE-2	NEXEN INC		A		1FE	3,889,200	112.3220	4,492,864	4,000,000	3,910,934	0	2,613	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	944,990	118.5200	1,185,196	1,000,000	952,647	0	1,048	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
698900-AG-2	PANCANADIAN ENERGY CORP		A		3FE	7,973,510	112.2360	8,978,880	8,000,000	7,979,230	0	721	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A		1FE	1,149,250	125.1870	1,251,871	1,000,000	1,093,659	0	(6,976)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A		1FE	2,728,320	117.5030	3,525,075	3,000,000	2,773,202	0	6,153	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	6,695,550	104.9690	7,347,837	7,000,000	6,741,087	0	6,639	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
867229-AC-0	SUNCOR ENERGY INC		A		2FE	3,406,040	127.0600	3,811,803	3,000,000	3,309,169	0	(12,251)	0	0	7.150	6.094	FA	89,375	214,500	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A		2FE	2,892,210	117.9000	3,537,006	3,000,000	2,913,056	0	2,582	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A		4FE	4,458,870	97.2500	4,376,250	4,500,000	4,466,395	0	916	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
89113W-GD-2	TORONTO DOMINION BANK NY		A		1FE	3,650,000	100.0000	3,650,000	3,650,000	3,650,000	0	0	0	0	1.202	1.118	FMAN	6,338	10,321	08/08/2016	02/10/2017
893526-DJ-9	TRANS-CANADA PIPELINES		A		1FE	4,961,900	124.0940	6,204,705	5,000,000	4,965,209	0	647	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	996,870	109.7360	1,097,358	1,000,000	997,147	0	57	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A		2FE	4,007,960	99.0000	3,960,000	4,000,000	4,007,090	0	(128)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	997,470	102.2500	1,022,500	1,000,000	998,348	0	238	0	0	4.250	4.281	AO	7,792	42,500	10/18/2012	10/25/2022
BL2296-52-5	FOUR SEASONS HOLDINGS INC TL 1L				4FE	995,000	99.5000	995,000	1,000,000	994,978	0	(22)	0	0	3.500	3.500	MON	222	3,211	11/21/2016	11/21/2023
C2620K-AK-4	CONCORDIA HEALTHCARE CORP TL B 1L				4FE	1,073,910	77.4770	880,458	1,136,413	1,084,019	0	9,183	0	0	5.250	5.250	JAJO	11,932	30,358	11/06/2015	10/21/2021
00507U-AU-5	ACTAVIS FUNDING SCS		D	2	2FE	10,507,685	97.9870	10,288,614	10,500,000	10,506,758	0	(151)	0	0	4.750	4.745	MS	146,854	498,750	03/06/2015	03/15/2045
02364W-AP-0	AMERICA MOVIL SA de CV		D		1FE	5,942,820	112.9950	6,779,718	6,000,000	5,950,662	0	1,123	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
04044P-AC-8	ARISTOCRAT INTERNATIONAL PTY TL B 1L		C		3FE	462,174	100.9790	466,699	462,174	462,174	0	0	0	0	3.630	3.630	JAJO	3,403	3,351	08/10/2016	10/20/2021
046353-AB-4	ASTRAZENECA PLC		D		1FE	1,998,640	103.1250	2,062,506	2,000,000	1,999,669	0	165	0	0	5.900	5.909	MS	34,744	118,000	09/05/2007	09/15/2017
05530Q-AE-0	BAT INTL FINANCE PLC		D		1FE	2,543,062	100.2770	2,538,008	2,531,000	2,539,521	0	(3,541)	0	0	2.125	1.342	JD	3,586	9,563	12/20/2016	06/07/2017
05541V-AA-4	BG ENERGY CAPITAL PLC		D		1FE	1,020,963	105.4570	1,054,569	1,000,000	1,009,822	0	(2,279)	0	0	4.000	3.729	JD	2,444	40,000	09/09/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		D		1FE	1,984,200	106.1960	2,123,914	2,000,000	1,991,545	0	1,549	0	0	4.000	4.097	AO	16,889	80,000	10/06/2011	10/15/2021
05567L-7E-1	BNP PARIBAS/BNP US MTN		D		1FE	1,811,772	100.6680	1,812,019	1,800,000	1,810,718	0	(1,054)	0	0	2.375	1.518	MS	12,706	0	12/01/2016	09/14/2017
06849A-AB-5	BARRICK INTL BK CORP		D		2FE	1,950,932	103.6000	2,072,008	2,000,000	1,956,944	0	1,036	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		D		2FE	4,991,700	113.2720	5,663,615	5,000,000	4,996,691	0	1,056	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		D		2FE	32,650,930	152.3140	45,694,290	30,000,000	32,838,653	0	(103,785)	0	0	9.625	8.456	JD	128,333	2,887,500	07/12/2001	12/15/2030
111022-AA-7	BRITISH TRANSCO FINANCE		D		1FE	28,294,849	106.6310	31,791,913	29,815,000	29,592,045	0	141,012	0	0	6.625	7.181	JD	164,604	1,975,244	05/09/2001	06/01/2018
11778B-AB-8	BSKYB FINANCE UK		D		2FE	984,330	114.0540	1,140,544	1,000,000	986,970	0	339	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1FE	1,769,130	109.5950	2,191,904	2,000,000	1,818,167	0	6,130	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L		C		4FE	497,500	99.5000	497,500	500,000	497,561	0	61	0	0	3.500	3.566	MON	97	2,096	11/15/2016	06/15/2020
21987B-AQ-1	CODELCO INC	LS	D		1FE	5,895,850	96.8000	5,807,976	6,000,000	5,932,704	0	10,874	0	0	3.000	3.222	JJ	82,000	180,000	10/06/2014	07/17/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1FE	2,983,080	100.5460	3,016,371	3,000,000	2,986,342	0	1,497	0	0	3.625	3.693	MS	33,833	108,750	09/04/2014	09/09/2024
22546Q-AR-8	CREDIT SUISS NEW YORK		D		1FE	9,940,000	100.8590	10,085,920	10,000,000	9,956,998	0	8,088	0	0	3.000	3.096	AO	51,667	300,000	10/24/2014	10/29/2021
24820R-AG-3	STATOIL		D		1FE	19,072,098	126.9600	25,823,725	20,340,000	19,495,004	0	44,078	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2FE	24,374,510	146.7720	35,225,160	24,000,000	24,732,722	0	(28,781)	0	0	8.750	8.366	JD	93,333	2,100,000	09/20/2001	06/15/2030
25243Y-AM-1	DIAGEO PLC		D		1FE	4,878,500	103.3900	5,169,515	5,000,000	4,986,004	0	15,752	0	0	5.750	6.096	AO	54,306	287,500	07/17/2008	10/23/2017
268317-AB-0	ELECTRICITE DE FRANCE		D		1FE	1,111,900	108.7560	1,087,555	1,000,000	1,029,098	0	(13,052)	0	0	6.500	5.000	JJ	27,986	65,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	7,884,080	125.3330	10,026,664	8,000,000	7,895,609	0	1,918	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	2	1FE	4,987,600	100.9870	5,049,350	5,000,000	4,987,455	0	188	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
29268B-AB-7	ENEL FINANCE		D		2FE	3,493,385	103.0630	3,607,188	3,500,000	3,498,974	0	830	0	0	6.250	6.276	MS	64,410	218,750	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE		D		2FE	12,395,970	121.2080	14,544,900	12,000,000	12,338,645	0	(7,789)	0	0	6.800	6.546	MS	240,267	816,000	10/22/2007	09/15/2037
35177P-AL-1	ORANGE SA		D		2FE	5,959,027	150.1000	9,005,994	6,000,000	6,011,298	0	(436)	0	0	9.000	8.973	MS	180,000	540,000	11/14/2008	03/01/2031
35177P-AT-4	ORANGE SA		D		2FE	5,078,020	107.7180	5,385,895	5,000,000	5,023,333	0	(8,562)	0	0	5.375	5.174	JJ	129,149	268,750	08/10/2009	07/08/2019
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		1FE	35,679,909	104.6230	36,388,995	34,781,000	35,665,374	0	(14,535)	0	0	4.418	4.221	MN	196,346	768,312	07/08/2016	11/15/2035
377373-AD-7	GLAXOSMITHKLINE CAP PLC		D		1FE	4,966,000	100.6970	5,034,850	5,000,000	4,980,464	0	3,306	0	0	2.850	2.929	MN	20,979	142,500	05/02/2012	05/08/2022
44328M-AC-8	HSBC BANK PLC		D		1FE	994,010	104.8790	1,048,792	1,000,000	997,506	0	617	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1FE	6,749,400	135.3240	8,119,446	6,000,000	6,603,187	0	(19,480)	0	0	7.450	6.460	MN	45,942	447,000	07/27/2007	11/24/2033
45074G-AB-6	IBERDROLA FIN		D		2FE	4,968,150	106.6860	5,334,310	5,000,000	4,989,418	0	3,451	0	0	5.000	5.082	MS	76,389	250,000	09/08/2009	09/11/2019
458204-AP-9	INTELSAT LUXEMBOURG SA		D	2	6FE	4,165,000	32.7500	4,011,875	12,250,000	4,011,875	(159,669)	334,089	5,997,326	0	7.750	12.935	JD	79,115	949,375	08/05/2015	06/01/2021
45824T-AE-5	INTELSAT JACKSON HLDG	LS	D	2	5FE	4,500,000	84.0000	4,200,000	5,000,000	4,637,814	0	134,641	0	0	7.250	10.957	AO	90,625	362,500	12/17/2015	04/01/2019
500472-AF-2	PHILIPS ELECTRONICS NV		D		2FE	1,692,265	104.0810	1,769,374	1,700,000	1,695,551	0	747	0	0	3.750	3.805	MS	18,771	63,750	03/05/2012	03/15/2022
500631-AH-9	KOREA ELECTRIC & POWER		D		1FE	3,731,760	129.6370	4,537,302	3,500,000	3,649,593	0	(10,300)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
53944X-AT-2	LLOYDS BANK PLC		D		1FE	613,848	100.2530	601,520	600,000	601,384	0	(12,464)	0	0	4.500	1.785	FA	11,175	13,500	03/17/2016	02/02/2017
61238Q-AA-6	BASELL FINANCE CO BV		D		2FE	6,720,504	130.3910	6,832,509	5,240,000	6,461,920	0	(89,187)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
636203-AA-9	NATIONAL GAS CO		D		2FE	2,934,410	101.0000	3,030,000	3,000,000	2,945,869	0	1,445	0	0	6.050	6.212	JJ	82,683	181,500	09/21/2006	01/15/2036
656531-AJ-9	STATOIL ASA		D		1FE	8,500,859	133.1470	9,626,492	7,230,000	8,239,323	0	(60,772)	0	0	7.150	5.510	JJ	238,369	516,945	03/18/2014	01/15/2029
69367C-AB-1	PTT PUBLIC CO LTD		D		2FE	2,329,025	110.6030	2,765,063	2,500,000	2,359,775	0	3,818	0	0	5.875	6.393	FA	60,382	146,875	04/07/2006	08/03/2035
71654Q-BE-1	PETROLEOS MEXICANOS		D		2FE	654,017	83.2200	531,776	639,000	653,477	0	(228)	0	0	5.500	5.342	JD	391	40,606	05/19/2014	06/27/2044
71656L-BM-2	PETROLEOS MEXICO		D		2FE	1,287,725	94.4800	1,204,620	1,275,000	1,287,563	0	(162)	0	0	6.750	6.673	MS	23,906	0	10/03/2016	09/21/2047
75405T-AA-7	RASGAS II		D	4	1FE	427,200	105.0000	448,560	427,200	427,200	0	0	0	0	5.298	5.298	MS	5,721	22,633	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III		D		1FE	1,000,000	111.5000	1,115,000	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D		1FE	3,949,800	101.8650	4,074,584	4,000,000	3,964,046	0	4,596	0	0	3.625	3.777	MS	40,278	145,000	09/16/2013	09/21/2023
780641-AH-9	KONINKLIJKE		D		2FE	15,126,946	133.3030	22,661,561	17,000,000	15,524,587	0	47,903	0	0	8.375	9.500	AO	355,938	1,423,750	10/30/2001	10/01/2030
80105N-AG-0	SANOFI-AVENTIS		D		1FE	987,420	106.3750	1,063,752	1,000,000	993,973	0	1,262	0	0	4.000	4.155	MS	10,222	40,000	03/24/2011	03/29/2021
80413T-AA-7	SAUDI ARABIA		D		1FE	9,900,700	97.0940	9,709,360	10,000,000	9,903,892	0	3,192	0	0	2.375	2.588	AO	42,882	0	10/19/2016	10/26/2021
80685P-AA-6	SCHLUMBERGER NOR		D	2	1FE	3,958,447	105.9780	4,115,137	3,883,000	3,917,096	0	(8,154)	0	0	4.200	3.949	JJ	75,201	163,086	06/14/2011	01/15/2021
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L		C		2FE	466,440	100.5000	467,603	465,276	466,191	0	378	0	0	2.020	2.020	MON	737	8,378	11/05/2015	10/14/2021
822582-AD-4	SHELL INTERNATIONAL FIN		D		1FE	9,946,900	128.7500	12,875,020	10,000,000	9,952,821	0	954	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FIN		D		1FE	15,226,250	106.0350	15,905,265	15,000,000	15,070,679	0	(24,312)	0	0	4.300	4.113	MS	177,375	645,000	10/09/2009	09/22/2019
822582-BQ-4	SHELL INTERNATIONAL FIN		D		1FE	11,783,760	95.4260	11,451,084	12,000,000	11,785,662	0	1,902	0	0	4.000	4.105	MN	68,000	240,000	05/05/2016	05/10/2046
826200-AD-9	SIEMENS FINANCING		D		1FE	5,005,210	122.6300	6,131,505	5,000,000	5,002,916	0	(254)	0	0	6.125	6.116	FA	113,993	306,250	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D		1FE	26,349,950	135.6780	35,133,792	25,895,000	26,232,018	0	(12,404)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
85771P-AG-7	STATOIL		D		1FE	3,994,880	97.5140	3,900,556	4,000,000	3,996,855	0	473	0	0	2.450	2.464	JJ	44,644	98,000	12/03/2012	01/17/2023
87900Y-AA-1	TEEKAY CORP	LS	D		4FE	3,912,500	95.0000	4,750,000	5,000,000	4,126,076	0	208,994	0	0	8.500	15.978	JJ	195,972	425,000	12/18/2015	01/15/2020
87927V-AF-5	TELECOM ITALIA CAPITAL		D		3FE	3,089,839	96.0000	2,880,000	3,000,000	3,069,338	0	(2,300)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D		2FE	8,262,740	131.0890	10,487,096	8,000,000	8,188,498	0	(7,746)	0	0	8.250	7.959	MS	194,333	660,000	12/07/2001	09/15/2030
88165F-AF-9	TEVA PHARMACEUT FIN BV		D		2FE	996,350	101.1890	1,011,889	1,000,000	998,026	0	358	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
89153V-AL-3	TOTAL CAPITAL INTL SA	LS	D		1FE	5,240,095	104.5790	5,228,965	5,000,000	5,183,495	0	(22,110)	0	0	3.750	3.180	AO	42,188	187,500	05/02/2014	04/10/2024
91311Q-AD-7	UNITED UTILITIES PLC		D		2FE	16,412,415	102.7940	18,513,127	18,010,000	17,785,465	0	143,021	0	0	4.550	5.445	JD	27,315	819,455	02/04/2004	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		D		2FE	5,970,370	104.7850	6,287,094	6,000,000	5,992,593	0	3,112	0	0	5.375	5.436	FA	134,375	322,500	05/16/2007	02/01/2019
92857W-AB-6	VODAFONE GROUP PLC		D		2FE	8,719,695	114.6100	9,741,833	8,500,000	8,663,220	0	(5,987)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	3,453,680	88.3180	3,532,736	4,000,000	3,481,619	0	9,038	0	0	4.375	5.296	FA	64,167	175,000	09/13/2013	02/19/2043
D6574*-AB-5	CLAAS KGAA MBH PP		D		3	2,000,000	95.0520	1,901,043	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
G2967L-AG-8	AVAGO TECHNOLOGIES CAYMAN LTD TL B3 1L		D		2FE	504,715	101.3750	518,535	511,501	505,054	0	339	0	0	3.700	3.700	MON	895	6,112	08/02/2016	02/01/2023
G7739P-AF-7	CABLE & WIRELESS TL B1 1L USD		C		3FE	258,720	101.1880	267,136	264,000	259,042	0	315	0	0	5.520	5.520	MON	81	8,529	05/27/2016	12/02/2022
G7739P-AG-5	CABLE & WIRELESS TL B2 1L USD		C		3FE	211,680	101.1880	218,566	216,000	211,929	0	243	0	0	3.500	3.500	MON	70	10,628	05/27/2016	12/02/2022
G9338#-AB-9	VESUVIUS PLC PP		D		2FE	1,000,000	98.9000	988,999	1,000,000	1,000,000	0	0	0	0	4.610	4.610	JD	3,586	46,100	11/22/2013	12/03/2023
L29678-AF-3	ENDO PHARMA TL B 1L		C		3FE	463,187	100.4290	468,690	466,688	463,480	0	484	0	0	3.810	3.810	MON	97	12,980	04/07/2016	09/25/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L		C		4FE	344,174	91.0000	319,590	351,198	346,158	0	3,646	0	0	5.840	5.840	JAJO	3,530	10,457	10/07/2014	04/28/2021
L3462M-AB-9	EXPRO FINSERVICES SARL TL B 1L		C		4FE	0		0	0	0	0	0	0	0	5.750	5.750	JAJO	1,966	0	09/22/2014	09/02/2021
L9308U-AG-5	TRAVELPORT FINANCE LUXEMBOURG TL B 1L		C		4FE	423,381	100.9220	435,255	431,279	423,987	0	606	0	0	5.000	5.519	FMAN	2,815	8,712	06/23/2016	09/02/2021
N7338@-AC-5	RED ELECTRICA PP		C		1	5,734,950	110.2500	5,512,503	5,000,000	5,634,889	0	(60,320)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP		D		2	2,000,000	104.6660	2,093,326	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP		D		1	2,000,000	101.4840	2,029,679	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	69,600	07/31/2012	08/09/2022
Y6434N-AC-9	OSG INTERNATIONAL INC TL B-EXIT 1L		D		3FE	587,507	97.0000	575,639	593,442	589,962	0	3,728	0	0	5.750	5.750	FAMN	5,196	26,520	08/14/2014	08/05/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,582,246,659	XXX	2,881,071,170	2,584,683,048	2,581,468,785	(159,669)	322,525	7,461,326	0	XXX	XXX	XXX	33,108,238	132,911,077	XXX	XXX
00842A-AD-1	ABMT 2015-4 A4			4	1FM	14,426,734	99.3740	14,259,691	14,349,562	14,410,785	0	(15,427)	0	0	3.500	3.311	MON	41,853	502,235	06/08/2015	06/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1FM	1,325,874	95.4840	1,496,208	1,566,969	1,302,086	0	(63,796)	0	0	6.000	9.735	MON	7,835	88,560	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1FM	569,051	98.9180	564,567	570,745	562,938	0	(2,651)	0	0	5.064	4.219	MON	2,409	25,319	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1FM	952,037	104.0330	993,691	955,171	951,909	0	(78)	0	0	5.500	5.555	MON	4,378	52,468	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1FM	3,057,061	102.4590	3,158,262	3,082,467	3,064,416	0	2,825	0	0	5.750	5.878	MON	14,770	177,144	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1FM	1,541,179	103.2100	1,624,537	1,574,012	1,559,651	0	2,860	0	0	5.750	6.063	MON	7,542	90,456	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FM	1,042,882	103.4120	1,133,363	1,095,968	1,066,615	0	(1,266)	0	0	5.500	6.313	MON	5,023	60,102	09/20/2007	08/25/2035
05948K-XT-1	BOAA 2005-2 1CB4			4	3FM	3,133,758	90.9700	3,088,919	3,395,540	3,260,138	0	35,901	0	0	5.500	5.388	MON	15,563	187,975	03/22/2005	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5			4	3FM	4,910,919	96.6110	4,856,196	5,026,530	4,910,919	0	0	0	0	5.750	4.988	MON	24,085	289,026	12/12/2005	12/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1FM	1,619,829	97.6280	1,888,889	1,934,792	1,784,902	0	21,203	0	0	5.500	6.786	MON	8,868	106,259	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1FM	726,285	42.3180	525,365	1,241,479	441,023	0	(44,622)	0	0	4.214	13.833	MON	4,359	28,728	10/30/2009	01/25/2037
12667G-AH-6	CWALT 2005-13CB A8			4	1FM	1,022,354	94.2560	1,003,445	1,064,599	1,000,836	0	(14,214)	0	0	5.500	6.508	MON	4,879	57,828	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1FM	1,274,294	90.8090	1,279,260	1,408,737	1,228,784	0	(42,962)	0	0	5.500	7.722	MON	6,457	77,704	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1FM	6,387,365	90.8090	6,100,499	6,717,946	6,147,899	0	(208,436)	0	0	5.500	6.381	MON	30,791	370,537	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	3FM	2,600,272	90.2370	2,503,571	2,774,446	2,525,802	0	(24,209)	0	0	5.750	6.894	MON	13,294	159,531	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	3FM	4,343,177	85.2660	4,064,584	4,766,935	4,055,864	0	(318,177)	0	0	5.500	7.090	MON	21,848	250,252	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			4	2FM	746,610	92.6590	738,708	797,234	722,921	0	(32,524)	0	0	5.500	6.681	MON	3,654	45,229	09/07/2005	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1FM	743,056	76.9130	703,743	914,984	656,924	0	(76,964)	0	0	6.000	8.504	MON	4,575	50,827	04/07/2006	05/25/2036
12668G-AD-4	CWL 2006-S9 A4			4	1FM	1,318,301	98.9030	1,794,060	1,813,965	1,478,583	0	80,681	0	0	5.794	12.982	MON	8,758	105,101	12/14/2006	11/25/2035
12668G-AF-9	CWL 2006-S9 A6			4	1FM	126,103	99.0850	159,043	160,512	131,898	0	(512)	0	0	5.588	20.707	MON	747	8,970	12/14/2006	08/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1FM	766,986	88.7260	724,284	816,316	728,892	0	(29,523)	0	0	5.500	7.498	MON	3,741	43,596	10/28/2005	11/25/2035
12670B-AE-9	CWL 2007-S2 A5F			4	1FM	398,308	89.8770	416,486	463,394	394,844	0	(3,486)	0	0	6.000	7.970	MON	2,317	27,804	03/23/2007	05/25/2037
17309A-AD-1	CMALT 2006-A1 1A4			4	3FM	5,503,267	90.5000	5,406,885	5,974,433	5,590,796	0	82,458	0	0	5.750	6.212	MON	28,627	343,530	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1FM	1,999,940	96.3310	1,926,612	2,000,000	1,913,599	0	(4,880)	0	0	5.662	6.059	MON	9,437	108,648	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1FM	3,112,807	100.3600	3,090,205	3,079,129	3,108,237	0	(4,907)	0	0	3.500	3.164	MON	8,981	107,769	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1FM	992,338	92.8390	980,656	1,056,295	972,867	0	(12,403)	0	0	5.500	6.061	MON	4,841	58,102	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 11P3			4	1FM	594,051	97.1240	599,441	617,194	591,266	0	(9,688)	0	0	5.500	5.973	MON	2,829	36,775	01/25/2006	01/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1FM	2,690,652	99.4250	2,925,284	2,942,211	2,674,308	0	(1,135)	0	0	5.865	7.193	MON	14,380	163,637	10/04/2006	02/25/2036
32051G-RW-7	FHASI 2005 FA5 1A6			4	2FM	1,697,789	89.5900	1,678,721	1,873,777	1,697,716	0	(27,568)	24,610	0	5.500	5.341	MON	8,588	103,058	06/17/2005	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			4	3FM	629,953	80.8930	572,939	708,267	588,438	0	(30,938)	0	0	5.500	5.503	MON	3,246	38,955	07/21/2005	08/25/2035
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	1FM	2,557,626	101.7740	2,540,247	2,495,964	2,555,201	0	0	0	0	5.865	4.885	MON	12,199	146,388	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	2FM	547,270	97.1720	558,219	574,468	547,953	0	(5,871)	0	0	5.750	5.035	MON	2,753	33,032	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3FM	1,039,158	96.8850	1,006,314	1,038,671	1,025,116	0	(3,638)	0	0	5.750	5.841	MON	4,977	59,224	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1FM	1,022,527	103.4460	1,111,246	1,074,224	1,047,022	0	5,029	0	0	5.500	6.347	MON	4,924	59,082	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1FM	2,056,132	76.3680	1,910,595	2,501,836	2,009,744	0	(108,095)	10,319	0	6.000	5.999	MON	12,509	165,292	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1FM	4,969,888	99.0990	6,936,951	7,000,000	4,312,144	0	(17,869)	0	0	6.150	9.766	MON	35,875	430,500	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-2 4A4			4	2FM	1,168,562	97.9810	1,140,695	1,164,197	1,166,248	0	(2,673)	0	0	5.500	5.432	MON	5,336	64,031	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	2FM	5,700,294	83.8990	5,369,301	6,399,743	5,433,010	0	(216,449)	0	0	5.750	7.302	MON	30,665	367,985	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1FM	1,856,785	54.6080	1,817,430	3,328,169	1,787,845	0	(117,087)	25,702	0	6.410	6.458	MON	17,778	120,037	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FM	1,055,037	54.6410	1,002,259	1,834,279	1,013,536	0	(68,754)	12,690	0	6.000	5.892	MON	9,171	66,157	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3FM	1,037,182	78.0140	980,595	1,256,944	1,101,199	0	42,723	0	0	5.750	7.866	MON	6,023	72,275	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	3FM	1,176,322	60.3920	904,162	1,497,165	1,328,243	0	54,134	0	0	5.950	5.694	MON	7,423	81,299	10/04/2006	11/25/2036
599809-AE-0	MCMLT 2015-1 A3			4	1FM	5,122,656	97.1820	4,859,075	5,000,000	5,106,848	0	(15,808)	0	0	3.000	2.280	MON	12,500	62,500	07/07/2016	06/25/2056
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FM	1,343,183	53.0050	1,051,212	1,983,242	1,171,201	0	(55,234)	0	0	6.092	5.902	MON	10,068	41,057	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FM	8,064,783	56.8270	7,213,087	12,693,040	6,598,546	0	(447,741)	0	0	5.941	6.485	MON	62,843	697,795	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1FM	435,680	53.7180	362,286	674,428	402,379	0	(26,043)	0	0	6.207	5.075	MON	3,489	17,614	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1FM	3,800,377	97.3570	3,794,811	3,897,823	3,806,307	0	3,828	0	0	3.250	3.570	MON	10,557	126,679	09/17/2014	07/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65538P-AF-5	NAA 2007-1 1A5			4	1FM	3,344,961	99.0030	3,982,259	4,022,382	3,162,633	0	(15,794)	0	0	6.347	9.819	MON	21,275	214,748	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3FM	150,190	86.6020	155,473	179,526	154,703	0	(508)	0	0	6.250	6.383	MON	935	11,210	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1FM	798,720	48.0610	704,743	1,466,348	730,433	0	(52,806)	0	0	5.742	5.894	MON	7,016	83,383	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1FM	4,780,989	47.7930	3,882,941	8,124,464	4,024,291	0	(290,413)	0	0	5.710	5.915	MON	38,659	459,418	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	3FM	8,654,739	90.1660	8,620,293	9,560,501	8,787,099	0	75,035	0	0	5.750	5.398	MON	45,811	549,717	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2FM	589,888	85.6930	613,427	715,840	625,645	0	13,323	0	0	6.000	7.404	MON	3,579	42,950	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1FM	7,205,407	65.4940	6,796,783	10,377,718	6,622,556	0	(277,821)	0	0	6.000	6.637	MON	51,889	650,411	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1FM	3,757,883	99.5550	3,807,180	3,824,209	3,765,293	0	(218)	0	0	3.500	3.810	MON	11,154	133,847	07/19/2013	07/25/2043
81745E-AA-7	SEMT 2013-8 A1			4	1FM	7,495,176	98.4000	7,582,568	7,705,886	7,524,290	0	12,423	0	0	3.000	3.477	MON	19,265	231,177	07/09/2014	06/25/2043
81745J-AA-6	SEMT 2013-11 A1			4	1FM	2,738,948	100.8050	2,839,063	2,816,399	2,748,764	0	(1,151)	0	0	3.500	4.124	MON	8,215	98,574	10/10/2013	09/25/2043
863579-AM-0	SARM SER 2004-12 CL 1A2			4	1FM	688,983	96.3300	751,557	780,187	724,651	0	13,683	0	0	2.949	4.783	MON	1,917	22,527	10/30/2009	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A			4	1FM	1,002,303	100.8260	1,183,202	1,173,514	1,042,640	0	1,955	0	0	3.201	5.233	MON	3,130	33,599	10/30/2009	10/25/2034
86359A-Q5-5	SASC 2003-28XS A5			4	1FM	5,516,630	99.0180	5,464,148	5,518,355	5,466,918	0	8,190	0	0	5.650	6.114	MON	25,984	374,462	08/20/2003	09/25/2033
86359D-SR-9	SASC 2005-17 5A1			4	4FM	353,070	80.7400	323,009	400,063	341,201	0	(18,048)	226	0	5.500	5.281	MON	1,834	22,003	09/29/2005	10/25/2035
93934F-BL-5	WMALT 2005-7 2CB1			4	1FM	767,014	99.1180	793,384	800,441	766,038	0	(3,783)	0	0	5.500	6.089	MON	3,669	44,024	09/30/2005	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A			4	1FM	1,086,302	81.6540	2,112,900	2,587,642	1,125,534	0	59,331	0	0	1.917	17.417	MON	4,134	47,577	10/30/2009	04/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						162,137,897	XXX	162,429,529	189,211,277	157,551,087	0	(2,200,588)	73,547	0	XXX	XXX	XXX	816,231	9,396,699	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1FM	7,209,979	106.5710	7,459,956	7,000,000	7,183,879	0	(11,592)	0	0	4.325	4.068	MON	16,821	297,859	08/01/2014	08/15/2046
12591V-AC-5	COMM 2014-CR16 ASB			4	1FM	11,587,741	104.6930	11,516,197	11,000,000	11,379,371	0	(78,256)	0	0	3.653	2.847	MON	33,486	401,830	03/28/2014	04/10/2047
12625K-AD-7	COMM 2013-CR8 A4			4	1FM	8,079,910	102.9210	8,233,640	8,000,000	8,051,714	0	(8,268)	0	0	3.334	3.227	MON	22,227	266,720	06/04/2013	06/10/2046
233050-AC-7	DBUBS 2011-LC1A			4	1FM	1,009,938	108.4010	1,084,008	1,000,000	1,004,121	0	(1,115)	0	0	5.002	4.911	MON	4,168	50,020	02/08/2011	01/01/2021
23305X-AA-9	DBUBS 2011-LC2A A1			4	1FM	2,194,303	102.9360	2,236,465	2,172,669	2,180,946	0	(2,130)	0	0	3.527	3.312	MON	6,386	76,832	06/17/2011	01/10/2021
36249K-AC-4	GSMS 2010-C1 A2			4	1FM	1,029,960	106.5430	1,065,434	1,000,000	1,011,630	0	(3,335)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1FM	1,009,992	106.9050	1,069,053	1,000,000	1,002,849	0	(895)	0	0	5.058	4.957	MON	4,215	50,580	06/11/2010	06/15/2043
50185V-AA-1	LCCM 2014-909 A			4	1FM	8,239,608	102.1430	8,171,464	8,000,000	8,153,806	0	(34,766)	0	0	3.388	2.905	MON	22,587	271,040	06/02/2014	05/15/2031
617458-AG-9	MSC 2011-C1 A4			4	1FM	2,039,944	109.0240	2,180,482	2,000,000	2,015,633	0	(4,601)	0	0	5.033	4.798	MON	8,388	100,660	02/10/2011	09/15/2047
90268T-AD-6	UBSC 2011-C1 AAB			4	1FM	2,914,778	101.7390	2,921,756	2,871,830	2,885,194	0	(5,812)	0	0	3.187	2.959	MON	7,627	91,337	12/09/2011	01/10/2045
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER|CL			4	1FM	6,149,969	100.2910	6,017,442	6,000,000	6,090,867	0	(15,128)	0	0	3.298	3.011	MON	16,489	197,862	11/16/2012	11/15/2030
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						51,466,122	XXX	51,955,897	50,044,499	50,960,010	0	(165,898)	0	0	XXX	XXX	XXX	146,221	1,850,660	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4,6	6Z	4	0.0000	0	0	0	0	0	0	0	7.969	7.969	MON	0	0	02/26/2015	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4,6	6	1	0.0010	82	0	1	0	0	0	0	0.000	0.000	MON	0	0	10/17/2016	10/17/2045
03027W-AJ-1	AMERICAN TOWER TRUST I			2	1FE	964,150	98.9880	989,878	1,000,000	975,592	0	3,460	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1			4	1FE	3,002,753	99.9570	3,001,456	3,002,753	3,002,753	0	0	0	0	1.100	1.397	MON	551	4,312	10/18/2016	11/10/2017
22822R-AZ-3	CROWN CASTLE				1FE	5,000,000	106.4870	5,324,355	5,000,000	5,000,000	0	0	0	0	4.883	4.883	MON	10,851	244,150	07/29/2010	08/15/2020
24703E-AA-7	DEFT 2016-1 A1			4	1FE	1,340,222	100.0000	1,340,226	1,340,222	1,340,222	0	0	0	0	0.850	0.865	MON	316	4,905	07/12/2016	07/24/2017
38137D-AC-1	GOLD7 2013-7A B			4	1FE	12,809,063	98.4490	12,798,325	13,000,000	12,899,608	0	22,174	0	0	2.636	2.865	JAJO	64,720	306,206	03/26/2013	04/25/2025
46617T-AA-2	HENDR 2014-1A A			4	1FE	2,550,566	98.8000	2,521,392	2,552,006	2,550,718	0	146	0	0	3.960	4.000	MON	4,492	101,060	02/10/2014	03/15/2063
52177F-AA-2	LRF 2016-1 A1			4	1FE	531,912	99.9280	531,531	531,912	531,912	0	0	0	0	1.000	1.130	MON	251	2,999	05/18/2016	06/19/2017
60467M-AB-7	MIRANT CORP			4	4AM	1,903,277	87.0000	1,892,402	2,175,174	2,175,174	0	268,302	271,897	0	9.125	9.125	JD	0	99,242	08/22/2001	06/30/2017
60467M-AC-5	MIRANT CORP			4	2AM	19,159,500	85.2500	19,103,478	22,408,771	19,161,215	0	(3,205)	3,355,840	0	10.060	12.414	JD	6,262	2,254,322	08/22/2001	12/30/2028
64908P-AA-1	NEW VALLEY GENERATION 3			4	1FE	1,672,983	106.6670	1,784,527	1,672,983	1,672,983	0	0	0	0	5.131	5.130	JJ	39,582	85,841	12/16/2002	01/15/2021
75952A-AF-4	RELIANT ENERGY INC			4	2AM	533,800	75.9940	540,875	711,734	537,170	0	2,733	178,702	0	9.237	76.796	JJ	32,689	65,743	03/26/2001	07/02/2017
88576X-AA-4	HENDR 2010-1A A			4	1FE	2,479,265	108.2870	2,342,347	2,163,083	2,413,340	0	(27,375)	0	0	5.560	2.740	MON	5,345	120,267	02/13/2014	07/15/2059
03764D-AA-9	APID 2013-12A A		D	4	1FE	9,799,059	100.0380	10,003,828	10,000,000	9,933,714	0	36,508	0	0	1.982	2.379	JAJO	42,936	169,999	03/15/2013	04/15/2025
03764D-AB-7	APID 2013-12A B1		D	4	1FE	9,656,480	99.7490	9,974,902	10,000,000	9,824,065	0	45,939	0	0	2.286	2.815	JAJO	49,523	236,444	03/15/2013	04/15/2025
04014J-AA-2	ARES 2013-26A A		D	4	1FE	29,393,670	100.0390	30,011,661	30,000,000	29,965,851	0	255,250	0	0	1.982	2.131	JAJO	128,809	509,998	03/01/2013	04/15/2025
042809-AJ-2	AWPT 2013-1A A1R		D	4	1FE	1,000,000	100.1590	1,001,590	1,000,000	1,000,000	0	0	0	0	2.426	2.429	FMAN	2,494	0	11/15/2016	11/15/2028
114521-AB-3	BSMC 2013-1A A1		D	4	1FE	15,000,000	99.8660	14,979,855	15,000,000	15,000,000	0	0	0	0	2.028	2.181	JAJO	61,673	259,477	04/25/2013	04/17/2025
114521-AD-9	BSMC 2013-1A B1		D	4	1FE	15,000,000	99.1080	14,866,145	15,000,000	15,000,000	0	0	0	0	2.628	2.530	JAJO	83,208	350,477	04/25/2013	04/17/2025
12549A-AA-8	CIFC 2013-1A A1		D	4	1FE	9,817,203	100.0380	10,003,828	10,000,000	9,609,407	0	(296,465)	0	0	2.032	3.295	JAJO	43,455	174,256	02/22/2013	04/16/2025
12549A-AC-4	CIFC 2013-1A A2		D	4	1FE	3,415,903	100.0430	3,501,508	3,500,000	3,232,123	0	(214,527)	0	0	2.782	4.534	JAJO	20,824	87,752	02/22/2013	04/16/2025
24823B-AA-8	DEN10 2013-1A A1L		D	4	1FE	29,444,283	99.5540	29,866,329	30,000,000	30,069,371	0	357,856	0	0	2.040	2.088	JAJO	110,521	525,719	03/08/2013	04/26/2025
34959W-AA-7	FCBSL 2013-1A A		D	4	1FE	18,702,732	99.7130	18,945,546	19,000,000	18,913,146	0	62,004	0	0	2.061	2.378	JAJO	80,481	336,802	02/27/2013	01/19/2025
823832-AE-0	SHSQR 2013-1A B1		D	4	1FE	4,962,188	100.0460	5,002,278	5,000,000	5,046,585	0	40,372	0	0	2.782	2.713	JAJO	30,135	125,889	02/14/2013	04/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
823832-AS-9	SHSQR 2013-1A A2		D	4	1FE	11,793,515	100.0400	12,004,855	12,000,000	12,035,857	0	93,897	0	0	2.052	2.083	JAJO	53,343	212,586	02/14/2013	04/15/2025
88433B-AA-5	WINDR 2016-2A A		D	4	1FE	4,200,000	99.7070	4,187,688	4,200,000	4,200,000	0	0	0	0	2.390	2.397	FMAN	17,012	0	09/27/2016	11/01/2028
89852T-AC-2	TPCLO 2013-1A A2		D	4	1FE	7,811,929	99.4310	7,954,498	8,000,000	7,982,267	0	74,362	0	0	2.432	2.597	JAJO	42,149	172,799	05/28/2013	07/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						221,944,458	XXX	224,475,385	228,258,638	224,073,074	0	721,431	3,806,439	0	XXX	XXX	XXX	932,986	6,481,945	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,017,795,136	XXX	3,319,931,981	3,052,197,462	3,014,052,956	(159,669)	(1,322,530)	11,341,312	0	XXX	XXX	XXX	35,003,676	150,640,381	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			2	2FE	2,978,280	113.5000	3,405,000	3,000,000	2,976,650	0	(2,177)	0	0	6.500	6.474	MN	24,917	195,000	10/22/2014	05/15/2057
060505-DR-2	BANK OF AMERICA CORP	LS		2	3FE	7,000,000	102.7500	7,192,500	7,000,000	7,000,000	0	0	0	0	8.000	8.000	JJ	234,889	560,000	01/24/2008	01/01/9999
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1	LS		2	2FE	9,725,000	103.5500	10,355,000	10,000,000	9,725,000	0	0	0	0	7.900	8.123	AO	133,861	790,000	06/05/2008	01/01/9999
69352P-AC-7	PPL CAPITAL FUNDING			2	2FE	3,258,750	87.7500	3,466,125	3,950,000	3,258,750	0	(429)	0	0	6.700	8.121	MS	66,898	264,650	07/07/2015	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						22,962,030	XXX	24,418,625	23,950,000	22,960,400	0	(2,606)	0	0	XXX	XXX	XXX	460,565	1,809,650	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			2	1FE	2,531,250	114.5000	2,862,500	2,500,000	2,523,103	0	(1,839)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				1AM	16,853,750	873.4500	19,215,900	22,000	16,853,750	0	0	0	0	0.619	0.619	JAJO	196,778	782,855	08/03/2010	
92978A-AA-0	WFC				1AM	4,037,500	98.1300	4,906,500	5,000,000	4,037,500	0	0	0	0	5.570	6.898	MJSD	13,151	283,129	01/17/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						23,422,500	XXX	26,984,900	7,522,000	23,414,353	0	(1,839)	0	0	XXX	XXX	XXX	286,162	1,231,309	XXX	XXX
4899999. Total - Hybrid Securities						46,384,530	XXX	51,403,525	31,472,000	46,374,753	0	(4,445)	0	0	XXX	XXX	XXX	746,727	3,040,959	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						2,729,939,534	XXX	3,034,285,295	2,725,282,344	2,727,716,007	(67,629)	(101,533)	7,461,326	0	XXX	XXX	XXX	34,491,953	138,713,635	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						331,002,323	XXX	337,352,698	355,859,133	325,418,434	0	(2,386,385)	73,547	0	XXX	XXX	XXX	1,394,272	16,319,482	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						68,285,809	XXX	69,350,312	66,918,632	67,731,144	0	(124,441)	0	0	XXX	XXX	XXX	208,370	2,600,375	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						309,074,581	XXX	319,853,655	299,967,248	311,380,674	9,776	765,391	3,806,439	0	XXX	XXX	XXX	1,774,349	10,214,126	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						3,438,302,247	XXX	3,760,841,960	3,448,027,357	3,432,246,259	(57,853)	(1,846,968)	11,341,312	0	XXX	XXX	XXX	37,868,944	167,847,618	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
054937-60-2	BB&T CORPORATION PFD			204,585.000	25.00		3,898,390	22.760	4,656,355	3,898,390	0	265,961	0	0	0	0	0	0	P2LFE	01/02/2014
064058-20-9	BANK OF NY MELLON CORP PFD			118,000.000	25.00		2,402,195	23.000	2,714,000	2,402,195	0	153,400	0	0	0	0	0	0	P2LFE	12/23/2013
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED			24,300.000	25.00		566,712	22.970	558,178	566,712	0	39,750	0	0	0	0	0	0	P3LFE	11/10/2016
19624R-40-3	COLONY CAPITAL INC. PREFERRED			27,400.000	25.00		682,175	23.300	638,420	682,175	12,201	48,582	0	0	0	0	0	0	P3A	12/30/2015
23317H-60-7	DDR CORP PREFERRED			10,500.000	25.00		230,346	24.722	259,583	230,346	4,266	17,063	0	0	0	0	0	0	P3LFE	11/04/2013
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED			1,400.000	25.00		34,970	25.060	35,084	34,970	0	556	0	0	0	0	0	0	P3LFE	12/02/2016
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00	99.465	348,128	99.465	348,128	348,128	0	0	0	0	0	0	0	0	P6UZ*	06/17/2016
427825-70-8	HERSHA HOSPITALITY TRUST PREFERRED			12,800.000	25.00		320,000	22.510	288,128	320,000	3,929	0	0	0	0	0	0	0	P3LZ	11/01/2016
49427F-80-1	KILROY REALTY CORP PREFERRED			6,900.000	25.00		145,934	25.030	172,707	145,934	0	10,997	0	0	0	0	0	0	P3LFE	11/14/2013
49446R-74-5	KIMCO REALTY CORP PFD			11,700.000	25.00		285,591	23.420	274,014	285,591	4,113	13,640	0	0	0	0	0	0	P2LFE	11/14/2016
49456B-20-0	KINDER MORGAN PRD			11,067.000	50.00	48.406	535,707	49.260	545,160	535,707	0	41,974	0	0	0	0	0	0	P6LZ	11/08/2016
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED			23,700.000	25.00		522,236	24.090	570,933	522,236	9,443	36,816	0	0	0	0	0	0	P3LZ	12/02/2016
53633#-12-6	LIQUID ENVIRONMENTAL SOLUTIONS LIQUID LLC			440,528.000	22.00	21.565	9,499,989	26.535	11,689,529	9,499,989	0	0	0	0	0	0	0	0	P6UZ	10/09/2015
637417-80-9	NATL RETAIL PROP PREFERRED			20,900.000	25.00		506,586	23.110	482,999	506,586	0	26,683	0	0	0	0	0	0	P2LFE	11/29/2016
693475-83-2	PNC FINANCIAL PFD			353,189.000	25.00		7,646,431	23.620	8,342,324	7,646,431	0	474,598	0	0	0	0	0	0	P2LFE	06/04/2014
69360J-62-8	PS BUSINESS PARKS INC PREFERRED			15,200.000	25.00		373,284	21.560	327,712	373,284	0	3,897	0	0	0	0	0	0	P2LFE	12/01/2016
69360J-66-9	PS BUSINESS PARKS INC PREFERRED			15,783.000	25.00		379,396	23.280	367,428	379,396	0	20,640	0	0	0	0	0	0	P2LFE	11/14/2016
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED			13,300.000	25.00		331,832	23.620	314,146	331,832	5,299	7,029	0	0	0	0	0	0	P3LZ	12/14/2016
804395-60-6	SAUL CENTERS INC PREFERRED			11,400.000	25.00	22.933	261,442	25.190	287,164	261,442	0	19,594	0	0	0	0	0	0	P4LZ	11/05/2013
85254J-40-9	STAG INDUSTRIAL INC PREFERRED			4,800.000	25.00		120,150	25.660	123,168	120,150	0	6,508	0	0	0	0	0	0	P3LFE	04/18/2016
857477-50-9	STATE STREET CORP PFD			54,247.000	25.00		1,116,084	23.380	1,268,295	1,116,084	0	71,194	0	0	0	0	0	0	P2LFE	01/24/2014
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED			12,940.000	25.00		302,652	25.094	324,714	302,652	0	22,248	0	0	0	0	0	0	P3LZ	05/20/2016
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED			12,800.000	25.00		317,850	23.550	301,440	317,850	0	7,716	0	0	0	0	0	0	P3LZ	12/01/2016
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED			11,400.000	25.00	25.000	285,000	25.350	288,990	285,000	4,952	11,059	0	0	0	0	0	0	P4L	03/04/2016
876664-60-8	TAUBMAN CENTERS INC PREFERRED			9,833.000	25.00	22.470	220,944	24.600	241,892	220,944	0	15,979	0	0	0	0	0	0	P4LZ	11/01/2013
902973-79-1	U S BANCORP PFD			216,300.000	25.00		4,834,021	24.250	5,245,275	4,834,021	69,623	278,491	0	0	0	0	0	0	P1LFE	06/04/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							36,168,045	XXX	40,665,766	36,168,045	113,826	1,594,375	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							36,168,045	XXX	40,665,766	36,168,045	113,826	1,594,375	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
988498-10-1	YUM! BRANDS INC			27,317.000	1,729,986	63.330	1,729,986	1,552,211	0	51,629	0	295,108	0	295,108	0	L	09/02/2015
958254-10-4	WESTERN GAS PARTNERS LP			334,375.000	19,647,875	58.760	19,647,875	14,710,338	0	919,086	0	3,533,984	0	3,533,984	0	L	12/28/2016
244199-10-5	DEERE & COMPANY			21,268.000	2,191,455	103.040	2,191,455	1,704,834	12,761	51,043	0	569,344	0	569,344	0	L	09/01/2015
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS		D	292,900.000	4,730,335	16.150	4,730,335	5,750,501	0	0	0	(1,020,166)	0	(1,020,166)	0	L	12/20/2016
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			81,921.000	13,351,485	162.980	13,351,485	11,832,415	0	0	0	1,519,069	0	1,519,069	0	L	10/13/2016
86764L-10-8	SUNOCO LOGISTICS PARTNERS			635,350.000	15,261,107	24.020	15,261,107	15,728,216	0	144,833	0	(268,788)	0	(268,788)	0	L	12/27/2016
009158-10-6	APD			10,602.000	1,524,780	143.820	1,524,780	1,337,283	9,118	35,941	0	249,495	0	249,495	0	L	09/01/2015
253868-10-3	DIGITAL REALTY TRUST INC REIT			9,000.000	884,340	98.260	884,340	663,647	7,920	28,435	0	198,962	0	198,962	0	L	02/29/2016
963320-10-6	WHIRLPOOL CORP			4,519.000	821,419	181.770	821,419	737,688	0	17,624	0	157,713	0	157,713	0	L	09/01/2015
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT			17,000.000	415,140	24.420	415,140	439,910	0	7,889	0	(33,552)	0	(33,552)	0	L	10/25/2016
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT			18,900.000	830,277	43.930	830,277	802,483	9,450	6,063	0	27,794	0	27,794	0	L	12/06/2016
260543-10-3	DOW CHEMICAL CO			38,896.000	2,225,629	57.220	2,225,629	2,082,523	17,892	24,849	0	27,377	0	27,377	0	L	12/21/2016
88579Y-10-1	3M CO.			25,788.000	4,604,963	178.570	4,604,963	4,609,767	0	0	0	(4,804)	0	(4,804)	0	L	12/21/2016
49446R-10-9	KIMCO REALTY CORP			23,700.000	596,292	25.160	596,292	578,418	6,129	14,586	0	(31,946)	0	(31,946)	0	L	12/29/2016
345370-86-0	FORD MOTOR			181,771.000	2,204,882	12.130	2,204,882	2,284,131	0	6,669	0	(79,249)	0	(79,249)	0	L	12/21/2016
69331C-10-8	PACIFIC GAS & ELECTRIC			8,800.000	534,776	60.770	534,776	511,742	4,312	9,370	0	23,034	0	23,034	0	L	12/12/2016
571903-20-2	MARRIOTT INTERNATIONAL-CL A			8,503.000	703,028	82.680	703,028	581,945	0	5,102	0	121,083	0	121,083	0	L	09/23/2016
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			33,600.000	709,968	21.130	709,968	596,527	0	16,722	0	76,721	0	76,721	0	L	12/28/2016
03076C-10-6	AMERIPRISE FINANCIAL INC			10,154.000	1,126,485	110.940	1,126,485	1,152,123	0	0	0	(25,638)	0	(25,638)	0	L	12/20/2016
22822V-10-1	CROWN CASTLE INTL CORP REIT			8,200.000	711,514	86.770	711,514	705,686	0	18,145	0	5,828	0	5,828	0	L	12/02/2016
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT			18,400.000	403,880	21.950	403,880	408,913	8,832	0	0	(5,033)	0	(5,033)	0	L	12/14/2016
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS			105,000.000	2,640,750	25.150	2,640,750	2,065,950	0	102,925	0	574,800	0	574,800	0	L	09/14/2016
85254J-10-2	STAG INDUSTRIAL INC REIT			42,600.000	1,016,862	23.870	1,016,862	901,464	4,934	46,298	0	157,383	0	157,383	0	L	10/18/2016
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS			606,700.000	14,912,686	24.580	14,912,686	9,744,940	0	396,927	0	5,297,618	0	5,297,618	0	L	12/21/2016
001084-10-2	AGCO CORP			7,707.000	445,927	57.860	445,927	403,599	0	4,008	0	96,106	0	96,106	0	L	02/04/2014
370334-10-4	GENERAL MILLS			32,404.000	2,001,595	61.770	2,001,595	1,807,288	0	60,271	0	133,180	0	133,180	0	L	09/01/2015
74005P-10-4	PRAXAIR INC			17,959.000	2,104,615	117.190	2,104,615	1,848,317	0	53,877	0	265,614	0	265,614	0	L	09/01/2015
55336V-10-0	MPLX LP LIMITED PARTNERS			360,800.000	12,490,896	34.620	12,490,896	10,977,631	0	661,702	0	(986,999)	0	(986,999)	0	L	12/22/2016
Y2687W-10-8	GASLOG PARTNERS LP		D	325,000.000	6,678,750	20.550	6,678,750	5,898,303	0	560,216	0	1,758,892	0	1,758,892	0	L	09/26/2016
26441C-20-4	DUKE ENERGY			36,888.000	2,863,247	77.620	2,863,247	2,398,168	0	122,600	0	229,332	0	229,332	0	L	12/05/2016
025537-10-1	AMERICAN ELECTRIC POWER			16,200.000	1,019,952	62.960	1,019,952	901,948	0	35,094	0	70,895	0	70,895	0	L	11/01/2016
172062-10-1	CINCINNATI FINANCIAL			1,413,071.000	107,040,128	75.750	107,040,128	7,063,306	678,116	2,684,835	0	23,428,717	0	23,428,717	0	L	08/01/2001
00130H-10-5	AES CORP			47,700.000	554,274	11.620	554,274	563,739	0	7,392	0	(9,465)	0	(9,465)	0	L	12/22/2016
002824-10-0	ABBOTT LABS			147,992.000	5,684,373	38.410	5,684,373	5,712,696	0	128,639	0	(911,256)	0	(911,256)	0	L	04/20/2016
26885J-10-3	EQT GP HOLDINGS LP LIMITED PARTNERS			135,000.000	3,403,350	25.210	3,403,350	3,355,836	0	36,150	0	47,514	0	47,514	0	L	12/08/2016
031162-10-0	AMGEN INC			15,727.000	2,299,445	146.210	2,299,445	2,571,424	0	47,181	0	(271,980)	0	(271,980)	0	L	04/20/2016
053015-10-3	AUTOMATIC DATA PROCESSING INC			0.000	0		0	0	31,245	0	0	0	0	0	0	L	09/01/2015
060505-10-4	BANK OF AMERICA CORP			409,198.000	9,043,276	22.100	9,043,276	2,735,715	0	102,300	0	2,156,473	0	2,156,473	0	L	07/07/2015
110122-10-8	BRISTOL-MYERS SQUIBB CO			296,151.000	17,307,064	58.440	17,307,064	17,084,956	0	125,863	0	(29,224)	0	(29,224)	0	L	12/13/2016
14149Y-10-8	CARDINAL HEALTH INC			18,711.000	1,346,631	71.970	1,346,631	1,506,789	8,399	31,281	0	(323,700)	0	(323,700)	0	L	09/01/2015
17275R-10-2	CISCO SYSTEMS INC			586,390.000	17,720,706	30.220	17,720,706	15,125,760	0	393,344	0	1,054,521	0	1,054,521	0	L	12/22/2016
172908-10-5	CINTAS CORP			416,579.000	48,139,869	115.560	48,139,869	20,379,181	0	554,050	0	10,210,351	0	10,210,351	0	L	08/14/2013
371927-10-4	GENESIS ENERGY L.P.	LS		625,000.000	22,512,500	36.020	22,512,500	20,416,098	0	1,170,925	0	(108,166)	0	(108,166)	0	L	10/31/2016
237194-10-5	DARDEN RESTAURANTS INC			8,755.000	636,664	72.720	636,664	540,897	0	4,903	0	95,767	0	95,767	0	L	09/20/2016
G29183-10-3	EATON CORP PLC			19,533.000	1,310,469	67.090	1,310,469	1,329,404	0	0	0	(18,935)	0	(18,935)	0	L	12/22/2016
25746U-10-9	DOMINION RESOURCES			22,469.000	1,720,901	76.590	1,720,901	1,677,600	0	43,406	0	48,030	0	48,030	0	L	07/22/2016
260003-10-8	DOVER CORP			10,004.000	749,600	74.930	749,600	597,628	0	17,207	0	136,254	0	136,254	0	L	09/01/2015
30231G-10-2	EXXON MOBIL CORP			193,240.000	17,441,842	90.260	17,441,842	16,137,171	0	495,540	0	1,948,051	0	1,948,051	0	L	09/20/2016
10316T-10-4	BOX INC - CLASS A			6,119.000	84,809	13.860	84,809	94,722	0	0	0	(9,913)	0	(9,913)	0	L	12/02/2016
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			8,100.000	403,137	49.770	403,137	356,573	0	6,310	0	46,564	0	46,564	0	L	12/28/2016
316773-10-0	FIFTH THIRD BANCORP			632,677.000	17,063,299	26.970	17,063,299	11,177,526	88,575	192,006	0	4,822,413	0	4,822,413	0	L	06/02/2016
369604-10-3	GENERAL ELECTRIC CO			986,720.000	31,180,352	31.600	31,180,352	23,039,623	236,813	876,755	0	501,984	0	501,984	0	L	03/14/2016
458140-10-0	INTEL CORPORATION			1,121,152.000	40,664,183	36.270	40,664,183	41,053,009	0	1,067,141	0	2,129,722	0	2,129,722	0	L	12/22/2016
459200-10-1	IBM			123,773.000	20,545,080	165.990	20,545,080	20,480,798	0	509,503	0	3,005,115	0	3,005,115	0	L	12/21/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
494368-10-3	KIMBERLY CLARK			33,758.000	3,852,463	114.120	3,852,463	2,015,220	31,057	122,879	0	(444,930)	0	(444,930)	0	L	12/22/2010
532457-10-8	ELI LILLY			22,806.000	1,677,381	73.550	1,677,381	1,841,486	0	30,147	0	(199,514)	0	(199,514)	0	L	09/20/2016
539830-10-9	LOCKHEED MARTIN			3,052.000	762,817	249.940	762,817	629,290	0	20,662	0	100,075	0	100,075	0	L	09/10/2015
580135-10-1	McDONALDS			34,151.000	4,156,860	121.720	4,156,860	4,393,861	0	71,292	0	(237,001)	0	(237,001)	0	L	07/22/2016
594918-10-4	MICROSOFT CORP			236,528.000	14,697,850	62.140	14,697,850	10,938,171	0	291,221	0	1,828,063	0	1,828,063	0	L	05/16/2016
598251-10-6	MIDWEST BANC HOLDINGS INC	LS		71,325.000	0		0	713	0	0	0	0	0	0	0	U	01/26/2010
655844-10-8	NORFOLK SOUTHERN CORP			3,492.000	377,380	108.070	377,380	276,107	0	8,241	0	81,992	0	81,992	0	L	09/10/2015
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS			84,494.000	3,025,730	35.810	3,025,730	2,995,438	0	126,746	0	18,656	0	18,656	0	L	11/28/2016
681919-10-6	OMNICOM GROUP			10,637.000	905,315	85.110	905,315	917,021	0	0	0	(11,706)	0	(11,706)	0	L	12/22/2016
68389X-10-5	ORACLE CORP			509,087.000	19,574,395	38.450	19,574,395	15,585,681	0	305,452	0	977,447	0	977,447	0	L	07/02/2013
713448-10-8	PEPSICO INC			54,826.000	5,736,444	104.630	5,736,444	5,017,820	61,354	159,544	0	258,230	0	258,230	0	L	09/02/2015
717081-10-3	PFIZER INC			127,952.000	4,155,881	32.480	4,155,881	4,233,747	0	106,587	0	(55,935)	0	(55,935)	0	L	09/20/2016
742718-10-9	PROCTER & GAMBLE CO			740,235.000	62,238,959	84.080	62,238,959	62,216,248	0	1,977,464	0	3,456,897	0	3,456,897	0	L	09/09/2015
747525-10-3	QUALCOMM			68,788.000	4,484,978	65.200	4,484,978	4,606,692	0	0	0	(121,714)	0	(121,714)	0	L	12/21/2016
35906A-10-8	FRONTIER COMMUNICATIONS			18,700.000	63,206	3.380	63,206	87,751	0	7,581	0	(24,182)	0	(24,182)	0	L	06/27/2016
806857-10-8	SCHLUMBERGER LTD			155,218.000	13,030,551	83.950	13,030,551	12,813,819	77,609	310,436	0	2,204,096	0	2,204,096	0	L	10/15/2015
842587-10-7	SOUTHERN CO			3,600.000	177,084	49.190	177,084	178,416	0	2,016	0	(1,332)	0	(1,332)	0	L	08/16/2016
871829-10-7	SYSCO CORP			94,702.000	5,243,650	55.370	5,243,650	3,235,466	0	102,280	0	1,173,197	0	1,173,197	0	L	12/20/2016
907818-10-8	UNION PACIFIC CORP			66,747.000	6,920,329	103.680	6,920,329	5,535,347	0	107,279	0	1,384,982	0	1,384,982	0	L	06/23/2016
913017-10-9	UNITED TECHNOLOGIES			58,528.000	6,415,839	109.620	6,415,839	5,909,328	0	73,606	0	506,511	0	506,511	0	L	12/13/2016
92343V-10-4	VERIZON COMMUNICATIONS			50,387.000	2,689,658	53.380	2,689,658	2,217,497	0	104,774	0	325,683	0	325,683	0	L	12/07/2016
931142-10-3	WAL-MART			31,062.000	2,147,005	69.120	2,147,005	1,984,135	15,531	61,813	0	242,905	0	242,905	0	L	09/01/2015
40434L-10-5	HP INC			413,029.000	6,129,350	14.840	6,129,350	4,036,401	54,809	204,862	0	1,239,087	0	1,239,087	0	L	11/02/2015
83416T-10-0	SOLARCITY CORP			28,063.000	571,082	20.350	571,082	571,082	0	0	0	89,014	833,548	(744,534)	0	L	04/18/2016
40414L-10-9	HCP INC REIT			21,640.000	643,141	29.720	643,141	665,861	0	4,843	0	(22,721)	0	(22,721)	0	L	12/29/2016
406216-10-1	HALLIBURTON COMPANY			273,661.000	14,802,323	54.090	14,802,323	10,124,187	0	197,036	0	5,486,903	0	5,486,903	0	L	07/07/2015
191216-10-0	COCA-COLA CO			97,964.000	4,061,587	41.460	4,061,587	4,176,382	0	34,287	0	(114,794)	0	(114,794)	0	L	10/25/2016
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT			25,462.000	422,160	16.580	422,160	431,581	5,602	12,110	0	(13,256)	0	(13,256)	0	L	12/08/2016
28140H-20-3	EDUCATION REALTY TRUST INC REIT			19,496.000	824,681	42.300	824,681	661,528	0	29,244	0	96,406	0	96,406	0	L	01/12/2016
460335-20-1	INTL SPEEDWAY CORP-CL A			36,258.000	1,334,294	36.800	1,334,294	804,270	0	14,866	0	111,675	0	111,675	0	L	10/18/2010
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON			8,499.000	286,331	33.690	286,331	228,068	0	6,483	0	58,263	0	58,263	0	L	10/10/2016
00206R-10-2	AT&T INC			67,753.000	2,881,535	42.530	2,881,535	2,264,076	0	120,822	0	502,432	0	502,432	0	L	09/02/2016
008492-10-0	AGREE REALTY CORP REIT			17,200.000	792,060	46.050	792,060	583,444	8,514	24,794	0	151,800	0	151,800	0	L	11/15/2016
63633D-10-4	NATL HEALTH INV REIT			7,758.000	575,411	74.170	575,411	480,959	6,982	27,031	0	103,436	0	103,436	0	L	01/27/2016
039483-10-2	ARCHER-DANIELS-MIDLAND			25,005.000	1,141,478	45.650	1,141,478	1,153,691	0	0	0	(12,212)	0	(12,212)	0	L	12/20/2016
626717-10-2	MURPHY OIL CORP			12,253.000	381,436	31.130	381,436	361,649	0	14,704	0	106,356	0	106,356	0	L	09/01/2015
62942X-30-6	NRG YIELD INC-CLASS A COMMON			32,700.000	502,272	15.360	502,272	484,185	0	18,563	0	18,087	0	18,087	0	L	11/29/2016
001055-10-2	AFLAC INC			25,587.000	1,780,855	69.600	1,780,855	1,459,447	0	42,474	0	248,194	0	248,194	0	L	09/01/2015
023608-10-2	AMEREN CORPORATION			12,405.000	650,766	52.460	650,766	490,094	0	21,275	0	114,498	0	114,498	0	L	09/01/2015
759509-10-2	RELIANCE STEEL & ALUMINUM			4,889.000	388,871	79.540	388,871	291,315	0	8,067	0	105,749	0	105,749	0	L	02/03/2015
726503-10-5	PLAINS ALL AMER PIPELINE LP			6,100.000	196,969	32.290	196,969	199,242	0	0	0	(2,273)	0	(2,273)	0	L	12/30/2016
718546-10-4	PHILLIPS 66			29,582.000	2,556,181	86.410	2,556,181	2,292,984	0	72,476	0	136,373	0	136,373	0	L	09/01/2015
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	540,875	10.100	540,875	360,678	0	0	0	101,749	0	101,749	0	L	03/27/2014
983134-10-7	WYNN RESORTS LTD			5,594.000	483,937	86.510	483,937	404,988	0	11,188	0	96,888	0	96,888	0	L	09/01/2015
00287Y-10-9	ABBVIE INC			41,334.000	2,588,335	62.620	2,588,335	2,465,693	0	94,242	0	139,709	0	139,709	0	L	09/10/2015
209115-10-4	CONSOLIDATED EDISON INC			14,618.000	1,077,054	73.680	1,077,054	903,786	0	39,176	0	137,555	0	137,555	0	L	09/01/2015
828806-10-9	SIMON PROPERTY GRP LP REIT			77,787.000	13,820,416	177.670	13,820,416	14,864,040	0	230,796	0	(1,108,488)	0	(1,108,488)	0	L	12/07/2016
478160-10-4	JOHNSON & JOHNSON			131,235.000	15,119,584	115.210	15,119,584	14,543,964	0	255,998	0	242,657	0	242,657	0	L	09/20/2016
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			64,000.000	2,710,400	42.350	2,710,400	2,311,746	0	109,360	0	387,840	0	387,840	0	L	12/10/2015
80589M-10-2	SCANA CORP			12,559.000	920,324	73.280	920,324	744,517	7,221	18,596	0	110,047	0	110,047	0	L	11/10/2016
337932-10-7	FIRST ENERGY CORP			23,144.000	716,770	30.970	716,770	723,356	0	33,327	0	(17,589)	0	(17,589)	0	L	09/01/2015
446150-10-4	HUNTINGTON BANCSHARES INC			86,576.000	1,144,535	13.220	1,144,535	1,157,175	0	0	0	(12,640)	0	(12,640)	0	L	12/20/2016
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS			80,000.000	2,364,000	29.550	2,364,000	2,130,211	0	33,930	0	233,789	0	233,789	0	L	10/21/2016
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS			3,100.000	137,237	44.270	137,237	128,009	0	1,194	0	9,228	0	9,228	0	L	10/31/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02079K-30-5	ALPHABET CLASS A			2,664.000	2,111,087	792.450	2,111,087	828,936	0	0	0	38,468	0	38,468	0	L	10/02/2015
741503-40-3	PRICELINE GROUP INC.			3,063.000	4,490,542	1,466.060	4,490,542	3,221,537	0	0	0	1,269,004	0	1,269,004	0	L	02/12/2016
928377-10-0	VISTA OUTDOOR			103,114.000	3,804,907	36.900	3,804,907	1,886,467	0	0	0	(784,698)	0	(784,698)	0	L	03/10/2015
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS			6,336.000	178,042	28.100	178,042	110,464	0	13,686	0	50,244	0	50,244	0	L	11/01/2013
71943U-10-4	PHYSICIANS REALTY TRUST REIT			39,373.000	746,512	18.960	746,512	540,713	0	34,446	0	82,173	0	82,173	0	L	11/15/2016
412822-10-8	HARLEY DAVIDSON INC			11,413.000	665,834	58.340	665,834	627,587	0	15,978	0	147,798	0	147,798	0	L	09/01/2015
92532W-10-3	VERSUM MATERIALS INC COMMON			5,301.000	148,799	28.070	148,799	109,204	0	0	0	39,595	0	39,595	0	L	10/06/2016
704326-10-7	PAYCHEX INC			18,723.000	1,139,856	60.880	1,139,856	1,152,541	0	0	0	(12,685)	0	(12,685)	0	L	12/21/2016
832696-40-5	SMUCKER JM CO			88,130.000	11,285,928	128.060	11,285,928	9,099,018	0	250,289	0	415,974	0	415,974	0	L	10/16/2014
90130A-10-1	TWENTY-FIRST CENTURY FOX-A			167,190.000	4,688,008	28.040	4,688,008	4,082,469	0	48,603	0	1,392,292	1,143,762	248,530	0	L	09/28/2016
053484-10-1	AVALON BAY COMMUNITIES REIT			9,924.000	1,758,037	177.150	1,758,037	1,632,750	12,452	39,657	0	(28,648)	0	(28,648)	0	L	12/30/2016
126650-10-0	CVS CORP			38,649.000	3,049,793	78.910	3,049,793	3,089,671	0	65,703	0	(728,920)	0	(728,920)	0	L	12/12/2014
233331-10-7	DTE ENERGY COMPANY			4,990.000	491,565	98.510	491,565	428,448	4,117	6,591	0	61,075	0	61,075	0	L	11/30/2016
431284-10-8	HIGHWOODS PROPERTY			11,400.000	581,514	51.010	581,514	562,866	9,120	3,060	0	18,648	0	18,648	0	L	12/07/2016
H1467J-10-4	CHUBB LTD		D	17,195.000	2,271,803	132.120	2,271,803	2,291,548	0	0	0	(19,745)	0	(19,745)	0	L	12/22/2016
94106L-10-9	WASTE MANAGEMENT INC			4,751.000	336,893	70.910	336,893	237,385	0	7,792	0	83,333	0	83,333	0	L	09/10/2015
87971M-10-3	TELUS CORPORATION		A	36,423.000	1,160,073	31.850	1,160,073	769,234	0	36,676	0	152,977	0	152,977	0	L	02/05/2013
55608B-10-5	MACQUARIE INFRASTRUCTURE CO			27,400.000	2,238,580	81.700	2,238,580	1,821,710	0	93,097	0	195,843	0	195,843	0	L	12/12/2016
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS			361,200.000	7,585,200	21.000	7,585,200	6,571,103	0	455,592	0	2,918,658	0	2,918,658	0	L	11/04/2016
983919-10-1	XILINX INC			19,059.000	1,150,592	60.370	1,150,592	1,147,611	0	0	0	2,981	0	2,981	0	L	12/22/2016
911312-10-6	UNITED PARCEL SERVICE			7,904.000	906,115	114.640	906,115	767,550	0	24,660	0	145,513	0	145,513	0	L	09/10/2015
871503-10-8	SYMANTEC CORP			85,861.000	2,051,219	23.890	2,051,219	1,727,575	0	375,642	0	248,138	0	248,138	0	L	09/01/2015
277276-10-1	EASTGROUP PROPERTIES INC REIT			1,200.000	88,608	73.840	88,608	79,643	0	744	0	8,965	0	8,965	0	L	11/21/2016
502175-10-2	LTC PROPERTIES INC REIT			18,400.000	864,432	46.980	864,432	696,417	0	40,296	0	70,656	0	70,656	0	L	05/21/2014
133131-10-2	CAMDEN PROPERTY TRUST REIT			4,000.000	336,280	84.070	336,280	291,596	3,000	28,800	0	29,240	0	29,240	0	L	09/15/2015
156700-10-6	CENTURYLINK INC			34,010.000	808,758	23.780	808,758	891,021	0	73,462	0	(46,934)	0	(46,934)	0	L	09/01/2015
902973-30-4	U S BANCORP			43,952.000	2,257,814	51.370	2,257,814	2,293,358	12,307	0	0	(35,544)	0	(35,544)	0	L	12/22/2016
054937-10-7	BB&T CORPORATION			44,402.000	2,087,782	47.020	2,087,782	1,588,388	0	51,062	0	408,942	0	408,942	0	L	09/01/2015
09062X-10-3	BIOGEN INC			39,333.000	11,154,052	283.580	11,154,052	10,636,369	0	0	0	598,770	0	598,770	0	L	12/13/2016
231021-10-6	CUMMINS ENGINE			10,016.000	1,368,887	136.670	1,368,887	1,205,918	0	40,064	0	487,379	0	487,379	0	L	09/01/2015
80105N-10-5	SANOFI-AVENTIS RECEIPTS		D	85,607.000	3,461,947	40.440	3,461,947	3,179,059	0	142,389	0	(189,191)	0	(189,191)	0	L	02/17/2012
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON			330.000	95,014	287.920	95,014	75,098	0	0	0	19,916	0	19,916	0	L	05/19/2016
20030N-10-1	COMCAST CORP CL A			137,969.000	9,526,759	69.050	9,526,759	7,624,177	37,941	140,013	0	1,784,514	0	1,784,514	0	L	02/11/2016
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			7,412.000	543,003	73.260	543,003	492,507	0	12,897	0	83,311	0	83,311	0	L	09/01/2015
74340W-10-3	PROLOGIS INC REIT			19,000.000	1,003,010	52.790	1,003,010	810,025	0	21,840	0	150,695	0	150,695	0	L	12/29/2016
79466L-30-2	SALESFORCE.COM INC			90,058.000	6,165,371	68.460	6,165,371	6,299,042	0	0	0	(133,671)	0	(133,671)	0	L	12/20/2016
427825-50-0	HERSHA HOSPITALITY TRUST REIT			7,475.000	160,713	21.500	160,713	133,065	0	1,750	0	27,647	0	27,647	0	L	11/04/2016
143658-30-0	CARNIVAL CRUISE UNIT		C	263,927.000	13,740,040	52.060	13,740,040	8,625,356	0	356,301	0	(638,703)	0	(638,703)	0	L	05/28/2013
482480-10-0	KLA INSTRUMENTS CORP			14,583.000	1,147,390	78.680	1,147,390	1,150,284	0	0	0	(2,893)	0	(2,893)	0	L	12/22/2016
88160R-10-1	TESLA MOTORS INC			1,194.000	255,146	213.690	255,146	223,039	0	0	0	32,107	0	32,107	0	L	12/06/2016
902653-10-4	UDR INC REIT			8,600.000	313,728	36.480	313,728	298,913	0	0	0	14,815	0	14,815	0	L	12/22/2016
655664-10-0	NORDSTROM INC			7,955.000	381,283	47.930	381,283	401,568	0	11,773	0	155,975	170,931	(14,956)	0	L	09/01/2015
886453-10-9	TIDEWATER MIDSTREAM AND INFR			2,251,378.000	2,665,801	1.184	2,665,801	2,741,495	16,766	0	0	(75,694)	0	(75,694)	0	U	12/21/2016
000000-00-0	VTTI ENERGY PARTNERS LP LIMITED PARTNERS		D	5,000.000	82,819	16.564	82,819	78,461	0	0	0	4,358	0	4,358	0	L	12/23/2016
74251V-10-2	PRINCIPAL FINANCIAL GROUP			15,485.000	895,962	57.860	895,962	754,934	0	24,931	0	199,447	0	199,447	0	L	09/01/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP			45,181.000	3,218,243	71.230	3,218,243	3,186,169	34,338	135,995	0	164,789	0	164,789	0	L	09/01/2015
87612E-10-6	TARGET CORP			15,584.000	1,125,632	72.230	1,125,632	1,074,939	0	9,350	0	50,693	0	50,693	0	L	09/20/2016
37045V-10-0	GENERAL MOTORS CO			63,071.000	2,197,394	34.840	2,197,394	2,225,821	0	6,449	0	(28,427)	0	(28,427)	0	L	12/21/2016
98310W-10-8	WYNDHAM WORLDWIDE			7,057.000	538,943	76.370	538,943	532,925	0	14,114	0	26,252	0	26,252	0	L	09/01/2015
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT			25,860.000	777,610	30.070	777,610	727,948	16,033	44,752	0	80,297	0	80,297	0	L	07/12/2016
712704-10-5	PEOPLE'S UNITED FINANCIAL			59,297.000	1,147,990	19.360	1,147,990	1,152,532	0	0	0	(4,542)	0	(4,542)	0	L	12/22/2016
744320-10-2	PRUDENTIAL FINANCIAL			43,551.000	4,531,917	104.060	4,531,917	3,835,168	0	76,994	0	598,127	0	598,127	0	L	12/22/2016
505743-10-4	LADDER CAPITAL CORP-REIT REIT			11,100.000	152,292	13.720	152,292	153,011	3,956	0	0	(719)	0	(719)	0	L	12/28/2016
95082P-10-5	WESCO INTERNATIONAL INC			84,972.000	5,654,887	66.550	5,654,887	5,766,694	0	0	0	1,943,310	0	1,943,310	0	L	07/23/2015

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
501797-10-4	L BRANDS INC			21,120.000	1,390,541	65.840	1,390,541	1,689,692	0	65,188	0	(465,390)	0	(465,390)	0	L	09/20/2016
44106M-10-2	HOSPITALITY PROP TRUST REIT			15,075.000	478,481	31.740	478,481	423,238	0	18,016	0	60,863	0	60,863	0	L	12/29/2016
74144T-10-8	T ROWE PRICE GROUP INC			29,923.000	2,252,005	75.260	2,252,005	2,187,307	0	33,642	0	38,758	0	38,758	0	L	12/22/2016
16411R-20-8	CHENIERE ENERGY INC			437,300.000	18,117,339	41.430	18,117,339	14,070,682	0	0	0	2,108,009	0	2,108,009	0	L	12/22/2016
30161N-10-1	EXELON CORP			20,600.000	731,094	35.490	731,094	677,166	0	14,639	0	57,850	0	57,850	0	L	12/02/2016
037833-10-0	APPLE INC			190,547.000	22,069,154	115.820	22,069,154	15,017,464	0	424,920	0	2,012,176	0	2,012,176	0	L	01/23/2013
149123-10-1	CATERPILLAR INC			24,521.000	2,274,078	92.740	2,274,078	2,302,213	0	0	0	(28,135)	0	(28,135)	0	L	12/21/2016
097023-10-5	BOEING CO			37,940.000	5,906,499	155.680	5,906,499	4,858,338	0	165,418	0	420,755	0	420,755	0	L	09/01/2015
81617J-10-3	SELECT ENERGY SERVICES COMMON			100,000.000	2,000,000	20.000	2,000,000	2,000,000	0	0	0	0	0	0	0	U	12/13/2016
55616P-10-4	MACY'S			21,830.000	781,732	35.810	781,732	817,970	8,241	32,199	0	470,037	451,918	18,119	0	L	09/02/2015
609207-10-5	MONDELEZ INTERNATIONAL INC			357,430.000	15,844,872	44.330	15,844,872	9,611,280	67,912	250,201	0	(182,289)	0	(182,289)	0	L	02/26/2015
70338P-10-0	PATTERN ENERGY GROUP INC COMMON			8,500.000	161,415	18.990	161,415	169,280	3,468	7,890	0	(9,239)	0	(9,239)	0	L	06/13/2016
418056-10-7	HASBRO INC			6,432.000	500,345	77.790	500,345	470,079	0	12,800	0	67,086	0	67,086	0	L	09/01/2015
23283R-10-0	CYRUSONE INC REIT			14,000.000	626,220	44.730	626,220	534,427	5,320	8,892	0	91,793	0	91,793	0	L	12/21/2016
559080-10-6	MAGELLAN MIDSTREAM PRTNS			158,701.000	12,002,557	75.630	12,002,557	4,447,602	0	505,909	0	1,220,235	0	1,220,235	0	L	12/29/2016
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS			97,900.000	7,506,972	76.680	7,506,972	5,673,478	0	234,025	0	162,813	0	162,813	0	L	12/22/2016
948741-10-3	WEINGARTEN REALTY INVST REIT			13,900.000	497,481	35.790	497,481	468,835	0	14,929	0	13,832	0	13,832	0	L	12/28/2016
489170-10-0	KENNAMETAL INC			6,461.000	201,971	31.260	201,971	228,171	0	5,169	0	77,920	0	77,920	0	L	06/29/2015
370023-10-3	GENERAL GROWTH PROPERTIES REIT			57,346.000	1,432,503	24.980	1,432,503	1,443,810	25,694	28,353	0	(92,892)	0	(92,892)	0	L	12/29/2016
G16252-10-1	BROOKFIELD INFRASTRUCTURE		D	105,796.000	3,540,992	33.470	3,540,992	3,306,670	0	0	0	234,322	0	234,322	0	L	12/20/2016
84756N-10-9	SPECTRA ENERGY PARTNERS LP			16,241.000	744,487	45.840	744,487	720,452	0	35,660	0	(19,440)	0	(19,440)	0	L	12/15/2016
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS			114,901.000	4,369,685	38.030	4,369,685	4,305,497	0	90,950	0	64,188	0	64,188	0	L	12/29/2016
26884U-10-9	EPR PROPERTIES REIT			14,615.000	1,048,919	71.770	1,048,919	756,744	4,677	51,668	0	166,758	0	166,758	0	L	10/10/2016
64110L-10-6	NETFLIX INC			618.000	76,508	123.800	76,508	76,642	0	0	0	(133)	0	(133)	0	L	12/14/2016
166764-10-0	CHEVRON CORPORATION			28,920.000	3,403,884	117.700	3,403,884	3,036,275	0	68,554	0	367,609	0	367,609	0	L	12/22/2016
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS			9,600.000	455,520	47.450	455,520	403,423	0	11,780	0	52,097	0	52,097	0	L	12/15/2016
858912-10-8	STERICYCLE INC			127,299.000	9,807,115	77.040	9,807,115	12,079,771	0	0	0	(2,272,656)	0	(2,272,656)	0	L	12/13/2016
G491BT-10-8	INVESCO LTD			26,374.000	800,187	30.340	800,187	828,144	0	29,275	0	(36,768)	46,046	(82,814)	0	L	09/01/2015
78573L-10-6	SABRA HEALTH CARE REIT INC REIT			34,900.000	852,258	24.420	852,258	687,053	0	36,038	0	165,205	0	165,205	0	L	11/14/2016
91913Y-10-0	VALERO ENERGY CORP			6,264.000	427,956	68.320	427,956	395,389	0	15,034	0	(14,971)	0	(14,971)	0	L	09/10/2015
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS			25,500.000	464,100	18.200	464,100	498,703	0	22,148	0	(34,603)	0	(34,603)	0	L	12/13/2016
19624R-10-6	COLONY CAPITAL INC. REIT			29,753.000	602,498	20.250	602,498	570,595	11,901	43,765	0	41,839	0	41,839	0	L	03/29/2016
61945C-10-3	MOSAIC CO/THE			19,095.000	560,056	29.330	560,056	564,448	0	21,005	0	224,372	191,147	33,225	0	L	09/01/2015
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS			17,700.000	452,058	25.540	452,058	491,784	0	4,232	0	(39,726)	0	(39,726)	0	L	12/29/2016
918204-10-8	VF CORP			17,124.000	913,565	53.350	913,565	916,920	0	0	0	(3,355)	0	(3,355)	0	L	12/22/2016
92276F-10-0	VENTAS INC REIT			7,900.000	493,908	62.520	493,908	432,612	0	22,767	0	63,759	0	63,759	0	L	11/09/2016
74460D-10-9	PUBLIC STORAGE INC REIT			7,654.000	1,710,669	223.500	1,710,669	1,632,513	0	17,608	0	78,156	0	78,156	0	L	12/12/2016
98850P-10-9	YUM CHINA HOLDINGS INC -W/I COMMON			27,317.000	713,520	26.120	713,520	606,474	0	0	0	107,046	0	107,046	0	L	11/01/2016
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES			19,641.000	1,264,095	64.360	1,264,095	1,370,486	9,894	256,585	0	(338,414)	0	(338,414)	0	L	09/01/2015
92939U-10-6	WEC			6,600.000	387,090	58.650	387,090	378,961	0	2,525	0	8,129	0	8,129	0	L	12/14/2016
867892-10-1	SUNSTONE HOTEL INVESTORS REIT			6,100.000	93,025	15.250	93,025	75,806	3,233	195	0	17,219	0	17,219	0	L	11/04/2016
064058-10-0	BANK OF NY MELLON CORP			523,663.000	24,811,153	47.380	24,811,153	12,227,432	0	377,037	0	3,225,764	0	3,225,764	0	L	02/06/2014
008916-10-8	AGRIUM INC		A	143,800.000	14,459,090	100.550	14,459,090	12,091,942	125,825	503,300	0	1,611,998	0	1,611,998	0	L	10/09/2013
48020Q-10-7	JONES LANG LASALLE INC			52,215.000	5,275,804	101.040	5,275,804	5,396,093	0	12,440	0	(120,290)	0	(120,290)	0	L	12/13/2016
59156R-10-8	METLIFE INC			84,374.000	4,546,915	53.890	4,546,915	4,184,342	0	108,729	0	383,607	0	383,607	0	L	12/22/2016
92553P-20-1	VIACOM INC-CLASS B			31,383.000	1,101,543	35.100	1,101,543	1,264,785	6,277	43,936	0	(190,181)	0	(190,181)	0	L	09/01/2015
55261F-10-4	M & T BANK CORP			14,787.000	2,313,130	156.430	2,313,130	1,206,100	0	41,404	0	521,242	0	521,242	0	L	05/17/2011
958102-10-5	WESTERN DIGITAL CORP			24,148.000	1,640,857	67.950	1,640,857	1,622,263	12,074	48,296	0	522,737	331,967	190,770	0	L	09/01/2015
38141G-10-4	GOLDMAN SACHS GROUP INC			64,825.000	15,522,346	239.450	15,522,346	8,735,248	0	168,545	0	3,838,937	0	3,838,937	0	L	02/06/2014
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			14,188.000	1,389,289	97.920	1,389,289	1,001,854	0	39,731	0	87,523	0	87,523	0	L	10/07/2016
112585-10-4	BROOKFIELD ASSET MANAGE-CL A		A	30,976.000	1,022,518	33.010	1,022,518	1,053,887	0	8,054	0	(31,369)	0	(31,369)	0	L	08/25/2016
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC			15,796.000	1,057,226	66.930	1,057,226	1,004,752	0	52,274	0	(4,795)	0	(4,795)	0	L	03/15/2016
053807-10-3	AVNET INC			82,224.000	3,914,685	47.610	3,914,685	2,715,254	0	55,912	0	392,208	0	392,208	0	L	07/02/2013
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS			161,000.000	4,971,680	30.880	4,971,680	4,330,825	0	59,370	0	640,856	0	640,856	0	L	12/08/2016

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS			40,000.000	1,945,600	48.640	1,945,600	1,956,715	0	35,391	0	(114,259)	0	(114,259)	0	L	10/06/2016
87612G-10-1	TARGA RESOURCES CORP			178,000.000	9,980,460	56.070	9,980,460	3,665,020	0	485,940	0	6,315,440	0	6,315,440	0	L	02/17/2016
66987V-10-9	NOVARTIS AG-ADR		D	142,213.000	10,358,795	72.840	10,358,795	12,104,348	0	311,857	0	(1,658,033)	0	(1,658,033)	0	L	12/13/2016
Y62132-10-8	NAVIGATOR HOLDINGS LTD		D	665,000.000	6,184,500	9.300	6,184,500	4,478,562	0	0	0	4,013,158	6,200,161	(2,187,003)	0	L	12/01/2016
363576-10-9	ARTHUR J GALLAGHER & CO			201,432.000	10,466,407	51.960	10,466,407	9,577,209	0	272,381	0	1,974,904	0	1,974,904	0	L	12/20/2016
681936-10-0	OMEGA HEALTHCARE REIT			25,595.000	800,100	31.260	800,100	764,295	0	60,005	0	(89,789)	0	(89,789)	0	L	02/09/2016
105368-20-3	BRANDYWINE REALTY TRUST REIT			54,100.000	893,191	16.510	893,191	728,569	0	24,459	0	133,342	0	133,342	0	L	11/22/2016
21870Q-10-5	CORESITE REALTY CORP REIT			2,300.000	182,551	79.370	182,551	175,982	1,600	0	0	6,569	0	6,569	0	L	12/30/2016
20341J-10-4	COMMUNICATIONS SALES & LE-WI REIT			16,000.000	406,560	25.410	406,560	465,165	9,600	6,360	0	(58,605)	0	(58,605)	0	L	12/15/2016
30225T-10-2	EXTRA SPACE STORAGE INC REIT			14,800.000	1,143,152	77.240	1,143,152	1,227,078	0	19,266	0	(83,926)	0	(83,926)	0	L	12/29/2016
487836-10-8	KELLOGG CO			9,449.000	696,486	73.710	696,486	691,793	0	0	0	4,692	0	4,692	0	L	12/20/2016
959802-10-9	WESTERN UNION CO-W/I			52,748.000	1,145,687	21.720	1,145,687	1,150,297	0	0	0	(4,610)	0	(4,610)	0	L	12/22/2016
862121-10-0	STORE CAPITAL CORP REIT			25,097.000	620,147	24.710	620,147	464,295	7,278	27,607	0	37,896	0	37,896	0	L	11/18/2014
375558-10-3	GILEAD SCIENCES INC			62,524.000	4,477,344	71.610	4,477,344	4,585,679	0	0	0	(108,335)	0	(108,335)	0	L	12/22/2016
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS			204,000.000	5,879,280	28.820	5,879,280	5,859,421	0	272,850	0	468,760	0	468,760	0	L	10/21/2016
29336U-10-7	ENLINK MISTREAM PARTNER LP			25,500.000	469,710	18.420	469,710	344,795	0	22,035	0	124,915	0	124,915	0	L	12/12/2016
65339F-10-1	NEXTERA ENERGY INC			4,124.000	492,653	119.460	492,653	394,328	0	14,352	0	64,211	0	64,211	0	L	09/10/2015
984121-10-3	XEROX CORP			126,375.000	1,103,254	8.730	1,103,254	1,145,716	0	0	0	(42,462)	0	(42,462)	0	L	12/22/2016
118230-10-1	BUCKEYE PARTNERS MLP			73,100.000	4,836,296	66.160	4,836,296	4,992,053	0	112,414	0	(170,050)	0	(170,050)	0	L	12/15/2016
81663A-10-5	SEMGROUP CORP-CLASS A			115,430.000	4,819,203	41.750	4,819,203	3,861,498	0	49,694	0	957,705	0	957,705	0	L	11/18/2016
126408-10-3	CSX CORP			24,394.000	876,476	35.930	876,476	657,277	0	8,782	0	219,200	0	219,200	0	L	06/23/2016
500754-10-6	KRAFT HEINZ CO			26,803.000	2,340,438	87.320	2,340,438	2,304,720	0	0	0	35,718	0	35,718	0	L	12/20/2016
12673P-10-5	CA INC			35,663.000	1,133,014	31.770	1,133,014	1,149,001	0	0	0	(15,988)	0	(15,988)	0	L	12/22/2016
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			1,083,567.000	29,299,652	27.040	29,299,652	28,178,389	0	1,469,259	0	1,020,536	0	1,020,536	0	L	12/01/2016
02079K-10-7	ALPHABET CLASS C			4,381.000	3,381,343	771.820	3,381,343	1,558,647	0	0	0	56,690	0	56,690	0	L	10/02/2015
374825-20-6	GIBSON ENERGY INC			231,228.000	3,268,277	14.134	3,268,277	2,980,662	0	0	0	287,614	0	287,614	0	U	12/15/2016
364760-10-8	GAP INC			17,061.000	382,849	22.440	382,849	407,929	3,924	15,696	0	106,827	145,385	(38,558)	0	L	09/01/2015
866674-10-4	SUN COMMUNITIES INC REIT			14,100.000	1,080,201	76.610	1,080,201	823,156	9,425	30,875	0	110,719	0	110,719	0	L	11/22/2016
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			19,100.000	596,302	31.220	596,302	511,631	5,253	7,948	0	84,671	0	84,671	0	L	11/09/2016
58933Y-10-5	MERCK & CO INC			19,343.000	1,138,722	58.870	1,138,722	684,356	39,435	35,591	0	117,025	0	117,025	0	L	11/09/2011
023135-10-6	AMAZON.COM INC			24,612.000	18,455,800	749.870	18,455,800	7,394,490	0	0	0	1,820,796	0	1,820,796	0	L	12/16/2014
929042-10-9	VORNADO REALTY TRUST REIT			10,547.000	1,100,790	104.370	1,100,790	907,219	0	26,578	0	46,512	0	46,512	0	L	09/01/2015
709102-10-7	PENN REAL ESTATE INVEST TST REIT			20,500.000	388,680	18.960	388,680	440,797	0	9,198	0	(52,117)	0	(52,117)	0	L	11/28/2016
949746-10-1	WELLS FARGO & CO			133,945.000	7,381,709	55.110	7,381,709	7,035,630	0	170,910	0	69,520	0	69,520	0	L	12/21/2016
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,212,416,498	XXX	1,212,416,498	922,506,443	1,904,236	27,834,302	0	123,952,379	9,514,865	114,437,514	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY			10,000,000.000	290,055,748	22.977	290,055,748	282,606,985	0	0	0	(12,876,026)	0	(12,876,026)	0	K	12/23/2016
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY			1,500,000.000	808,318,188	157.747	808,318,188	573,133,542	0	0	0	84,755,767	0	84,755,767	0	K	12/23/2016
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.			1,000.000	10,143	10.143	10,143	11,000	0	0	0	0	0	0	0	K	01/20/2004
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY			2,500,000.000	1,092,838,077	231.241	1,092,838,077	793,818,064	0	0	0	97,601,999	0	97,601,999	0	K	09/13/1999
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,191,222,156	XXX	2,191,222,156	1,649,569,591	0	0	0	169,481,740	0	169,481,740	0	XXX	XXX
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I			705,162.000	7,848,449	11.130	7,848,449	7,477,204	0	79,345	0	570,353	0	570,353	0	L	12/28/2016
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND			446,011.000	2,470,901	5.540	2,470,901	2,244,705	24,085	141,608	0	214,085	0	214,085	0	L	12/22/2015
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I			2,652,609.000	27,321,869	10.300	27,321,869	26,541,716	0	1,364,044	0	1,505,232	0	1,505,232	0	L	12/29/2016
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			81,429.000	3,315,783	40.720	3,315,783	3,067,273	0	46,420	0	235,780	0	235,780	0	L	12/28/2016
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y			163,822.000	1,400,676	8.550	1,400,676	1,485,985	0	2	0	48,470	0	48,470	0	L	12/23/2016
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y			127,759.000	2,233,233	17.480	2,233,233	2,397,565	0	8,048	0	203,495	0	203,495	0	L	12/28/2016
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			194,536.000	1,809,186	9.300	1,809,186	1,811,641	0	16,279	0	(220)	0	(220)	0	L	12/05/2016
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND			123,394.000	1,838,571	14.900	1,838,571	1,549,092	9,008	111,178	0	278,870	0	278,870	0	L	12/21/2015
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			334,879.000	2,812,985	8.400	2,812,985	2,795,944	0	108,708	0	214,540	110,296	104,244	0	L	12/28/2016
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND			25,400.000	402,336	15.840	402,336	340,945	0	0	0	62,394	0	62,394	0	L	11/14/2016
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND			108,242.000	1,594,405	14.730	1,594,405	1,345,913	8,226	101,423	0	251,121	0	251,121	0	L	12/23/2015
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND			76,699.000	1,079,922	14.080	1,079,922	957,777	9,610	53,659	0	121,184	0	121,184	0	L	12/23/2015
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND			321,704.000	4,172,501	12.970	4,172,501	3,966,347	22,680	290,981	0	202,674	0	202,674	0	L	12/21/2015
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			217,628.000	2,900,978	13.330	2,900,978	3,813,449	0	406,238	0	(663,631)	0	(663,631)	0	L	12/23/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
464287-17-6	ISHARES DJ US CLOSED END FUND			1,000.000	113,170	113.170	113,170	114,192	0	244	0	(1,022)	0	(1,022)	0	L	11/14/2016
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			62,467.000	601,561	9.630	601,561	564,469	0	13,207	0	48,363	0	48,363	0	L	12/28/2016
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			177,003.000	1,821,365	10.290	1,821,365	1,848,925	0	34,574	0	(1,362)	0	(1,362)	0	L	12/28/2016
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			144,880.000	3,595,910	24.820	3,595,910	3,646,237	0	88,574	0	72,469	0	72,469	0	L	12/23/2016
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			57,348.000	1,024,243	17.860	1,024,243	960,417	0	38,712	0	74,165	0	74,165	0	L	12/28/2016
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I			499,722.000	8,840,089	17.690	8,840,089	9,000,000	0	0	0	(159,911)	0	(159,911)	0	L	11/18/2016
9299999. Subtotal - Mutual Funds					77,198,133	XXX	77,198,133	75,929,796	73,609	2,903,244	0	3,277,049	110,296	3,166,753	0	XXX	XXX
9799999 - Total Common Stocks					3,480,836,787	XXX	3,480,836,787	2,648,005,830	1,977,845	30,737,546	0	296,711,168	9,625,161	287,086,007	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					3,517,004,832	XXX	3,521,502,553	2,684,173,875	2,091,671	32,331,921	0	296,711,168	9,625,161	287,086,007	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4 , the total $ value (included in Column 8) of all such issues $ 7,934,078

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
36176F-Z9-2	G2 #765168 4.615% 11/22/61		12/01/2016	Interest Capitalization		6,139	6,139	0
690353-M8-7	OPIC 0.183% 02/15/28		04/11/2016	WELLS FARGO		2,500,000	2,500,000	0
690353-WA-1	OPIC VRDN 0.640% 06/15/17		09/14/2016	MELLON CAPITAL MKT		7,500,000	7,500,000	8,334
690353-ZZ-3	OPIC 0.720% 09/15/20		12/08/2016	WELLS FARGO		14,000,000	14,000,000	23,521
912810-QF-8	U S TREASURY 2.125% 02/15/40		04/15/2016	ADVANTUS CAPITAL MANAGEMENT		210,748	150,000	605
912828-NM-8	U S TREASURY 1.250% 07/15/20		04/15/2016	ADVANTUS CAPITAL MANAGEMENT		291,296	250,000	877
912828-WU-0	U S TREASURY 0.125% 07/15/24		11/21/2016	ADVANTUS CAPITAL MANAGEMENT		826,449	825,000	370
0599999. Subtotal - Bonds - U.S. Governments						25,334,632	25,231,139	33,707
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/15/2016	BARCLAYS		2,015,000	2,015,000	0
277585-AD-7	EASTON MD REVENUE NURSING HOME 0.620% 01/01/26		12/22/2016	BB&T CAPITAL MARKETS		4,910,000	4,910,000	1,803
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2016	Interest Capitalization		164,944	164,944	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2016	Interest Capitalization		76,284	76,284	0
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		05/04/2016	NATHAN HALE		45,279	41,023	52
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2016	Interest Capitalization		287,536	287,536	0
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		11/23/2016	RAYMOND JAMES		912,500	1,000,000	3,306
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		12/23/2016	PNC CAPITAL MARKETS		10,300,000	10,300,000	4,215
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R 0.150% 06/01/21		06/09/2016	PRIVATE PLACEMENT		1,000,000	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						19,711,543	19,794,787	9,376
00115A-AC-3	AEP TRANSMISSION CO LLC 4.000% 12/01/46		11/16/2016	BARCLAYS		983,490	1,000,000	0
00164D-AP-8	AMC ENTERTAINMENT TL B 1L 12/15/23		12/07/2016	CITIGROUP GLOBAL MKTS		498,750	500,000	0
00206R-CW-0	AT&T INC 1.750% 01/15/18		12/12/2016	SUSQUEHANNA		599,856	600,000	4,375
00206R-DC-3	AT&T INC 4.450% 04/01/24		03/21/2016	Taxable Exchange		534,600	500,000	10,507
00206R-DK-5	AT&T INC 4.550% 03/09/49		12/20/2016	Tax Free Exchange		11,989,200	12,479,000	0
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		11/17/2016	BANK of AMERICA SEC		9,922,100	10,000,000	0
00769E-AV-2	ADVANTAGE SALES & MARKETING TL 2L 07/25/22		06/01/2016	Various		370,907	380,000	2,454
01449H-AK-5	ALERE INC TL B 1L 06/18/22		05/16/2016	Various		486,681	489,720	3,584
02079K-AA-5	ALPHABET 3.625% 05/19/21		04/27/2016	Taxable Exchange		7,693,910	7,000,000	111,368
02376C-AP-0	AMERICAN AIRLINES TL B 1L 06/27/20		06/01/2016	Various		239,993	239,993	1,343
035240-AG-5	ANHEUSER-BUSCH INBEV FIN 4.950% 01/15/42		12/16/2016	Taxable Exchange		3,183,354	3,000,000	64,350
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		01/13/2016	BANK of AMERICA SEC		9,976,500	10,000,000	0
037833-BX-7	APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS		1,988,460	2,000,000	0
037833-CD-0	APPLE INC 3.850% 08/04/46		07/28/2016	GOLDMAN SACHS		4,986,750	5,000,000	0
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		10/18/2016	CREDIT SUISSE FIRST BOSTON		3,500,000	3,500,000	0
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		12/19/2016	US BANCORP		4,006,560	4,000,000	21,022
060505-EU-4	BANK OF AMERICA CORP 6.300% Perpet.		04/01/2016	Various		8,217,500	8,000,000	26,250
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		1,299,779	1,300,000	542
064058-AF-7	BANK OF NY MELLON CORP 4.625% Perpet.		07/25/2016	MORGAN STANLEY FIXED INC		20,000,000	20,000,000	0
072863-AF-0	BAYLOR SCOTT & WHITE 3.967% 11/15/46		04/06/2016	CITIGROUP GLOBAL MKTS		1,500,000	1,500,000	0
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		12/01/2016	BROWNSTONE INV GROUP,LLC		1,152,346	1,150,000	1,258
10330J-AT-5	BOYD GAMING CORP TL B-2 08/16/23		09/16/2016	BANK of AMERICA SEC		1,997,500	2,000,000	0
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/07/2016	BANK of AMERICA SEC		3,000,000	3,000,000	0
124857-AJ-2	CBS 4.850% 07/01/42		02/10/2016	JEFFERIES & CO		2,672,010	3,000,000	18,188
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		08/17/2016	Various		695,850	700,397	0
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		07/01/2016	Various		0	0	0
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		06/01/2016	Various		117,807	118,225	751
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		07/01/2016	GOLDENTREE-BANK LOANS		0	0	0
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		06/01/2016	Various		216,691	217,529	1,499
12626P-AN-3	CRH AMERICA INC 5.125% 05/18/45		01/27/2016	BARCLAYS		3,023,250	3,000,000	31,177
126408-HC-0	CSX CORP 3.950% 05/01/50		01/25/2016	CITIGROUP GLOBAL MKTS		2,135,310	2,500,000	23,865
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		12/21/2016	RBC/DAIN		361,130	361,130	0
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		01/22/2016	Various		232,928	234,413	24
12768G-AB-7	CAESARS ENTERTAINMENT RESORT TL B 1L 10/11/20		06/01/2016	Various		233,355	234,016	2,821
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L 05/08/21		06/01/2016	Various		1,230,481	1,228,125	13,219
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 05/27/22		06/21/2016	GOLDENTREE-BANK LOANS		128,360	129,330	0
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 05/27/22		06/01/2016	Various		349,859	352,338	1,972
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		06/15/2016	GOLDENTREE-BANK LOANS		123,750	125,000	0
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		12/07/2016	BROWNSTONE INV GROUP,LLC		2,500,425	2,500,000	17,208
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		08/10/2016	CIBC WORLD MARKET		3,750,000	3,750,000	0
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		09/12/2016	MORGAN STANLEY FIXED INC		2,700,081	2,700,000	2,880
15134N-AE-6	CENGAGE TL B 1L 06/07/23		06/29/2016	GOLDENTREE-BANK LOANS		361,350	365,000	0
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		12/06/2016	Tax Free Exchange		1,750,000	1,750,000	0
16117L-BG-3	CHARTER COMMUNICATIONS TL I 1L 01/24/23		06/01/2016	GOLDENTREE-BANK LOANS		468,825	470,000	0
172967-KM-2	CITIGROUP 6.250% Perpet.		04/18/2016	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0
20030N-BK-6	COMCAST CORP 4.750% 03/01/44		01/21/2016	WELLS FARGO		5,207,800	5,000,000	95,660

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		811,920	800,000	5,722
22164E-AC-9	COTIVITI CORP TL B 09/22/23		09/23/2016	J P MORGAN SEC FIXED INC		498,750	500,000	0
23340D-AH-5	DTZ US BORROWER LLC TL B 1L 11/04/21		06/01/2016	Various		577,997	580,613	1,851
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		06/30/2016	J P MORGAN SEC FIXED INC		14,744,395	14,750,000	0
24001Q-AL-5	DAYTON POWER & LIGHT TL B 08/18/22		08/31/2016	Morgan Stanley		497,500	500,000	0
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		3,600,000	3,600,000	0
25674D-AJ-2	DOLLAR TREE INC TL B3 07/06/22		09/23/2016	J P MORGAN SEC FIXED INC		500,000	500,000	0
25787J-AB-0	DONNELLEY FIN TL B 09/23/23		09/26/2016	J P MORGAN SEC FIXED INC		497,500	500,000	0
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		974,520	970,000	7,619
26779U-AG-2	DYNACAST INTERNATIONAL LLC TL B 1L 01/28/22		06/01/2016	Various		337,122	341,550	1,409
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) TL B 1L 11/09/19		06/01/2016	Various		442,439	445,599	4,973
29088U-AC-1	EMERALD EXPOSITIONS HOLDING TL B 1L 06/17/20		06/01/2016	Various		695,996	695,996	6,887
29286G-AB-4	ENGILITY CORP TL B1 1L 08/12/20		08/19/2016	Morgan Stanley		497,500	500,000	0
29414U-AB-8	ENVISION HEALTHCARE CORP TL B 1L 11/17/23		12/08/2016	J P MORGAN SEC FIXED INC		1,980,000	2,000,000	0
29446B-AN-6	EQUINIX TL B 1L 01/08/23		01/21/2016	Various		289,307	290,000	999
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		10/27/2016	MORGAN STANLEY FIXED INC		2,741,425	2,740,000	14,176
30231G-AW-2	EXXON MOBIL CORP 4.114% 03/01/46		02/29/2016	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0
32007U-BR-9	FIRST DATA CORP TL 1L 03/24/21		10/14/2016	Various		151,970	151,970	0
32007U-BS-7	FIRST DATA CORP TL 1L 07/10/22		12/28/2016	Various		1,114,879	1,114,879	0
33818X-AD-2	FITNESS & SPORTS CLUBS LLC TL B 1L 07/01/20		06/01/2016	Various		246,923	242,463	2,223
36165T-AD-3	GCP APPLIED TECHNOLOGIES TL B 1L 02/03/22		09/30/2016	Various		236,163	233,825	0
36740U-AB-8	GATES GLOBAL LLC TL B 1L 07/06/21		06/01/2016	Various		174,652	176,926	1,149
370334-BB-9	GENERAL MILLS 5.700% 02/15/17		07/29/2016	BROWNSTONE INV GROUP,LLC		1,710,875	1,669,000	44,395
37943V-BE-2	GLOBAL PAYMENTS INC TL B 1L 04/22/23		10/31/2016	Various		371,107	371,107	0
38141E-LA-5	GOLDMAN SACHS GROUP 1.398% 03/29/17		08/02/2016	SEAPORT GROUP LLC		3,691,860	3,700,000	4,223
38145G-AF-7	GOLDMAN SACHS GROUP INC 2.076% 11/15/21		09/22/2016	GOLDMAN SACHS		5,000,000	5,000,000	0
39154E-AD-3	GREATBATCH LTD TL B 1L 10/27/22		06/01/2016	Various		469,386	473,813	4,146
404122-AS-2	HCA INC TL B6 1L 03/18/23		04/01/2016	Various		334,179	335,000	1,875
410346-AN-0	HANESBRANDS INC TL B 1L 04/29/22		06/01/2016	Various		231,456	231,456	1,296
42206J-AP-7	HD SUPPLY INC TL 1L 08/13/21		10/17/2016	Various		235,147	235,147	0
42206J-AQ-5	HD SUPPLY INC 10/15/23		10/20/2016	BANK of AMERICA SEC		1,990,000	2,000,000	0
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/20		12/01/2016	Various		418,402	418,402	0
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/20		06/01/2016	Various		455,265	459,229	2,768
44043V-AE-8	HORIZON PHARMA INC TL B 1L 05/07/21		11/16/2016	BANK of AMERICA SEC		995,000	1,000,000	0
44108H-AF-8	HOSTESS BRANDS LLC TL 1L 08/03/22		11/18/2016	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0
44969C-BD-1	IMS HEALTH INC TL B 1L 03/17/21		11/01/2016	Various		558,543	558,543	0
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		07/29/2016	Various		4,093,067	3,919,000	16,705
46625H-RW-2	JP MORGAN CHASE & CO 2.114% 10/24/23		10/17/2016	J P MORGAN SEC FIXED INC		15,000,000	15,000,000	0
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		06/07/2016	GOLDENTREE-BANK LOANS		89,100	90,000	0
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		06/01/2016	Various		556,223	560,575	860
47579S-AR-1	JELD-WEN ESCROW CORP TL B 1L 07/01/22		11/22/2016	Various		1,151,103	1,151,728	0
478375-AH-1	JOHNSON CONTROLS 5.000% 03/30/20		12/28/2016	Taxable Exchange		1,117,380	1,000,000	27,167
481165-AH-1	JOY GLOBAL INC 6.625% 11/15/36		10/06/2016	IMPERIAL CAPITAL LLC		3,250,125	2,750,000	64,502
48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L 03/09/23		03/23/2016	Various		232,704	235,000	1,720
493267-AK-4	KEYCORP 5.000% 09/15/26		09/06/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0
50077L-AB-2	KRAFT HEINZ FOODS CO 4.375% 06/01/46		08/19/2016	Tax Free Exchange		2,990,378	3,000,000	30,990
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		1,992,195	2,000,000	9,822
501044-CT-6	KROGER CO 5.150% 08/01/43		01/08/2016	STIFEL NICHOLAS		3,215,970	3,000,000	69,525
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		07/06/2016	GOLDENTREE-BANK LOANS		554	554	0
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		06/01/2016	Various		580,807	585,575	5,669
50219C-AC-9	LSC COMMUNICATIONS INC 09/22/22		09/26/2016	BANK of AMERICA SEC		975,000	1,000,000	0
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		05/18/2016	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0
52729K-AM-8	LEVEL 3 FINANCING INC TL BII 1L 05/31/22		06/01/2016	Various		704,164	710,000	6,351
55280F-AE-1	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L 11/20/21		10/31/2016	Various		467,159	467,159	0
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 04/07/23		04/28/2016	Various		478,808	480,000	3,307
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		06/10/2016	GOLDENTREE-BANK LOANS		721,375	725,000	0
55377G-AG-8	MTL PUBLISHING LLC TL 1L 08/20/22		11/04/2016	Various		262,982	262,982	0
56356X-AC-3	MANITOWOC FOODSERVISE INC TL B 1L 03/03/23		03/11/2016	Various		139,987	142,769	1,414
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		04/19/2016	Various		706,919	714,933	6,464
594918-BT-0	MICROSOFT CORP 3.700% 08/08/46		08/01/2016	BANK of AMERICA SEC		4,975,750	5,000,000	0
59514U-AW-8	MICROSEMI TL B 1L 01/15/23		01/21/2016	Various		154,122	158,682	1,435
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		07/07/2016	J P MORGAN SEC FIXED INC		5,122,656	5,000,000	4,583
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		06/28/2016	BANK of AMERICA SEC		4,967,850	5,000,000	0
61746B-EC-6	MORGAN STANLEY 2.284% 10/24/23		10/19/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0
61761J-B3-2	MORGAN STANLEY 2.800% 06/16/20		02/01/2016	MORGAN STANLEY FIXED INC		10,031,700	10,000,000	37,333

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
628783-AT-9	NBTY INC TL B 1L 05/05/23		05/11/2016	Various		437,490	440,000	1,589
629377-CB-6	NRG ENERGY INC 6.625% 01/15/27		07/22/2016	ADVANTUS CAPITAL MANAGEMENT		551,500	550,000	0
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		12/16/2016	BROWNSTONE INV GROUP,LLC		499,585	500,000	752
64110L-AJ-5	NETFLIX INC 5.500% 02/15/22		02/08/2016	Tax Free Exchange		1,840,091	1,796,000	31,006
651229-AY-2	NEWELL BRANDS INC 5.500% 04/01/46		04/27/2016	MORGAN STANLEY FIXED INC		5,573,700	5,000,000	24,444
65339K-AE-0	NEXTERA ENERGY CAPITAL 2.056% 09/01/17		09/28/2016	BROWNSTONE INV GROUP,LLC		2,012,060	2,000,000	3,655
65409Y-BD-6	NIELSEN FINANCE LLC/CO NIELSEN FINANCE 04/15/21		10/21/2016	CITIGROUP GLOBAL MKTS		997,500	1,000,000	0
65473Q-AX-1	NISOURCE FINANCE CORP 5.950% 06/15/41		10/06/2016	SUSQUEHANNA		3,374,733	2,695,000	52,115
665859-AQ-7	NORTHERN TRUST CORP 4.600% Perpet.		08/01/2016	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
67053N-AG-9	NUMERICABLE US LLC TL B 1L 01/15/24		04/21/2016	Various		405,939	410,000	2,619
67053N-AJ-3	NUMERICABLE US LLC 01/31/25		11/23/2016	CREDIT SUISSE FIRST BOSTON		997,500	1,000,000	0
674599-CL-7	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/47		11/02/2016	CITIGROUP GLOBAL MKTS		3,991,040	4,000,000	0
68218E-AD-6	ON SEMICONDUCTOR CORP TL B 1L 03/31/23		10/06/2016	DEUTSCHE BANK		350,000	350,000	0
69007A-AG-0	OUTERWALL INC TL B 09/21/23		09/26/2016	BANK of AMERICA SEC		248,750	250,000	0
693475-AM-7	PNC FINANCIAL 4.850% Perpet.		07/20/2016	Various		12,792,813	13,250,000	102,322
694308-HQ-3	PACIFIC GAS & EL 1.135% 11/30/17		11/28/2016	J P MORGAN SEC FIXED INC		750,000	750,000	0
695114-CD-8	PACIFICORP 5.750% 04/01/37		10/06/2016	US BANCORP		755,827	580,000	1,019
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L 04/28/23		05/12/2016	Various		58,254	58,400	201
74256L-AH-2	PRINCIPAL LFE GLB FND II 1.125% 02/24/17		07/26/2016	BROWNSTONE INV GROUP,LLC		2,001,720	2,000,000	9,688
743756-AC-2	PROV ST JOSEPH HLTH OBL 3.744% 10/01/47		09/20/2016	BANK of AMERICA SEC		2,500,000	2,500,000	0
74737K-AB-6	QCP TL B 1L 09/30/22		11/08/2016	BARCLAYS		489,927	500,000	0
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		06/01/2016	GOLDENTREE-BANK LOANS		226,774	226,822	0
78009N-A8-9	Royal Bank 1.280% 03/28/17		03/23/2016	RBC/DAIN		2,500,000	2,500,000	0
78009N-F9-2	Royal Bank 1.340% 07/28/17		07/27/2016	RBC/DAIN		2,500,000	2,500,000	0
78010U-4A-2	ROYAL BANK OF CANADA 1.400% 10/13/17		09/30/2016	BROWNSTONE INV GROUP,LLC		2,001,740	2,000,000	13,378
78349A-AB-9	RWJ BARNABAS HEALTH 3.949% 07/01/46		10/19/2016	CITIGROUP GLOBAL MKTS		2,500,000	2,500,000	0
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L 06/10/22		06/01/2016	Various		579,789	585,575	3,278
78466D-AV-6	SS&C TECHNOLOGIES TL B1 1L 07/08/22		06/01/2016	Various		435,285	438,664	3,022
78466D-AW-4	SS&C TECHNOLOGIES TL B2 1L 07/08/22		06/01/2016	Various		59,838	60,303	415
78571Y-AQ-3	SABRE GLBL INC TL B 1L 02/19/19		06/01/2016	Various		452,435	454,133	3,078
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA TL B1 1L 10/18/20		06/01/2016	Various		54,145	54,581	564
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L 10/01/21		06/01/2016	Various		309,039	313,552	3,136
83417U-AF-3	SOLARWINDS INC TL 1L 02/05/23		08/18/2016	Various		369,075	369,075	0
842587-CX-3	SOUTHERN CO 4.400% 07/01/46		05/20/2016	CITIGROUP GLOBAL MKTS		11,934,540	12,000,000	611
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		06/15/2016	GOLDENTREE-BANK LOANS		463,868	466,199	0
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		05/24/2016	CITIGROUP GLOBAL MKTS		5,339,250	5,000,000	49,462
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L 07/17/22		06/01/2016	Various		234,641	236,458	1,629
87265V-AB-4	T-MOBILE USA INC TL B 1L 11/09/22		06/01/2016	Various		227,966	229,425	1,361
87305X-AB-2	TEAMVIEWER US LLC TL 1L 01/08/21		06/01/2016	Various		844,467	879,374	7,768
87305X-AF-3	TEAMVIEWER US LLC TL 2L 07/08/21		06/01/2016	Various		323,937	340,000	4,755
87817J-AC-2	TEAM HEALTH INC TL B 1L 11/23/22		06/02/2016	GOLDENTREE-BANK LOANS		395,010	399,000	0
88723A-AB-4	TIME INC TL B-DD 04/24/21		06/01/2016	Various		699,378	701,375	3,064
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31		09/08/2016	TD SECURITIES		4,242,563	4,250,000	0
89236T-DK-8	TOYOTA 2.250% 10/18/23		10/13/2016	BANK of AMERICA SEC		4,986,800	5,000,000	0
89334G-AP-9	TRANS UNION TL 04/09/21		05/11/2016	Various		484,094	485,000	2,923
89364M-BF-0	TRANSDIGM INC TL F 1L 06/09/23		06/09/2016	GOLDENTREE-BANK LOANS		468,002	479,693	0
90347B-AG-3	AXALTA COATING TL B 1L 02/01/20		04/20/2016	Various		217,029	218,092	1,409
907818-EM-6	UNION PACIFIC CORP 3.799% 10/01/51		12/22/2016	Tax Free Exchange		5,767,482	5,461,000	46,679
92340L-AA-7	VEREIT OPERATING PARTNER 4.875% 06/01/26		05/18/2016	ADVANTUS CAPITAL MANAGEMENT		200,000	200,000	0
92532Y-AB-5	VERSUM MATERIALS INC VERSUM 09/21/23		10/20/2016	CITIGROUP GLOBAL MKTS		497,500	500,000	0
92826C-AD-4	VISA INC 3.150% 12/14/25		01/21/2016	US BANCORP		5,056,500	5,000,000	18,375
92855L-AE-6	VIZIENT, INC TL B 1L 02/11/23		10/07/2016	Various		524,304	519,113	0
931427-AR-9	WALGREENS BOOTS ALLIANCE 4.650% 06/01/46		05/26/2016	BANK of AMERICA SEC		3,472,560	3,500,000	0
96758D-AW-3	WIDEOPENWEST TL B 1L 08/19/23		08/26/2016	Morgan Stanley		1,492,500	1,500,000	0
98379E-AC-0	XPO LOGISTICS INC TL B 10/30/21		09/01/2016	Morgan Stanley		1,248,750	1,250,000	0
98419M-AK-6	XYLEM INC 4.375% 11/01/46		10/03/2016	CITIGROUP GLOBAL MKTS		989,570	1,000,000	0
98424U-AB-1	YP LLC (YP HOLDINGS) TL B 1L 06/04/18		06/01/2016	Various		162,000	162,000	3,168
C6901L-AD-9	BURGER KING TL B2 1L 12/12/21		06/01/2016	Various		685,651	690,122	4,457
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERN TL BE1 1L 08/05/20		06/01/2016	Various		455,682	459,890	3,762
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		06/01/2016	Various		509,498	514,333	4,429
G0472K-AK-3	Aricent technologies TL 1L 04/14/21		06/01/2016	Various		797,848	805,398	5,660
L8030P-AD-0	PTL ACQUISIONS (SAMSONITE) TL B 1L 04/12/23		06/01/2016	GOLDENTREE-BANK LOANS		358,200	360,000	0
89113W-GD-2	TORONTO DOMINION BANK NY 1.202% 02/10/17	A	08/08/2016	TD SECURITIES		3,650,000	3,650,000	0
BL2296-52-5	FOUR SEASONS HOLDINGS INC TL 1L 11/21/23		11/21/2016	CITIGROUP GLOBAL MKTS		995,000	1,000,000	0
C2620K-AK-4	CONCORDIA HEALTHCARE CORP TL B 1L 10/21/21		06/01/2016	Various		1,080,251	1,142,138	6,662

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
04044P-AC-8	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/20/21	C	08/10/2016	Various		494,527	494,527	0
042809-AJ-2	AWPT 2013-1A A1R 2.426% 11/15/28	D	11/15/2016	GOLDMAN SACHS		1,000,000	1,000,000	0
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	12/20/2016	Various		2,543,062	2,531,000	5,365
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	12/01/2016	MORGAN STANLEY FIXED INC		1,811,772	1,800,000	9,738
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L 06/15/20	C	11/15/2016	GOLDMAN SACHS		497,500	500,000	0
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	07/08/2016	Tax Free Exchange		35,679,909	34,781,000	226,225
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	03/17/2016	BROWNSTONE INV GROUP,LLC		613,848	600,000	3,750
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	10/03/2016	Taxable Exchange		1,287,725	1,275,000	19,961
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	10/19/2016	CITIGROUP GLOBAL MKTS		9,900,700	10,000,000	0
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	06/01/2016	Various		468,177	467,638	1,832
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	D	05/05/2016	BARCLAYS		11,783,760	12,000,000	0
88433B-AA-5	WINDR 2016-2A A 2.390% 11/01/28	D	09/27/2016	MORGAN STANLEY FIXED INC		4,200,000	4,200,000	0
G2967L-AG-8	AVAGO TECHNOLOGIES CAYMAN LTD TL B3 1L 02/01/23	D	08/02/2016	Various		507,251	514,072	0
G7739P-AF-7	CABLE & WIRELESS TL B1 1L USD 12/02/22	C	05/27/2016	Various		266,813	272,250	3,743
G7739P-AG-5	CABLE & WIRELESS TL B2 1L USD 12/02/22	C	05/27/2016	Various		218,301	222,750	3,063
L29678-AF-3	ENDO PHARMA TL B 1L 09/25/22	C	04/07/2016	Various		465,329	469,039	3,225
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L 04/28/21	C	06/01/2016	Various		344,264	352,995	1,861
L9308U-AG-5	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 09/02/21	C	06/23/2016	GOLDENTREE-BANK LOANS		434,890	442,996	0
Y6434N-AC-9	OSG INTERNATIONAL INC TL B-EXIT 1L 08/05/19	D	06/01/2016	Various		696,682	705,247	6,984
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						461,073,654	458,072,920	1,558,077
8399997. Total - Bonds - Part 3						506,119,829	503,098,846	1,601,160
8399998. Total - Bonds - Part 5						184,204,306	184,366,058	496,371
8399999. Total - Bonds						690,324,135	687,464,904	2,097,531
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED		11/10/2016	ADVANTUS CAPITAL MANAGEMENT	1,400.000	31,782	0.00	0
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	1,400.000	34,970	0.00	0
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES		06/17/2016	PRIVATE PLACEMENT	3,500.000	348,128	0.00	0
427825-70-8	HERSHA HOSPITALITY TRUST PREFERRED		11/01/2016	ADVANTUS CAPITAL MANAGEMENT	12,800.000	320,000	0.00	0
49446R-74-5	KIMCO REALTY CORP PFD		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	48,260	0.00	0
49456B-20-0	KINDER MORGAN PRD		11/08/2016	ADVANTUS CAPITAL MANAGEMENT	2,967.000	139,395	0.00	0
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	700.000	17,333	0.00	0
637417-80-9	NATL RETAIL PROP PREFERRED		11/29/2016	ADVANTUS CAPITAL MANAGEMENT	3,800.000	92,659	0.00	0
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	15,200.000	373,284	0.00	0
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	1,900.000	45,798	0.00	0
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		12/14/2016	ADVANTUS CAPITAL MANAGEMENT	13,300.000	331,832	0.00	0
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		04/18/2016	ADVANTUS CAPITAL MANAGEMENT	4,800.000	120,150	0.00	0
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		05/20/2016	ADVANTUS CAPITAL MANAGEMENT	900.000	22,689	0.00	0
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	12,800.000	317,850	0.00	0
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		03/04/2016	ADVANTUS CAPITAL MANAGEMENT	11,400.000	285,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,529,130	XXX	0
8999997. Total - Preferred Stocks - Part 3						2,529,130	XXX	0
8999998. Total - Preferred Stocks - Part 5						934,576	XXX	0
8999999. Total - Preferred Stocks						3,463,706	XXX	0
00130H-10-5	AES CORP		12/22/2016	ADVANTUS CAPITAL MANAGEMENT	48,000.000	567,407		0
00206R-10-2	AT&T INC		09/02/2016	ADVANTUS CAPITAL MANAGEMENT	8,800.000	355,336		0
002824-10-0	ABBOTT LABS		04/20/2016	BNY CONVERG-SOFT	48,602.000	2,132,024		0
008492-10-0	AGREE REALTY CORP REIT		11/15/2016	ADVANTUS CAPITAL MANAGEMENT	4,500.000	208,587		0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		12/28/2016	ADVANTUS CAPITAL MANAGEMENT	9,000.000	393,698		0
025537-10-1	AMERICAN ELECTRIC POWER		11/01/2016	ADVANTUS CAPITAL MANAGEMENT	1,000.000	63,353		0
03076C-10-6	AMERIPRISE FINANCIAL INC		12/20/2016	BNY CONVERG-SOFT	10,154.000	1,152,123		0
031162-10-0	AMGEN INC		04/20/2016	BNY CONVERG-SOFT	15,727.000	2,571,424		0
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/08/2016	Various	161,000.000	4,330,825		0
039483-10-2	ARCHER-DANIELS-MIDLAND		12/20/2016	BNY CONVERG-SOFT	25,005.000	1,153,691		0
053484-10-1	AVALON BAY COMMUNITIES REIT		12/30/2016	ADVANTUS CAPITAL MANAGEMENT	3,000.000	510,379		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		10/13/2016	Various	81,921.000	11,832,415		0
09062X-10-3	BIOGEN INC		12/13/2016	Various	24,427.000	5,988,829		0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		07/12/2016	ADVANTUS CAPITAL MANAGEMENT	15,260.000	413,657		0
10316T-10-4	BOX INC - CLASS A		12/02/2016	PRIVATE EQUITY DIST	6,119.000	94,722		0
105368-20-3	BRANDYWINE REALTY TRUST REIT		11/22/2016	ADVANTUS CAPITAL MANAGEMENT	25,900.000	374,637		0
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/13/2016	Various	270,932.000	15,601,473		0
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		10/25/2016	ADVANTUS CAPITAL MANAGEMENT	16,800.000	444,038		0
118230-10-1	BUCKEYE PARTNERS MLP		12/15/2016	Various	69,300.000	4,755,698		0
126408-10-3	CSX CORP		06/23/2016	INSTINET	38,929.000	1,048,911		0
12673P-10-5	CA INC		12/22/2016	BANK OF NEW YORK	35,663.000	1,149,001		0

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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
149123-10-1	CATERPILLAR INC		12/21/2016	BANK OF NEW YORK	24,521.000	2,302,213		0
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Taxable Exchange	330.000	75,128		0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		10/21/2016	Various	63,000.000	1,734,650		0
16411R-20-8	CHENIERE ENERGY INC		12/22/2016	Various	70,000.000	2,327,405		0
166764-10-0	CHEVRON CORPORATION		12/22/2016	Various	28,920.000	3,036,275		0
17275R-10-2	CISCO SYSTEMS INC		12/22/2016	Various	207,302.000	6,370,154		0
191216-10-0	COCA-COLA CO		10/25/2016	BNY CONVERG-SOFT	97,964.000	4,176,382		0
19624R-10-6	COLONY CAPITAL INC. REIT		03/29/2016	ADVANTUS CAPITAL MANAGEMENT	6,000.000	97,951		0
20030N-10-1	COMCAST CORP CL A		02/11/2016	BANK OF NEW YORK	33,215.000	1,830,977		0
20341J-10-4	COMMUNICATIONS SALES & LE-WI REIT		12/15/2016	ADVANTUS CAPITAL MANAGEMENT	16,000.000	465,165		0
21870Q-10-5	CORESITE REALTY CORP REIT		12/30/2016	ADVANTUS CAPITAL MANAGEMENT	2,300.000	175,982		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		11/09/2016	ADVANTUS CAPITAL MANAGEMENT	19,100.000	511,631		0
22822V-10-1	CROWN CASTLE INTL CORP REIT		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	8,800.000	758,975		0
23283R-10-0	CYRUSONE INC REIT		12/21/2016	ADVANTUS CAPITAL MANAGEMENT	14,000.000	534,427		0
233331-10-7	DTE ENERGY COMPANY		11/30/2016	ADVANTUS CAPITAL MANAGEMENT	3,790.000	334,262		0
237194-10-5	DARDEN RESTAURANTS INC		09/20/2016	BANK OF NEW YORK	8,755.000	540,897		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		02/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,800.000	217,659		0
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		10/21/2016	Various	83,000.000	2,212,438		0
25746U-10-9	DOMINION RESOURCES		07/22/2016	Various	15,234.000	1,183,496		0
260543-10-3	DOW CHEMICAL CO		12/21/2016	BANK OF NEW YORK	25,391.000	1,503,015		0
26441C-20-4	DUKE ENERGY		12/05/2016	ADVANTUS CAPITAL MANAGEMENT	400.000	29,036		0
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		12/06/2016	ADVANTUS CAPITAL MANAGEMENT	18,900.000	802,483		0
26884U-10-9	EPR PROPERTIES REIT		10/10/2016	ADVANTUS CAPITAL MANAGEMENT	1,500.000	115,588		0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/22/2016	Various	32,500.000	2,409,075		0
26885J-10-3	EQT GP HOLDINGS LP LIMITED PARTNERS		12/08/2016	Various	135,000.000	3,355,836		0
277276-10-1	EASTGROUP PROPERTIES INC REIT		11/21/2016	ADVANTUS CAPITAL MANAGEMENT	1,300.000	86,322		0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		01/12/2016	ADVANTUS CAPITAL MANAGEMENT	5,700.000	202,350		0
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		11/28/2016	Various	84,500.000	2,986,698		0
29336U-10-7	ENLINK MISTREAM PARTNER LP		12/12/2016	ADVANTUS CAPITAL MANAGEMENT	26,500.000	359,398		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/01/2016	Various	297,000.000	8,158,731		0
30161N-10-1	EXELON CORP		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	15,000.000	517,732		0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	14,800.000	1,227,078		0
30231G-10-2	EXXON MOBIL CORP		09/20/2016	Various	59,988.000	5,106,798		0
316773-10-0	FIFTH THIRD BANCORP		06/02/2016	BNY CONVERG-SOFT	526,870.000	10,114,165		0
345370-86-0	FORD MOTOR		12/21/2016	BANK OF NEW YORK	181,771.000	2,284,131		0
35906A-10-8	FRONTIER COMMUNICATIONS		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	1,300.000	6,130		0
363576-10-9	ARTHUR J GALLAGHER & CO		12/20/2016	BNY CONVERG-SOFT	22,234.000	1,155,136		0
369604-10-3	GENERAL ELECTRIC CO		03/14/2016	INSTINET	67,450.000	2,043,108		0
370023-10-3	GENERAL GROWTH PROPERTIES REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	21,900.000	560,910		0
37045V-10-0	GENERAL MOTORS CO		12/21/2016	BANK OF NEW YORK	63,071.000	2,225,821		0
371927-10-4	GENESIS ENERGY L.P.		10/31/2016	Various	272,000.000	9,651,446		0
375558-10-3	GILEAD SCIENCES INC		12/22/2016	BANK OF NEW YORK	62,524.000	4,585,679		0
40414L-10-9	HCP INC REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	22,140.000	709,218		0
427825-50-0	HERSHA HOSPITALITY TRUST REIT		11/04/2016	ADVANTUS CAPITAL MANAGEMENT	8,000.000	143,005		0
431284-10-8	HIGHWOODS PROPERTY		12/07/2016	ADVANTUS CAPITAL MANAGEMENT	11,400.000	562,866		0
44106M-10-2	HOSPITALITY PROP TRUST REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	6,200.000	185,536		0
446150-10-4	HUNTINGTON BANCSHARES INC		12/20/2016	BNY CONVERG-SOFT	86,576.000	1,157,175		0
458140-10-0	INTEL CORPORATION		12/22/2016	Various	170,936.000	5,799,520		0
459200-10-1	IBM		12/21/2016	Various	71,628.000	10,363,770		0
478160-10-4	JOHNSON & JOHNSON		09/20/2016	Various	99,097.000	11,575,712		0
48020Q-10-7	JONES LANG LASALLE INC		12/13/2016	Various	52,215.000	5,396,093		0
482480-10-0	KLA INSTRUMENTS CORP		12/22/2016	BANK OF NEW YORK	14,583.000	1,150,284		0
487836-10-8	KELLOGG CO		12/20/2016	BNY CONVERG-SOFT	9,449.000	691,793		0
49446R-10-9	KIMCO REALTY CORP		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	9,800.000	261,010		0
500754-10-6	KRAFT HEINZ CO		12/20/2016	BNY CONVERG-SOFT	26,803.000	2,304,720		0
501797-10-4	L BRANDS INC		09/20/2016	BANK OF NEW YORK	7,300.000	531,698		0
505743-10-4	LADDER CAPITAL CORP-REIT REIT		12/28/2016	ADVANTUS CAPITAL MANAGEMENT	11,100.000	153,011		0
532457-10-8	ELI LILLY		09/20/2016	BANK OF NEW YORK	10,704.000	857,181		0
55336V-10-0	MPLX LP LIMITED PARTNERS		12/22/2016	Various	66,400.000	1,899,143		0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		12/12/2016	Various	19,100.000	1,451,233		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	3,900.000	268,237		0
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Taxable Exchange	8,503.000	581,959		0
580135-10-1	McDONALDS		07/22/2016	Various	34,151.000	4,393,861		0
59156R-10-8	METLIFE INC		12/22/2016	BANK OF NEW YORK	15,340.000	835,179		0
594918-10-4	MICROSOFT CORP		05/16/2016	BNY CONVERG-SOFT	156,876.000	8,450,694		0

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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
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		10/07/2016	ADVANTUS CAPITAL MANAGEMENT	3,400.000	327,301		0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		11/04/2016	Various	234,000.000	3,262,254		0
62942X-30-6	NRG YIELD INC-CLASS A COMMON		11/29/2016	ADVANTUS CAPITAL MANAGEMENT	34,400.000	510,223		0
63633D-10-4	NATL HEALTH INV REIT		01/27/2016	ADVANTUS CAPITAL MANAGEMENT	600.000	36,267		0
64110L-10-6	NETFLIX INC		12/14/2016	S. G. COWEN SECURITIES CORP.	618.000	76,642		0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	17,700.000	491,784		0
681919-10-6	OMNICOM GROUP		12/22/2016	BNY CONVERG-SOFT	10,637.000	917,021		0
681936-10-0	OMEGA HEALTHCARE REIT		02/09/2016	ADVANTUS CAPITAL MANAGEMENT	700.000	19,061		0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		12/13/2016	ADVANTUS CAPITAL MANAGEMENT	25,500.000	498,703		0
69331C-10-8	PACIFIC GAS & ELECTRIC		12/12/2016	ADVANTUS CAPITAL MANAGEMENT	9,200.000	535,576		0
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		06/13/2016	ADVANTUS CAPITAL MANAGEMENT	8,189.000	164,485		0
704326-10-7	PAYCHEX INC		12/21/2016	BANK OF NEW YORK	18,723.000	1,152,541		0
709102-10-7	PENN REAL ESTATE INVEST TST REIT		11/28/2016	ADVANTUS CAPITAL MANAGEMENT	21,300.000	458,933		0
712704-10-5	PEOPLE'S UNITED FINANCIAL		12/22/2016	BANK OF NEW YORK	59,297.000	1,152,532		0
717081-10-3	PFIZER INC		09/20/2016	BANK OF NEW YORK	52,173.000	1,765,670		0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		10/06/2016	Various	30,200.000	1,458,139		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		11/15/2016	ADVANTUS CAPITAL MANAGEMENT	1,500.000	26,965		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/30/2016	ADVANTUS CAPITAL MANAGEMENT	6,100.000	199,242		0
74144T-10-8	T ROWE PRICE GROUP INC		12/22/2016	BANK OF NEW YORK	14,348.000	1,099,790		0
741503-40-3	PRICELINE GROUP INC.		02/12/2016	Various	3,063.000	3,221,537		0
74340W-10-3	PROLOGIS INC REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	9,900.000	461,743		0
744320-10-2	PRUDENTIAL FINANCIAL		12/22/2016	BANK OF NEW YORK	16,053.000	1,695,178		0
74460D-10-9	PUBLIC STORAGE INC REIT		12/12/2016	Various	7,654.000	1,632,513		0
747525-10-3	QUALCOMM		12/21/2016	Various	68,788.000	4,606,692		0
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		12/08/2016	ADVANTUS CAPITAL MANAGEMENT	12,100.000	213,473		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		12/28/2016	ADVANTUS CAPITAL MANAGEMENT	15,700.000	314,506		0
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/21/2016	Various	259,700.000	4,934,038		0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	36,200.000	711,990		0
79466L-30-2	SALESFORCE.COM INC		12/20/2016	Various	90,058.000	6,299,042		0
80589M-10-2	SCANA CORP		11/10/2016	ADVANTUS CAPITAL MANAGEMENT	5,000.000	353,033		0
81617J-10-3	SELECT ENERGY SERVICES COMMON		12/13/2016	FBR CAPITAL MARKETS & CO	100,000.000	2,000,000		0
81663A-10-5	SEMGROUP CORP-CLASS A		11/18/2016	UBS WARBURG	5,000.000	175,058		0
81663A-10-5	SEMGROUP CORP-CLASS A		09/30/2016	Taxable Exchange	133,430.000	4,454,253		0
828806-10-9	SIMON PROPERTY GRP LP REIT		12/07/2016	Various	72,148.000	13,833,014		0
83416T-10-0	SOLARCITY CORP		04/18/2016	PRIVATE EQUITY DIST	8,378.000	312,194		0
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		10/10/2016	ADVANTUS CAPITAL MANAGEMENT	8,600.000	230,900		0
842587-10-7	SOUTHERN CO		08/16/2016	ADVANTUS CAPITAL MANAGEMENT	5,600.000	277,536		0
84756N-10-9	SPECTRA ENERGY PARTNERS LP		12/15/2016	ADVANTUS CAPITAL MANAGEMENT	5,900.000	270,388		0
85254J-10-2	STAG INDUSTRIAL INC REIT		10/18/2016	ADVANTUS CAPITAL MANAGEMENT	15,000.000	350,259		0
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		12/14/2016	ADVANTUS CAPITAL MANAGEMENT	18,400.000	408,913		0
858912-10-8	STERICYCLE INC		12/13/2016	Various	127,299.000	12,079,771		0
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/14/2016	Various	152,000.000	2,843,035		0
866674-10-4	SUN COMMUNITIES INC REIT		11/22/2016	ADVANTUS CAPITAL MANAGEMENT	3,900.000	270,469		0
86764L-10-8	SUNOCO LOGISTICS PARTNERS		12/27/2016	Various	593,800.000	14,461,191		0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		11/04/2016	ADVANTUS CAPITAL MANAGEMENT	6,300.000	78,314		0
871829-10-7	SYSCO CORP		12/20/2016	BNY CONVERG-SOFT	12,218.000	688,609		0
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		12/15/2016	ADVANTUS CAPITAL MANAGEMENT	10,200.000	427,545		0
87612E-10-6	TARGET CORP		09/20/2016	BANK OF NEW YORK	15,584.000	1,074,939		0
87612G-10-1	TARGA RESOURCES CORP		02/17/2016	Taxable Exchange	223,200.000	4,595,688		0
88160R-10-1	TESLA MOTORS INC		12/06/2016	PRIVATE EQUITY DIST	1,194.000	223,039		0
88579Y-10-1	3M CO.		12/21/2016	BANK OF NEW YORK	25,788.000	4,609,767		0
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		09/28/2016	Various	41,212.000	1,017,915		0
902653-10-4	UDR INC REIT		12/22/2016	ADVANTUS CAPITAL MANAGEMENT	8,800.000	305,806		0
902973-30-4	U S BANCORP		12/22/2016	BNY CONVERG-SOFT	43,952.000	2,293,358		0
907818-10-8	UNION PACIFIC CORP		06/23/2016	Various	66,747.000	5,535,347		0
913017-10-9	UNITED TECHNOLOGIES		12/13/2016	Various	58,528.000	5,909,328		0
918204-10-8	VF CORP		12/22/2016	BNY CONVERG-SOFT	17,124.000	916,920		0
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		10/31/2016	ADVANTUS CAPITAL MANAGEMENT	3,100.000	128,009		0
92276F-10-0	VENTAS INC REIT		11/09/2016	ADVANTUS CAPITAL MANAGEMENT	2,900.000	148,371		0
92343V-10-4	VERIZON COMMUNICATIONS		12/07/2016	ADVANTUS CAPITAL MANAGEMENT	5,500.000	290,160		0
92532W-10-3	VERSUM MATERIALS INC COMMON		10/06/2016	Spin Off	5,301.000	109,204		0
92939U-10-6	WEC		12/14/2016	ADVANTUS CAPITAL MANAGEMENT	6,600.000	378,961		0
948741-10-3	WEINGARTEN REALTY INVST REIT		12/28/2016	ADVANTUS CAPITAL MANAGEMENT	4,400.000	155,139		0
949746-10-1	WELLS FARGO & CO		12/21/2016	BANK OF NEW YORK	21,133.000	1,179,729		0
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		03/15/2016	ADVANTUS CAPITAL MANAGEMENT	3,100.000	198,313		0

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958254-10-4	WESTERN GAS PARTNERS LP		12/28/2016	Various	73,800.000	3,729,667		0
959802-10-9	WESTERN UNION CO-W/I		12/22/2016	BANK OF NEW YORK	52,748.000	1,150,297		0
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		12/29/2016	Various	135,373.000	5,075,418		0
983919-10-1	XILINX INC		12/22/2016	BNY CONVERG-SOFT	19,059.000	1,147,611		0
984121-10-3	XEROX CORP		12/22/2016	BANK OF NEW YORK	126,375.000	1,145,716		0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I COMMON		11/01/2016	Spin Off	27,317.000	606,474		0
G29183-10-3	EATON CORP PLC		12/22/2016	BANK OF NEW YORK	19,533.000	1,329,404		0
374825-20-6	GIBSON ENERGY INC		12/15/2016	Tax Free Exchange	231,228.000	2,980,662		0
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	08/25/2016	BNY CONVERG-SOFT	30,976.000	1,053,887		0
886453-10-9	TIDEWATER MIDSTREAM AND INFR		12/21/2016	NAT BK FINANCIAL EQ	2,251,378.000	2,741,495		0
000000-00-0	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	12/23/2016	UBS WARBURG	5,000.000	78,461		0
66987V-10-9	NOVARTIS AG-ADR	D	12/13/2016	Various	27,473.000	2,144,598		0
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	12/20/2016	Tax Free Exchange	105,796.000	3,306,670		0
H1467J-10-4	CHUBB LTD	D	12/22/2016	BNY CONVERG-SOFT	17,195.000	2,291,548		0
Y2687W-10-8	GASLOG PARTNERS LP	D	09/26/2016	Various	63,000.000	1,194,218		0
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	12/01/2016	Various	243,000.000	2,591,056		0
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	12/20/2016	Tax Free Exchange	292,900.000	5,750,501		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						362,383,858	XXX	0
19933*-10-2	COLUMBUS LIFE INS		12/23/2016	Capital Contribution	0.000	30,000,000		0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPA		12/23/2016	Capital Contribution	0.000	45,000,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						75,000,000	XXX	0
464287-17-6	ISHARES DJ US CLOSED END FUND		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	1,000.000	114,192		0
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	19,500.000	261,118		0
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		11/18/2016	TOUCHSTONE SECURITIES	499,722.000	9,000,000		0
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		12/29/2016	DIVIDEND REINVESTMENT	147,995.000	1,496,834		0
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I		12/28/2016	DIVIDEND REINVESTMENT	18,584.000	199,480		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/28/2016	TOUCHSTONE SECURITIES	117,707.000	1,227,362		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/28/2016	TOUCHSTONE SECURITIES	138,394.000	1,154,545		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/28/2016	TOUCHSTONE SECURITIES	37,959.000	1,475,982		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/28/2016	TOUCHSTONE SECURITIES	50,175.000	446,131		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/23/2016	TOUCHSTONE SECURITIES	40,953.000	1,004,188		0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/28/2016	TOUCHSTONE SECURITIES	41,558.000	676,891		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/28/2016	TOUCHSTONE SECURITIES	50,506.000	844,639		0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		12/23/2016	TOUCHSTONE SECURITIES	111,261.000	915,742		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/23/2016	TOUCHSTONE SECURITIES	69,400.000	1,053,627		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/05/2016	TOUCHSTONE SECURITIES	197,776.000	1,840,544		0
9299999. Subtotal - Common Stocks - Mutual Funds						21,711,275	XXX	0
9799997. Total - Common Stocks - Part 3						459,095,133	XXX	0
9799998. Total - Common Stocks - Part 5						81,819,749	XXX	0
9799999. Total - Common Stocks						540,914,882	XXX	0
9899999. Total - Preferred and Common Stocks						544,378,588	XXX	0
9999999 - Totals						1,234,702,723	XXX	2,097,531

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36176F-2C-1	G2 #765171 4.654% 12/20/61		05/13/2016	BANK of AMERICA SEC		23,455,187	22,199,747	24,087,362	23,059,452	0	(159,734)	0	(159,734)	0	22,899,717	0	555,469	555,469	479,897	12/20/2061
36176F-2C-1	G2 #765171 4.654% 12/20/61		05/01/2016	Paydown		1,580,505	1,580,505	1,714,894	1,641,712	0	(61,207)	0	(61,207)	0	1,580,505	0	0	0	23,569	12/20/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2016	Paydown		1,047,660	1,047,660	1,121,976	1,072,463	0	(24,803)	0	(24,803)	0	1,047,660	0	0	0	26,233	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2016	Paydown		81,008	81,008	81,109	81,083	0	(75)	0	(75)	0	81,008	0	0	0	1,164	01/15/2033
36202K-N5-0	G2 # 8512 3.500% 06/20/19		12/01/2016	Paydown		1,160	1,160	1,199	1,105	0	55	0	55	0	1,160	0	0	0	25	06/20/2019
36202K-UV-5	G2 # 8696 2.125% 09/20/25		12/01/2016	Paydown		1,850	1,850	1,903	1,742	0	108	0	108	0	1,850	0	0	0	19	09/20/2025
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		12/01/2016	Paydown		960	960	860	891	0	68	0	68	0	960	0	0	0	34	01/15/2024
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		12/01/2016	Paydown		4,832	4,832	4,331	4,485	0	346	0	346	0	4,832	0	0	0	62	02/15/2024
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		12/01/2016	Paydown		1,392	1,392	1,248	1,294	0	99	0	99	0	1,392	0	0	0	49	12/15/2023
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		12/01/2016	Paydown		1,592	1,592	1,427	1,479	0	112	0	112	0	1,592	0	0	0	56	11/15/2023
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		12/01/2016	Paydown		5,415	5,415	4,626	4,870	0	545	0	545	0	5,415	0	0	0	136	11/15/2023
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		12/01/2016	Paydown		945	945	847	877	0	68	0	68	0	945	0	0	0	28	02/15/2024
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		12/01/2016	Paydown		2,612	2,612	2,232	2,347	0	266	0	266	0	2,612	0	0	0	85	01/15/2024
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		12/01/2016	Paydown		3,874	3,874	3,472	3,599	0	275	0	275	0	3,874	0	0	0	124	12/15/2023
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		12/01/2016	Paydown		1,977	1,977	1,709	1,791	0	186	0	186	0	1,977	0	0	0	63	01/15/2024
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		12/01/2016	Paydown		26,714	26,714	23,008	24,099	0	2,616	0	2,616	0	26,714	0	0	0	582	04/15/2024
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		12/01/2016	Paydown		19,260	19,260	16,690	17,475	0	1,785	0	1,785	0	19,260	0	0	0	682	01/15/2024
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		12/01/2016	Paydown		3,777	3,777	3,385	3,503	0	275	0	275	0	3,777	0	0	0	178	05/15/2024
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		12/01/2016	Paydown		1,447	1,447	1,297	1,345	0	103	0	103	0	1,447	0	0	0	42	12/15/2023
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		12/01/2016	Paydown		597	597	535	555	0	42	0	42	0	597	0	0	0	22	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		12/01/2016	Paydown		2,068	2,068	1,853	1,921	0	147	0	147	0	2,068	0	0	0	72	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		12/01/2016	Paydown		649	649	581	603	0	46	0	46	0	649	0	0	0	23	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		12/01/2016	Paydown		4,951	4,951	4,281	4,487	0	464	0	464	0	4,951	0	0	0	178	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		12/01/2016	Paydown		574	574	515	533	0	41	0	41	0	574	0	0	0	20	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		12/01/2016	Paydown		1,490	1,490	1,336	1,385	0	106	0	106	0	1,490	0	0	0	45	12/15/2023
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		12/01/2016	Paydown		9,739	9,739	8,736	9,052	0	686	0	686	0	9,739	0	0	0	213	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		12/01/2016	Paydown		4,366	4,366	3,913	4,054	0	312	0	312	0	4,366	0	0	0	102	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		12/01/2016	Paydown		2,305	2,305	1,993	2,085	0	221	0	221	0	2,305	0	0	0	82	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		12/01/2016	Paydown		1,951	1,951	1,667	1,754	0	197	0	197	0	1,951	0	0	0	60	12/15/2023
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		12/01/2016	Paydown		6,683	6,683	5,991	6,209	0	474	0	474	0	6,683	0	0	0	354	12/15/2023
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		12/01/2016	Paydown		2,672	2,672	2,395	2,482	0	190	0	190	0	2,672	0	0	0	95	12/15/2023
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		12/01/2016	Paydown		4,151	4,151	3,720	3,856	0	295	0	295	0	4,151	0	0	0	149	12/15/2023
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		12/01/2016	Paydown		2,992	2,992	2,593	2,715	0	277	0	277	0	2,992	0	0	0	106	01/15/2024
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		12/01/2016	Paydown		12,048	12,048	10,417	10,914	0	1,134	0	1,134	0	12,048	0	0	0	486	01/15/2024
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		12/01/2016	Paydown		2,564	2,564	2,222	2,326	0	238	0	238	0	2,564	0	0	0	91	01/15/2024
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		12/01/2016	Paydown		9,247	9,247	7,996	8,373	0	874	0	874	0	9,247	0	0	0	321	02/15/2024
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		12/01/2016	Paydown		5,398	5,398	4,838	5,009	0	389	0	389	0	5,398	0	0	0	132	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		12/01/2016	Paydown		31,558	31,558	27,347	28,619	0	2,939	0	2,939	0	31,558	0	0	0	1,042	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		12/01/2016	Paydown		5,298	5,298	4,581	4,800	0	499	0	499	0	5,298	0	0	0	186	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		12/01/2016	Paydown		4,883	4,883	4,231	4,430	0	453	0	453	0	4,883	0	0	0	174	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		12/01/2016	Paydown		2,634	2,634	2,363	2,447	0	187	0	187	0	2,634	0	0	0	90	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		12/01/2016	Paydown		7,378	7,378	6,613	6,852	0	526	0	526	0	7,378	0	0	0	220	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		12/01/2016	Paydown		8,830	8,830	7,544	7,924	0	906	0	906	0	8,830	0	0	0	347	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		12/01/2016	Paydown		6,175	6,175	5,340	5,594	0	581	0	581	0	6,175	0	0	0	221	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		12/01/2016	Paydown		7,787	7,787	6,707	7,035	0	752	0	752	0	7,787	0	0	0	277	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		12/01/2016	Paydown		320	320	277	290	0	30	0	30	0	320	0	0	0	11	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		12/01/2016	Paydown		14,810	14,810	12,755	13,360	0	1,450	0	1,450	0	14,810	0	0	0	372	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		12/01/2016	Paydown		17,167	17,167	14,876	15,561	0	1,606	0	1,606	0	17,167	0	0	0	487	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		12/01/2016	Paydown		12,265	12,265	10,605	11,105	0	1,159	0	1,159	0	12,265	0	0	0	641	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		12/01/2016	Paydown		2,228	2,228	1,927	2,017	0	211	0	211	0	2,228	0	0	0	79	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		12/01/2016	Paydown		3,274	3,274	2,797	2,938	0	336	0	336	0	3,274	0	0	0	105	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		12/01/2016	Paydown		2,067	2,067	1,987	2,011	0	57	0	57	0	2,067	0	0	0	59	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		12/01/2016	Paydown		44,647	44,647	38,606	40,427	0	4,220	0	4,220	0	44,647	0	0	0	1,206	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		12/01/2016	Paydown		9,723	9,723	8,307	8,721	0	1,002	0	1,002	0	9,723	0	0	0	517	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		12/01/2016	Paydown		1,198	1,198	1,024	1,075	0	123	0	123	0	1,198	0	0	0	43	04/15/2024
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		12/01/2016	Paydown		13,662	13,662	14,176	14,052	0	(390)	0	(390)	0	13,662	0	0	0	623	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		12/01/2016	Paydown		8,199	8,199	8,392	8,348	0	(149)	0	(149)	0	8,199	0	0	0	314	09/15/2028
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		12/01/2016	Paydown		319	319	318	318	0	1	0	1	0	319	0	0	0	18	09/15/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		12/01/2016	Paydown		1,449	1,449	1,465	1,453	0	(4)	0	(4)	0	1,449	0	0	0	80	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		12/01/2016	Paydown		1,148	1,148	981	1,032	0	116	0	116	0	1,148	0	0	0	41	12/15/2023
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		04/01/2016	Paydown		1,830	1,830	1,782	1,815	0	15	0	15	0	1,830	0	0	0	36	08/15/2017
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		12/01/2016	Paydown		3,433	3,433	3,328	3,394	0	39	0	39	0	3,433	0	0	0	189	09/15/2017
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		12/01/2016	Paydown		1,285	1,285	1,315	1,296	0	(12)	0	(12)	0	1,285	0	0	0	71	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		12/01/2016	Paydown		2,481	2,481	2,377	2,444	0	37	0	37	0	2,481	0	0	0	141	05/15/2018
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		02/01/2016	Paydown		503	503	494	498	0	5	0	5	0	503	0	0	0	7	06/15/2019
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		12/01/2016	Paydown		3,213	3,213	3,156	3,182	0	31	0	31	0	3,213	0	0	0	285	03/15/2019
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		02/01/2016	Paydown		1,220	1,220	1,238	1,223	0	(4)	0	(4)	0	1,220	0	0	0	20	11/15/2018
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		12/01/2016	Paydown		987	987	981	982	0	5	0	5	0	987	0	0	0	54	09/15/2018
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		12/01/2016	Paydown		2,347	2,347	2,170	2,249	0	98	0	98	0	2,347	0	0	0	129	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		12/01/2016	Paydown		1,003	1,003	975	990	0	13	0	13	0	1,003	0	0	0	50	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		12/01/2016	Paydown		1,591	1,591	1,531	1,554	0	37	0	37	0	1,591	0	0	0	65	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		12/01/2016	Paydown		5,732	5,732	5,515	5,597	0	135	0	135	0	5,732	0	0	0	237	05/15/2022
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		12/01/2016	Paydown		5,287	5,287	4,739	4,914	0	373	0	373	0	5,287	0	0	0	196	11/15/2023
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		12/01/2016	Paydown		1,360	1,360	1,400	1,287	0	73	0	73	0	1,360	0	0	0	12	12/20/2027
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		12/01/2016	Paydown		1,916	1,916	1,952	1,778	0	138	0	138	0	1,916	0	0	0	19	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2016	Paydown		120,157	120,157	118,596	119,161	0	995	0	995	0	120,157	0	0	0	4,056	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2016	Paydown		619,674	619,674	619,674	619,674	0	0	0	0	0	619,674	0	0	0	18,468	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2016	Paydown		1,275,641	1,275,641	1,262,290	1,259,149	0	16,491	0	16,491	0	1,275,641	0	0	0	68,235	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.474% 02/16/44		12/01/2016	Paydown		1,773,756	1,773,756	1,711,749	1,693,382	0	80,374	0	80,374	0	1,773,756	0	0	0	65,568	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.821% 11/16/42		12/01/2016	Paydown		369,646	369,646	354,972	363,385	0	6,262	0	6,262	0	369,646	0	0	0	11,420	11/16/2042
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		12/01/2016	Paydown		4,580,767	4,580,767	4,729,435	4,616,307	0	(35,540)	0	(35,540)	0	4,580,767	0	0	0	117,759	02/20/2061
690353-WA-1	OPIC VRDN 0.640% 06/15/17		12/15/2016	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	11,833	06/15/2017
690353-XQ-5	OPIC VRDN 0.720% 07/15/25		08/03/2016	WELLS FARGO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	5,611	07/15/2025
690353-YE-1	OPIC AGENCY 0.410% 06/15/34		12/15/2016	Redemption 100.0000		180,294	180,294	180,294	180,294	0	0	0	0	0	180,294	0	0	0	419	06/15/2034
912828-H7-8	U S TREASURY 0.500% 01/31/17		08/25/2016	CITIGROUP GLOBAL MKTS		55,410,635	55,400,000	55,280,656	55,333,313	0	40,115	0	40,115	0	55,373,428	0	37,207	37,207	296,571	01/31/2017
0599999. Subtotal - Bonds - U.S. Governments						96,638,389	95,372,314	97,362,995	96,152,202	0	(106,488)	0	(106,488)	0	96,045,712	0	592,676	592,676	1,144,183	XXX
666467-FG-5	NORTHLAKE IL VRDN 0.720% 12/01/34		06/01/2016	Redemption 100.0000		4,305,000	4,305,000	4,305,000	4,305,000	0	0	0	0	0	4,305,000	0	0	0	13,139	12/01/2034
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,305,000	4,305,000	4,305,000	4,305,000	0	0	0	0	0	4,305,000	0	0	0	13,139	XXX
593779-FW-6	MIAMI TRACE, OH LSD BAN 1.500% 01/06/16		01/06/2016	Maturity		4,500,000	4,500,000	4,518,675	4,500,621	0	(621)	0	(621)	0	4,500,000	0	0	0	28,125	01/06/2016
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,500,000	4,500,000	4,518,675	4,500,621	0	(621)	0	(621)	0	4,500,000	0	0	0	28,125	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		02/01/2016	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	5,978	08/01/2023
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		11/15/2016	Redemption 100.0000		4,450,000	4,450,000	4,450,000	4,450,000	0	0	0	0	0	4,450,000	0	0	0	26,419	11/15/2038
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		12/01/2016	Paydown		439,325	439,325	452,299	448,553	0	(9,228)	0	(9,228)	0	439,325	0	0	0	11,183	06/01/2023
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		12/01/2016	Paydown		297,617	297,617	309,452	306,087	0	(8,470)	0	(8,470)	0	297,617	0	0	0	8,076	07/01/2023
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		12/01/2016	Paydown		29,936	29,936	29,784	29,790	0	146	0	146	0	29,936	0	0	0	886	08/01/2035
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		12/01/2016	Paydown		821,813	821,813	838,506	834,161	0	(12,348)	0	(12,348)	0	821,813	0	0	0	15,229	07/01/2024
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2016	Paydown		909,339	909,339	930,651	925,147	0	(15,809)	0	(15,809)	0	909,339	0	0	0	21,192	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2016	Paydown		456,095	456,095	466,055	463,472	0	(7,377)	0	(7,377)	0	456,095	0	0	0	11,233	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2016	Paydown		541,770	541,770	554,002	550,800	0	(9,030)	0	(9,030)	0	541,770	0	0	0	11,399	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2016	Paydown		390,612	390,612	405,504	402,324	0	(11,712)	0	(11,712)	0	390,612	0	0	0	9,291	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2016	Paydown		239,687	239,687	254,068	251,500	0	(11,813)	0	(11,813)	0	239,687	0	0	0	5,522	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2016	Paydown		374,872	374,872	397,482	393,443	0	(18,571)	0	(18,571)	0	374,872	0	0	0	9,290	05/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2016	Paydown		839,638	839,638	815,761	820,483	0	19,155	0	19,155	0	839,638	0	0	0	14,223	01/01/2026
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		12/01/2016	Paydown		10,422	10,422	10,278	10,288	0	134	0	134	0	10,422	0	0	0	554	02/01/2021
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		12/01/2016	Paydown		1,167	1,167	1,138	1,149	0	18	0	18	0	1,167	0	0	0	57	12/01/2021
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		12/01/2016	Paydown		374	374	373	373	0	1	0	1	0	374	0	0	0	19	11/01/2020
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		08/01/2016	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	2	12/01/2020
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		08/01/2016	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/01/2020
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		08/01/2016	Paydown		218	218	218	217	0	0	0	0	0	218	0	0	0	8	12/01/2020
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		12/01/2016	Paydown		1,051	1,051	1,025	1,036	0	15	0	15	0	1,051	0	0	0	50	05/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
3132G7-H3-2	FG U80250 3.500% 03/01/33		12/01/2016	Paydown		585,458	585,458	615,509	613,014	0	(27,557)	0	(27,557)	0	585,458	0	0	0	10,840	03/01/2033
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		12/01/2016	Paydown		1,386	1,386	1,407	1,382	0	4	0	4	0	1,386	0	0	0	73	12/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2016	Paydown		384	384	390	384	0	1	0	1	0	384	0	0	0	21	07/01/2019
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		12/01/2016	Paydown		252	252	248	249	0	3	0	3	0	252	0	0	0	16	07/01/2019
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		12/01/2016	Paydown		1,151	1,151	1,136	1,137	0	15	0	15	0	1,151	0	0	0	56	05/01/2020
313586-UV-9	FNMA 8.200% 03/10/16		03/10/2016	Maturity		5,000,000	5,000,000	5,380,800	5,004,821	0	(4,821)	0	(4,821)	0	5,000,000	0	0	0	205,000	03/10/2016
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		12/01/2016	Paydown		3,224	3,224	3,101	3,190	0	34	0	34	0	3,224	0	0	0	132	07/25/2019
313614-4B-2	FNMA # 050318 10.000% 07/01/20		12/01/2016	Paydown		598	598	597	596	0	2	0	2	0	598	0	0	0	28	07/01/2020
313615-A3-0	FNMA # 050426 9.500% 04/01/21		12/01/2016	Paydown		3,049	3,049	3,034	3,032	0	17	0	17	0	3,049	0	0	0	176	04/01/2021
313615-HN-9	FNMA # 050637 8.000% 12/01/22		12/01/2016	Paydown		4,196	4,196	4,182	4,179	0	17	0	17	0	4,196	0	0	0	184	12/01/2022
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		09/01/2016	Paydown		627,380	627,380	625,786	625,574	0	1,805	0	1,805	0	627,380	0	0	0	24,097	01/25/2021
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		12/01/2016	Paydown		95,068	95,068	96,080	95,838	0	(770)	0	(770)	0	95,068	0	0	0	2,447	04/01/2028
3137A6-6S-6	FHR 3798 AY 3.500% 01/15/26		12/01/2016	Paydown		53,116	53,116	56,992	55,199	0	(2,083)	0	(2,083)	0	53,116	0	0	0	1,815	01/15/2026
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		12/01/2016	Paydown		133,853	133,853	135,498	135,050	0	(1,198)	0	(1,198)	0	133,853	0	0	0	2,453	02/25/2018
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		12/01/2016	Paydown		154,577	154,577	147,814	149,062	0	5,515	0	5,515	0	154,577	0	0	0	1,686	04/15/2039
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2016	Paydown		1,250,009	1,250,009	1,164,364	1,182,995	0	67,014	0	67,014	0	1,250,009	0	0	0	11,148	07/15/2042
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		12/01/2016	Paydown		14,872	14,872	14,757	14,768	0	104	0	104	0	14,872	0	0	0	283	05/15/2044
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		06/01/2016	Paydown		9,114,707	9,114,707	9,124,676	9,105,385	0	9,321	0	9,321	0	9,114,707	0	0	0	365,727	12/01/2017
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2016	Paydown		1,390,346	1,390,346	1,350,584	1,356,710	0	33,636	0	33,636	0	1,390,346	0	0	0	23,744	01/01/2027
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2016	Paydown		1,022,739	1,022,739	1,021,620	1,021,562	0	1,177	0	1,177	0	1,022,739	0	0	0	15,555	08/01/2033
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2016	Paydown		657,584	657,584	630,980	645,019	0	12,564	0	12,564	0	657,584	0	0	0	16,692	03/25/2033
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		12/01/2016	Paydown		32,808	32,808	34,904	33,472	0	(665)	0	(665)	0	32,808	0	0	0	830	11/15/2017
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2016	Paydown		516,153	516,153	555,227	534,402	0	(18,249)	0	(18,249)	0	516,153	0	0	0	15,941	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2016	Paydown		1,111,024	1,111,024	1,207,544	1,153,894	0	(42,870)	0	(42,870)	0	1,111,024	0	0	0	33,842	08/25/2033
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2016	Paydown		1,237,354	1,237,354	1,201,039	1,220,863	0	16,491	0	16,491	0	1,237,354	0	0	0	38,262	04/15/2033
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		08/01/2016	Paydown		26,779	26,779	28,565	26,832	0	(53)	0	(53)	0	26,779	0	0	0	481	10/15/2021
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2016	Paydown		689,058	689,058	699,179	692,775	0	(3,717)	0	(3,717)	0	689,058	0	0	0	13,227	03/25/2037
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		12/01/2016	Paydown		353,121	353,121	359,024	355,862	0	(2,741)	0	(2,741)	0	353,121	0	0	0	5,459	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2016	Paydown		868,120	868,120	830,683	851,950	0	16,170	0	16,170	0	868,120	0	0	0	18,882	02/25/2025
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		12/01/2016	Paydown		240,550	240,550	235,904	236,958	0	3,592	0	3,592	0	240,550	0	0	0	6,474	04/01/2023
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		12/01/2016	Paydown		249,537	249,537	244,717	245,785	0	3,752	0	3,752	0	249,537	0	0	0	6,388	06/01/2023
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2016	Paydown		32,486	32,486	32,911	32,879	0	(392)	0	(392)	0	32,486	0	0	0	729	01/01/2038
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		12/01/2016	Paydown		118,813	118,813	123,101	121,823	0	(3,011)	0	(3,011)	0	118,813	0	0	0	2,972	05/01/2023
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		12/01/2016	Paydown		250,279	250,279	245,445	246,516	0	3,763	0	3,763	0	250,279	0	0	0	6,209	06/01/2023
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		12/01/2016	Paydown		403,364	403,364	395,573	397,299	0	6,065	0	6,065	0	403,364	0	0	0	9,321	06/01/2023
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2016	Paydown		203,855	203,855	212,774	210,327	0	(6,472)	0	(6,472)	0	203,855	0	0	0	5,459	11/01/2023
31414N-B4-5	FNMA #970859 5.000% 12/01/23		12/01/2016	Paydown		248,368	248,368	258,458	255,702	0	(7,334)	0	(7,334)	0	248,368	0	0	0	6,185	12/01/2023
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		12/01/2016	Paydown		127,504	127,504	132,684	131,169	0	(3,665)	0	(3,665)	0	127,504	0	0	0	2,980	06/01/2023
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		12/01/2016	Paydown		118,021	118,021	122,889	121,466	0	(3,445)	0	(3,445)	0	118,021	0	0	0	2,992	06/01/2023
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		12/01/2016	Paydown		59,556	59,556	61,976	61,285	0	(1,729)	0	(1,729)	0	59,556	0	0	0	2,011	08/01/2023
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		12/01/2016	Paydown		117,572	117,572	115,301	115,793	0	1,780	0	1,780	0	117,572	0	0	0	3,086	08/01/2023
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		12/01/2016	Paydown		39,684	39,684	41,296	40,856	0	(1,172)	0	(1,172)	0	39,684	0	0	0	1,016	12/01/2023
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		12/01/2016	Paydown		229,485	229,485	235,114	233,524	0	(4,039)	0	(4,039)	0	229,485	0	0	0	6,417	05/01/2024
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		12/01/2016	Paydown		252,482	252,482	255,638	254,672	0	(2,189)	0	(2,189)	0	252,482	0	0	0	4,268	06/01/2024
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		12/01/2016	Paydown		707,919	707,919	705,790	705,850	0	2,070	0	2,070	0	707,919	0	0	0	17,406	08/01/2024
31417C-QF-5	FN AB5853 3.000% 08/01/32		12/01/2016	Paydown		1,067,645	1,067,645	1,060,639	1,061,015	0	6,630	0	6,630	0	1,067,645	0	0	0	19,477	08/01/2032
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		12/01/2016	Paydown		812,369	812,369	811,607	811,253	0	1,116	0	1,116	0	812,369	0	0	0	18,884	09/01/2024
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2016	Paydown		904,840	904,840	924,351	919,111	0	(14,271)	0	(14,271)	0	904,840	0	0	0	18,580	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2016	Paydown		1,269,445	1,269,445	1,283,187	1,279,154	0	(9,709)	0	(9,709)	0	1,269,445	0	0	0	26,598	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2016	Paydown		195,388	195,388	201,006	199,521	0	(4,133)	0	(4,133)	0	195,388	0	0	0	5,084	08/01/2024
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		12/01/2016	Paydown		601,553	601,553	601,553	601,553	0	0	0	0	0	601,553	0	0	0	9,408	09/01/2042
60535Q-LY-4	MSSSFH 2.750% 12/01/32		12/01/2016	Redemption 100.0000		378,405	378,405	378,405	378,405	0	0	0	0	0	378,405	0	0	0	5,589	12/01/2032
64989K-FA-9	NEW YORK ST POWER AUTH 5.230% 11/15/18		11/15/2016	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	30,334	11/15/2018
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		12/01/2016	Redemption 100.0000		2,000,000	2,000,000	1,979,320	1,979,362	0	20,638	0	20,638	0	2,000,000	0	0	0	42,649	09/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/25/2016	Redemption 100.0000		243,766	243,766	243,766	243,766	0	0	0	0	0	243,766	0	0	0	6,508	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						50,205,250	50,205,250	50,695,783	50,243,125	0	(37,878)	0	(37,878)	0	50,205,250	0	0	0	1,226,732	XXX
0472KA-K3-4	Aricent technologies 5.500% 04/14/21		03/31/2016	Redemption 100.0000		4,092	4,092	4,082	4,073	0	18	0	18	0	4,092	0	0	0	10	04/14/2021
0472KA-K3-4	Aricent technologies 5.500% 04/14/21		05/31/2016	Security Withdraw		797,848	805,398	801,668	798,739	0	(891)	0	(891)	0	797,848	0	0	0	20,696	04/14/2021
C6901L-AD-9	BURGER KING 3.750% 12/12/21		03/31/2016	Redemption 100.0000		3,502	3,502	3,506	3,500	0	(1)	0	(1)	0	3,499	0	3	3	17	12/12/2021
C6901L-AD-9	BURGER KING 3.750% 12/12/21		05/31/2016	Security Withdraw		685,651	690,122	687,141	686,111	0	(460)	0	(460)	0	685,651	0	0	0	10,999	12/12/2021
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000% 04/01/22		05/12/2016	GOLDENTREE-BANK LOANS		162,113	165,000	164,175	163,812	0	(135)	0	(135)	0	163,677	0	(1,565)	(1,565)	3,631	04/01/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000% 04/01/22		05/05/2016	Redemption 100.0000		11,026	11,026	10,971	10,947	0	79	0	79	0	11,026	0	0	0	152	04/01/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000% 04/01/22		05/31/2016	Security Withdraw		509,498	514,333	511,762	510,909	0	(1,412)	0	(1,412)	0	509,498	0	0	0	12,173	04/01/2022
00184A-AC-9	TIME WARNER INC 7.625% 04/15/31		12/14/2016	TENDER OFFER		10,742,560	8,000,000	10,886,640	10,712,473	0	(120,241)	0	(120,241)	0	10,592,232	0	150,328	150,328	709,972	04/15/2031
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		05/18/2016	GOLDENTREE-BANK LOANS		678,937	692,550	690,594	687,908	0	(152)	0	(152)	0	687,756	0	(8,819)	(8,819)	5,569	07/23/2021
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		05/23/2016	Redemption 100.0000		2,789	2,789	2,782	2,771	0	19	0	19	0	2,789	0	0	0	19	07/23/2021
00769E-AV-2	ADVANTAGE SALES & MARKETING 7.500% 07/25/22		05/31/2016	Security Withdraw		370,907	380,000	377,150	371,104	0	(197)	0	(197)	0	370,907	0	0	0	16,863	07/25/2022
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		12/01/2016	Paydown		4,387,207	4,387,207	4,410,801	4,410,642	0	(23,435)	0	(23,435)	0	4,387,207	0	0	0	80,920	06/25/2045
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		03/31/2016	Redemption 100.0000		937	937	923	918	0	19	0	19	0	937	0	0	0	12	08/25/2021
01310T-AH-2	ALBERTSON'S HOLDING LLC 5.500% 08/25/21		05/31/2016	Security Withdraw		339,308	346,500	341,303	339,462	0	(155)	0	(155)	0	339,308	0	0	0	8,099	08/25/2021
01449H-AK-5	ALERE INC TL B 1L 06/18/22		09/30/2016	Redemption 100.0000		2,467	2,467	2,460	2,452	0	15	0	15	0	2,467	0	0	0	44	06/18/2022
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2016	Paydown		448,828	384,410	325,265	334,017	0	114,811	0	114,811	0	448,828	0	0	0	18,061	01/25/2037
02360X-AJ-6	AMERENENERGY GENERATING 7.950% 06/01/32		09/06/2016	BANK of AMERICA SEC		539,000	1,400,000	1,148,000	1,158,845	0	4,029	0	4,029	0	1,162,874	0	(623,874)	(623,874)	85,948	06/01/2032
02376C-AP-0	AMERICAN AIRLINES TL B 1L 06/27/20		06/27/2016	Redemption 100.0000		3,000	3,000	3,000	3,000	0	0	0	0	0	3,000	0	0	0	24	06/27/2020
02376C-AP-0	AMERICAN AIRLINES AMERICAN AIRLINES 3.250% 06/27/20		05/31/2016	Security Withdraw		239,993	239,993	239,993	239,993	0	0	0	0	0	239,993	0	0	0	3,293	06/27/2020
025816-AW-9	AMERICAN EXPRESS CO 5.500% 09/12/16		09/12/2016	Maturity		2,000,000	2,000,000	1,989,820	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	09/12/2016
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2016	Paydown		279,410	279,410	278,581	276,674	0	2,737	0	2,737	0	279,410	0	0	0	6,704	09/25/2035
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		02/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/45		12/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2045
035229-CV-3	ANHEUSER-BUSCH COS INC 5.050% 10/15/16		10/15/2016	Maturity		4,500,000	4,500,000	4,486,795	4,498,599	0	1,401	0	1,401	0	4,500,000	0	0	0	227,250	10/15/2016
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		04/04/2016	GOLDENTREE-BANK LOANS		468,431	469,018	464,327	464,052	0	227	0	227	0	464,279	0	4,152	4,152	6,695	12/17/2019
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		03/31/2016	Redemption 100.0000		2,393	2,393	2,369	2,368	0	25	0	25	0	2,393	0	0	0	21	12/17/2019
042809-AA-1	AWPT 2013-1A A1 2.215% 04/25/24		11/25/2016	Paydown		11,000,000	11,000,000	10,872,637	10,990,854	0	9,146	0	9,146	0	11,000,000	0	0	0	213,320	04/25/2024
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		12/10/2016	Paydown		497,247	497,247	497,247	497,247	0	0	0	0	0	497,247	0	0	0	714	11/10/2017
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Paydown		3,059,243	3,059,243	3,059,243	3,059,243	0	0	0	0	0	3,059,243	0	0	0	9,483	11/10/2016
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	Redemption 100.0000		737,027	737,027	737,027	737,027	0	0	0	0	0	737,027	0	0	0	2,498	11/10/2016
05348E-AL-3	AVALONBAY COMMUNITIES 5.750% 09/15/16		09/15/2016	Maturity		3,125,000	3,125,000	3,133,750	3,125,505	0	(505)	0	(505)	0	3,125,000	0	0	0	179,688	09/15/2016
05538B-AH-8	B/E AEROSPACE INC 4.000% 12/16/21		04/11/2016	GOLDENTREE-BANK LOANS		320,577	318,982	317,387	317,586	0	57	0	57	0	317,643	0	2,934	2,934	4,678	12/16/2021
057224-BC-0	BAKER HUGHES INC 3.200% 08/15/21		08/23/2016	Various		5,252,897	5,000,000	4,990,313	4,993,742	0	515	0	515	0	4,994,257	0	258,640	258,640	140,758	08/15/2021
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2016	Paydown		305,923	305,923	304,919	304,903	0	1,020	0	1,020	0	305,923	0	0	0	7,287	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2016	Paydown		408,409	408,409	405,043	405,644	0	2,766	0	2,766	0	408,409	0	0	0	11,024	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2016	Paydown		788,201	788,201	771,760	779,578	0	8,623	0	8,623	0	788,201	0	0	0	20,332	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2016	Paydown		385,345	385,345	366,680	375,469	0	9,876	0	9,876	0	385,345	0	0	0	13,745	08/25/2035
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		09/01/2016	Paydown		1,358,164	1,358,164	1,297,577	1,322,302	0	35,862	0	35,862	0	1,358,164	0	0	0	52,131	11/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
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
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2016	Paydown		654,943	831,800	767,672	789,837	0	(134,894)	0	(134,894)	0	654,943	0	0	0	25,968	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2016	Paydown		1,344,476	1,454,740	1,421,281	1,421,281	0	(76,806)	0	(76,806)	0	1,344,476	0	0	0	49,195	12/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2016	Paydown		519,983	519,983	435,335	474,001	0	45,982	0	45,982	0	519,983	0	0	0	18,488	09/25/2034
079860-AA-0	BELLSOUTH CORP 4.821% 04/26/17		04/26/2016	Redemption 100.0000		7,200,000	7,200,000	7,443,072	7,283,874	0	(83,874)	0	(83,874)	0	7,200,000	0	0	0	352,897	04/26/2017
079860-AD-4	BELLSOUTH CORP 6.875% 10/15/31		09/07/2016	Taxable Exchange		11,985,038	9,500,000	10,544,485	10,280,452	0	(20,404)	0	(20,404)	0	10,260,048	0	1,724,990	1,724,990	584,184	10/15/2031
09227C-AM-3	BLACKBOARD INC 4.750% 10/04/18		03/31/2016	Redemption 100.0000		1,181	1,181	1,174	1,173	0	8	0	8	0	1,181	0	0	0	7	10/04/2018
09227C-AM-3	BLACKBOARD INC 4.750% 10/04/18		05/31/2016	Security Withdraw		231,829	233,229	231,771	231,701	0	129	0	129	0	231,829	0	0	0	6,370	10/04/2018
10138M-AG-0	BOTTLING GROUP LLC 5.500% 04/01/16		04/01/2016	Maturity		6,500,000	6,500,000	6,490,575	6,498,479	0	1,521	0	1,521	0	6,500,000	0	0	0	178,750	04/01/2016
10330J-AT-5	BOYD GAMING CORP TL B-2 08/16/23		12/09/2016	Redemption 100.0000		5,000	5,000	4,994	4,994	0	6	0	6	0	5,000	0	0	0	7	08/16/2023
10513K-AA-2	BBT 5.625% 09/15/16		09/15/2016	Maturity		2,000,000	2,000,000	2,072,140	2,064,318	0	(64,318)	0	(64,318)	0	2,000,000	0	0	0	112,500	09/15/2016
10524M-AK-3	BRAND ENERGY & INFRASTURCTURE 4.750% 11/26/20		05/16/2016	GOLDENTREE-BANK LOANS		454,953	464,257	455,552	456,515	0	474	0	474	0	456,989	0	(2,036)	(2,036)	8,711	11/26/2020
10524M-AK-3	BRAND ENERGY & INFRASTURCTURE 4.750% 11/26/20		03/31/2016	Redemption 100.0000		2,118	2,118	2,079	2,083	0	35	0	35	0	2,118	0	0	0	11	11/26/2020
105340-AF-0	BRANDYWINE OPER PARTNERS 6.000% 04/01/16		04/01/2016	Maturity		2,070,000	2,070,000	2,108,606	2,070,913	0	(913)	0	(913)	0	2,070,000	0	0	0	62,100	04/01/2016
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	Maturity		900,000	900,000	922,959	906,472	0	(6,472)	0	(6,472)	0	900,000	0	0	0	30,938	02/15/2016
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		12/01/2016	Paydown		63,330	63,330	37,049	24,774	0	38,557	0	38,557	0	63,330	0	0	0	855	01/25/2037
12506H-AC-0	CHARTER COMMUNICATIONS 3.500% 01/21/23		05/31/2016	Security Withdraw		467,806	470,000	468,825	468,297	0	(491)	0	(491)	0	467,806	0	0	0	6,851	01/21/2023
12512K-AE-1	CIRQUE DU SOLEIL 5.000% 07/08/22		02/12/2016	GOLDENTREE-BANK LOANS		269,075	289,275	288,552	287,773	0	(98)	0	(98)	0	287,676	0	(18,601)	(18,601)	1,141	07/08/2022
12512K-AE-1	CIRQUE DU SOLEIL 5.000% 07/08/22		01/01/2016	Redemption 100.0000		725	725	723	721	0	4	0	4	0	725	0	0	0	0	07/08/2022
12512Y-AD-3	CDW LLC 3.250% 04/29/20		03/31/2016	Redemption 100.0000		3,618	3,618	3,609	3,607	0	11	0	11	0	3,618	0	0	0	15	04/29/2020
12512Y-AD-3	CDW LLC 3.250% 04/29/20		05/31/2016	Security Withdraw		696,354	702,207	696,184	696,135	0	219	0	219	0	696,354	0	0	0	9,699	04/29/2020
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		10/31/2016	Redemption 99.9789		1,751	1,751	1,740	1,740	0	11	0	11	0	1,751	0	0	0	6	08/17/2023
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		04/01/2016	Paydown		598,601	598,601	605,875	598,131	0	470	0	470	0	598,601	0	0	0	2,034	04/15/2044
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		06/21/2016	GOLDENTREE-BANK LOANS		88,200	90,000	89,887	89,682	0	219	0	219	0	89,901	0	(1,701)	(1,701)	0	12/31/2019
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		09/30/2016	Redemption 100.0000		142	142	142	142	0	1	0	1	0	142	0	0	0	4	12/31/2019
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS 3.750% 01/27/21		03/31/2016	Redemption 100.0000		596	596	595	594	0	2	0	2	0	596	0	0	0	4	01/27/2021
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS 3.750% 01/27/21		05/31/2016	Security Withdraw		117,807	118,225	118,077	117,896	0	(89)	0	(89)	0	117,807	0	0	0	3,005	01/27/2021
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		09/30/2016	Redemption 100.0000		1,096	1,096	1,095	1,092	0	4	0	4	0	1,096	0	0	0	9	01/27/2021
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS 4.000% 01/27/21		03/31/2016	Redemption 100.0000		1,096	1,096	1,095	1,093	0	3	0	3	0	1,096	0	0	0	7	01/27/2021
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS 4.000% 01/27/21		05/31/2016	Security Withdraw		216,691	217,529	217,258	216,879	0	(188)	0	(188)	0	216,691	0	0	0	5,922	01/27/2021
12635M-AB-5	CPI CARD GROUP 5.500% 08/17/22		01/27/2016	GOLDENTREE-BANK LOANS		109,892	110,933	109,336	109,394	0	13	0	13	0	109,407	0	484	484	169	08/17/2022
12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		01/08/2016	GOLDENTREE-BANK LOANS		95,119	95,000	94,525	94,503	0	(7)	0	(7)	0	94,497	0	622	622	13	10/29/2022
12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		03/31/2016	Redemption 100.0000		588	588	585	584	0	3	0	3	0	588	0	0	0	6	10/29/2022
12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		05/31/2016	Security Withdraw		168,323	169,413	168,565	168,527	0	(204)	0	(204)	0	168,323	0	0	0	1,715	10/29/2022
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		11/30/2016	Redemption 100.0000		88,320	88,320	87,879	87,761	0	560	0	560	0	88,320	0	0	0	1,551	11/27/2022
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2016	Paydown		275,932	272,763	261,939	260,068	0	15,864	0	15,864	0	275,932	0	0	0	8,776	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2016	Paydown		334,450	317,224	286,950	286,376	0	48,074	0	48,074	0	334,450	0	0	0	12,202	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2016	Paydown		1,594,918	1,512,770	1,438,329	1,431,341	0	163,577	0	163,577	0	1,594,918	0	0	0	58,185	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2016	Paydown		584,448	584,448	547,758	537,170	0	47,278	0	47,278	0	584,448	0	0	0	17,369	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2016	Paydown		1,303,443	1,181,012	1,076,025	1,082,580	0	220,864	0	220,864	0	1,303,443	0	0	0	45,578	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2016	Paydown		234,215	227,549	213,100	215,622	0	18,593	0	18,593	0	234,215	0	0	0	8,388	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2016	Paydown		204,814	158,249	128,514	126,928	0	77,886	0	77,886	0	204,814	0	0	0	9,071	05/25/2036
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		12/01/2016	Paydown		56,376	56,376	40,971	43,445	0	12,931	0	12,931	0	56,376	0	0	0	1,986	11/25/2035
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		12/01/2016	Paydown		168,110	168,110	132,072	138,678	0	29,432	0	29,432	0	168,110	0	0	0	4,880	08/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2016	Paydown		268,151	244,654	229,870	227,301	0	40,850	0	40,850	0	268,151	0	0	0	8,805	11/25/2035
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		12/01/2016	Paydown		42,840	42,840	36,823	36,825	0	6,015	0	6,015	0	42,840	0	0	0	1,577	05/25/2037
12768G-AB-7	CAESARS ENTERTAINMENT RESORT TL B 1L 10/11/20		09/30/2016	Redemption 100.0000		1,197	1,197	1,193	1,194	0	3	0	3	0	1,197	0	0	0	1,426	10/11/2020
12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000% 10/11/20		03/31/2016	Redemption 100.0000		1,197	1,197	1,193	1,193	0	4	0	4	0	1,197	0	0	0	11	10/11/2020
12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000% 10/11/20		05/31/2016	Security Withdraw		233,355	234,016	233,138	233,303	0	52	0	52	0	233,355	0	0	0	9,738	10/11/2020
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L 05/08/21		09/30/2016	Redemption 100.0000		6,250	6,250	6,266	6,262	0	(12)	0	(12)	0	6,250	0	0	0	6,679	05/08/2021
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250% 05/08/21		03/31/2016	Redemption 100.0000		6,250	6,250	6,266	6,263	0	(13)	0	(13)	0	6,250	0	0	0	49	05/08/2021
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250% 05/08/21		05/31/2016	Security Withdraw		1,230,481	1,228,125	1,231,195	1,230,648	0	(167)	0	(167)	0	1,230,481	0	0	0	45,628	05/08/2021
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 05/27/22		09/30/2016	Redemption 100.0000		2,427	2,427	2,414	2,409	0	17	0	17	0	2,427	0	0	0	32	05/27/2022
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		09/30/2016	Redemption 100.0000		313	313	309	309	0	3	0	3	0	313	0	0	0	3	05/31/2023
149123-BM-2	CATERPILLAR INC 5.700% 08/15/16		08/15/2016	Maturity		2,000,000	2,000,000	2,021,640	2,001,642	0	(1,642)	0	(1,642)	0	2,000,000	0	0	0	114,000	08/15/2016
15134N-AE-6	CENGAGE TL B 1L 06/07/23		09/30/2016	Redemption 100.0000		913	913	903	903	0	9	0	9	0	913	0	0	0	9	06/07/2023
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	66,821	10/23/2045
16117L-BG-3	CHARTER COMMUNICATIONS TL I 1L 01/24/23		09/30/2016	Redemption 100.0000		2,350	2,350	2,344	2,344	0	6	0	6	0	2,350	0	0	0	12	01/24/2023
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		04/20/2016	MORGAN STANLEY FIXED INC		5,269,200	5,000,000	4,964,350	4,970,359	0	994	0	994	0	4,971,353	0	297,847	297,847	53,627	06/24/2023
172967-HG-9	CITIGROUP 1.300% 11/15/16		11/15/2016	Maturity		2,400,000	2,400,000	2,400,792	2,400,613	0	(613)	0	(613)	0	2,400,000	0	0	0	31,200	11/15/2016
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2016	Paydown		1,145,633	1,339,513	1,233,874	1,235,011	0	(89,378)	0	(89,378)	0	1,145,633	0	0	0	39,875	04/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2016	Paydown		904,495	904,495	914,388	914,487	0	(9,992)	0	(9,992)	0	904,495	0	0	0	17,893	06/25/2044
200339-CG-2	COMERICA INC 5.750% 11/21/16		11/21/2016	Maturity		1,600,000	1,600,000	1,672,960	1,665,968	0	(65,968)	0	(65,968)	0	1,600,000	0	0	0	92,000	11/21/2016
212015-AH-4	CONTINENTAL RESOURCES 5.000% 09/15/22		12/27/2016	GOLDMAN SACHS		5,025,000	5,000,000	4,700,000	4,732,334	0	33,375	0	33,375	0	4,765,709	0	259,291	259,291	322,917	09/15/2022
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP 6.250% 05/15/16		05/15/2016	Maturity		1,000,000	1,000,000	585,000	962,964	0	37,036	0	37,036	0	1,000,000	0	0	0	31,250	05/15/2016
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2016	Paydown		235,207	246,833	231,887	230,236	0	4,971	0	4,971	0	235,207	0	0	0	7,203	06/25/2035
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		12/01/2016	Paydown		125,277	125,277	120,579	121,980	0	3,296	0	3,296	0	125,277	0	0	0	4,703	01/25/2036
22822T-AT-3	CROWN CASTLE OPERATING CO 3.000% 01/31/21		01/21/2016	Redemption 100.0000		447,722	447,722	446,602	446,316	0	1,405	0	1,405	0	447,722	0	0	0	782	01/31/2021
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2016	Paydown		566,402	566,402	572,042	569,115	0	(2,713)	0	(2,713)	0	566,402	0	0	0	10,310	01/10/2021
23340D-AH-5	DTZ US BORROWER LLC TL B 1L 11/04/21		09/30/2016	Redemption 100.0000		2,925	2,925	2,910	2,912	0	13	0	13	0	2,925	0	0	0	2,153	11/04/2021
23340D-AH-5	DTZ US BORROWER LLC 4.250% 11/04/21		05/23/2016	Redemption 100.0000		2,925	2,925	2,910	2,911	0	14	0	14	0	2,925	0	0	0	16	11/04/2021
23340D-AH-5	DTZ US BORROWER LLC 4.250% 11/04/21		05/31/2016	Security Withdraw		577,997	580,613	577,709	577,823	0	175	0	175	0	577,997	0	0	0	12,592	11/04/2021
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		08/08/2016	TD SECURITIES		5,003,950	5,000,000	4,998,100	4,998,100	0	(4)	0	(4)	0	4,998,096	0	5,854	5,854	9,167	07/06/2021
24240V-AM-3	MORGAN STANLEY DEAN WITTER 6.750% 01/01/16		01/01/2016	Maturity		15,000,000	15,000,000	13,651,950	15,000,000	0	0	0	0	0	15,000,000	0	0	0	506,250	01/01/2016
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		11/22/2016	Paydown		1,960,055	1,960,055	1,960,055	1,960,055	0	0	0	0	0	1,960,055	0	0	0	3,716	07/24/2017
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		12/22/2016	Redemption 100.0000		299,723	299,723	299,723	299,723	0	0	0	0	0	299,723	0	0	0	1,097	07/24/2017
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2016	Paydown		518,982	518,982	474,609	471,927	0	47,056	0	47,056	0	518,982	0	0	0	15,276	02/25/2036
25459H-BL-8	DIRECTV HLDS/FN 4.450% 04/01/24		03/21/2016	Taxable Exchange		535,100	500,000	532,835	530,094	0	(706)	0	(706)	0	529,387	0	5,713	5,713	10,507	04/01/2024
25674D-AE-3	DOLLAR TREE INC 3.500% 06/11/22		01/21/2016	GOLDENTREE-BANK LOANS		119,850	120,000	120,000	120,000	0	0	0	0	0	120,000	0	(150)	(150)	586	06/11/2022
25674D-AE-3	DOLLAR TREE INC 3.500% 06/11/22		04/15/2016	Redemption 100.0000		72,178	72,178	72,178	72,178	0	0	0	0	0	72,178	0	0	0	390	06/11/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
25674D-AE-3	DOLLAR TREE INC 3.500% 06/11/22		05/31/2016	Security Withdraw		161,558	161,558	161,558	161,558	0	0	0	0	0	161,558	0	0	0	2,966	06/11/2022
25787J-AB-0	DONNELLEY FIN TL B 09/23/23		12/30/2016	Redemption 100.0000		71,429	71,429	71,071	71,071	0	357	0	357	0	71,429	0	0	0	794	09/23/2023
26779U-AG-2	DYNACAST INTERNATIONAL LLC TL B 1L 01/28/22		09/30/2016	Redemption 100.0000		1,725	1,725	1,708	1,703	0	22	0	22	0	1,725	0	0	0	25	01/28/2022
26779U-AG-2	DYNACAST INTERNATIONAL LLC 4.500% 01/28/22		03/31/2016	Redemption 100.0000		1,725	1,725	1,708	1,704	0	21	0	21	0	1,725	0	0	0	10	01/28/2022
26779U-AG-2	DYNACAST INTERNATIONAL LLC 4.500% 01/28/22		05/31/2016	Security Withdraw		337,122	341,550	338,135	337,378	0	(256)	0	(256)	0	337,122	0	0	0	5,294	01/28/2022
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) TL B 1L 11/09/19		12/23/2016	Redemption 100.0000		6,207	6,207	6,199	6,163	0	44	0	44	0	6,207	0	0	0	136	11/09/2019
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 6.230% 11/09/19		05/02/2016	Redemption 100.0000		10,584	10,584	10,571	10,538	0	47	0	47	0	10,584	0	0	0	225	11/09/2019
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 6.230% 11/09/19		05/31/2016	Security Withdraw		442,439	445,599	445,042	443,631	0	(1,192)	0	(1,192)	0	442,439	0	0	0	17,881	11/09/2019
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		02/01/2016	TENDER OFFER		1,187,819	1,118,000	1,076,958	1,110,226	0	424	0	424	0	1,110,650	0	77,169	77,169	35,000	06/15/2017
278865-AL-4	ECOLAB INC 4.350% 12/08/21		02/23/2016	MIZUHO SECURITIES USA INC		3,261,780	3,000,000	2,998,080	2,998,684	0	(66)	0	(66)	0	2,998,618	0	263,162	263,162	28,275	12/08/2021
29088U-AC-1	EMERALD EXPOSITIONS HOLDING TL B 1L 06/17/20		09/30/2016	Redemption 100.0000		42,051	42,051	42,051	42,051	0	0	0	0	0	42,051	0	0	0	607	06/17/2020
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		03/31/2016	Redemption 100.0000		3,996	3,996	3,996	3,996	0	0	0	0	0	3,996	0	0	0	24	06/17/2020
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		05/31/2016	Security Withdraw		695,996	695,996	695,996	695,996	0	0	0	0	0	695,996	0	0	0	15,244	06/17/2020
29101Q-AE-9	ENVISION HEALTHCARE CORP LOAN 4.500% 10/28/22		03/31/2016	Redemption 100.0000		413	413	408	408	0	4	0	4	0	413	0	0	0	5	10/28/2022
29101Q-AE-9	ENVISION HEALTHCARE CORP LOAN 4.500% 10/28/22		05/31/2016	Security Withdraw		162,621	164,588	162,942	162,894	0	(273)	0	(273)	0	162,621	0	0	0	4,444	10/28/2022
29364N-AL-2	ENTERGY MISSISSIPPI INC 6.250% 04/01/34		06/13/2016	Call 102.4000		5,017,600	4,900,000	4,877,607	4,881,448	0	267	0	267	0	4,881,714	0	135,886	135,886	214,375	04/01/2034
29446B-AN-6	EQUINIX TL B 1L 01/08/23		09/30/2016	Redemption 100.0000		1,450	1,450	1,446	1,447	0	3	0	3	0	1,450	0	0	0	17	01/08/2023
29476L-AC-1	EQUITY RESIDENTIAL PROPERTIES 5.125% 03/15/16		02/01/2016	TENDER OFFER		1,321,280	1,314,000	1,353,578	1,325,318	0	(4,589)	0	(4,589)	0	1,320,728	0	551	551	25,441	03/15/2016
31428X-BE-5	FEDEX CORP 4.750% 11/15/45		09/26/2016	JP MORGAN SEC FIXED INC		11,382,600	10,000,000	9,893,310	9,892,945	0	1,724	0	1,724	0	9,894,668	0	1,487,932	1,487,932	443,333	11/15/2045
32007U-BL-2	FIRST DATA CORP 3.943% 09/24/18		05/31/2016	Security Withdraw		690,315	700,000	686,000	688,854	0	1,461	0	1,461	0	690,315	0	0	0	15,829	09/24/2018
32007U-BN-8	FIRST DATA CORP 4.193% 07/10/22		05/31/2016	Security Withdraw		490,484	495,000	491,288	491,156	0	(673)	0	(673)	0	490,484	0	0	0	11,359	07/10/2022
32007U-BR-9	FIRST DATA CORP TL 1L 03/24/21		12/05/2016	Redemption 100.0000		1,811	1,811	1,811	1,811	0	0	0	0	0	1,811	0	0	0	7	03/24/2021
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		12/01/2016	Paydown		293,602	293,602	279,421	274,191	0	19,411	0	19,411	0	293,602	0	0	0	8,358	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2016	Paydown		133,157	145,671	129,564	127,389	0	5,769	0	5,769	0	133,157	0	0	0	4,073	08/25/2035
33818X-AD-2	FITNESS & SPORTS CLUBS LLC 5.500% 07/01/20		05/06/2016	Redemption 100.0000		5,905	5,905	5,846	6,028	0	(9)	0	(9)	0	6,018	0	(113)	(113)	94	07/01/2020
33818X-AD-2	FITNESS & SPORTS CLUBS LLC 5.500% 07/01/20		05/31/2016	Security Withdraw		246,923	242,463	240,038	247,497	0	(574)	0	(574)	0	246,923	0	0	0	6,668	07/01/2020
349631-AL-5	FORTUNE BRANDS 5.375% 01/15/16		01/15/2016	Maturity		7,000,000	7,000,000	6,837,810	6,998,781	0	1,219	0	1,219	0	7,000,000	0	0	0	188,125	01/15/2016
36164N-FH-3	GE CAPTIAL INTL GE CAP INTL FDG 4.418 15NOV35 4.418% 11/15/35		07/08/2016	Tax Free Exchange		35,679,909	34,781,000	35,703,183	35,695,996	0	(16,088)	0	(16,088)	0	35,679,909	0	0	0	1,075,637	11/15/2035
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2016	Paydown		734,787	734,787	752,940	752,226	0	(17,439)	0	(17,439)	0	734,787	0	0	0	21,493	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2016	Paydown		198,835	198,835	189,421	191,690	0	7,145	0	7,145	0	198,835	0	0	0	7,397	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2016	Paydown		250,600	250,600	250,717	248,207	0	2,393	0	2,393	0	250,600	0	0	0	7,667	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2016	Paydown		283,454	283,454	269,813	274,950	0	8,505	0	8,505	0	283,454	0	0	0	7,559	09/25/2035
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		03/31/2016	Redemption 100.0000		3,497	3,497	3,462	3,452	0	45	0	45	0	3,497	0	0	0	27	07/03/2021
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		05/31/2016	Security Withdraw		174,652	176,926	175,157	174,626	0	25	0	25	0	174,652	0	0	0	3,050	07/03/2021
36740U-AB-8	GATES GLOBAL LLC TL B 1L 07/06/21		09/30/2016	Redemption 100.0000		911	911	902	900	0	12	0	12	0	911	0	0	0	14	07/06/2021

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
370334-BN-3	GENERAL MILLS 0.875% 01/29/16		01/29/2016	Maturity		1,115,000	1,115,000	1,116,137	1,115,140	0	(140)	0	(140)	0	1,115,000	0	0	0	4,878	01/29/2016
38259P-AB-8	GOOGLE INC 3.625% 05/19/21		04/27/2016	Taxable Exchange		7,711,410	7,000,000	6,947,980	6,969,350	0	1,740	0	1,740	0	6,971,090	0	740,320	740,320	111,368	05/19/2021
39154E-AD-3	GREATBATCH LTD TL B 1L 10/27/22		12/30/2016	Redemption 100.0000		3,563	3,563	3,527	3,529	0	33	0	33	0	3,563	0	0	0	98	10/27/2022
39154E-AD-3	GREATBATCH LTD 5.250% 10/27/22		04/01/2016	Redemption 100.0000		1,188	1,188	1,176	1,176	0	12	0	12	0	1,188	0	0	0	16	10/27/2022
39154E-AD-3	GREATBATCH LTD 5.250% 10/27/22		05/31/2016	Security Withdraw		469,386	473,813	469,074	469,150	0	236	0	236	0	469,386	0	0	0	14,747	10/27/2022
404122-AS-2	HCA INC TL B6 1L 03/18/23		09/30/2016	Redemption 100.0000		1,675	1,675	1,671	1,671	0	4	0	4	0	1,675	0	0	0	23	03/18/2023
410346-AN-0	HANESBRANDS INC TL B 1L 04/29/22		11/30/2016	Redemption 100.0000		28,674	28,674	28,674	28,674	0	0	0	0	0	28,674	0	0	0	623	04/29/2022
410346-AN-0	HANESBRANDS INC 3.250% 04/29/22		03/31/2016	Redemption 100.0000		584	584	584	584	0	0	0	0	0	584	0	0	0	5	04/29/2022
410346-AN-0	HANESBRANDS INC 3.250% 04/29/22		05/31/2016	Security Withdraw		231,456	231,456	231,456	231,456	0	0	0	0	0	231,456	0	0	0	3,218	04/29/2022
42206J-AN-2	HD SUPPLY INC 3.750% 08/13/21		02/16/2016	GOLDENTREE-BANK LOANS		233,923	236,884	236,588	236,476	0	(97)	0	(97)	0	236,379	0	(2,456)	(2,456)	1,160	08/13/2021
42206J-AN-2	HD SUPPLY INC 3.750% 08/13/21		03/31/2016	Redemption 100.0000		1,781	1,781	1,779	1,778	0	3	0	3	0	1,781	0	0	0	6	08/13/2021
42206J-AN-2	HD SUPPLY INC 3.750% 08/13/21		05/31/2016	Security Withdraw		235,688	236,335	236,039	235,927	0	(239)	0	(239)	0	235,688	0	0	0	3,767	08/13/2021
42217K-AV-8	HEALTH CARE REIT 3.625% 03/15/16		03/15/2016	Maturity		1,200,000	1,200,000	1,222,560	1,206,400	0	(6,400)	0	(6,400)	0	1,200,000	0	0	0	21,750	03/15/2016
423074-AV-5	KRAFT HEINZ 5.200% 07/15/45		08/19/2016	Tax Free Exchange		1,992,195	2,000,000	1,992,120	1,992,170	0	25	0	25	0	1,992,195	0	0	0	117,578	07/15/2045
43147D-AF-2	HILL-ROM HOLDINGS 3.500% 09/08/22		03/31/2016	Redemption 100.0000		19,975	19,975	20,050	20,045	0	(70)	0	(70)	0	19,975	0	0	0	60	09/08/2022
43147D-AF-2	HILL-ROM HOLDINGS 3.500% 09/08/22		05/31/2016	Security Withdraw		437,803	438,275	438,608	438,361	0	(558)	0	(558)	0	437,803	0	0	0	9,119	09/08/2022
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/20		12/28/2016	Redemption 99.4515		530,285	533,210	528,497	529,510	0	1,082	0	1,082	0	530,592	0	(307)	(307)	4,816	10/25/2020
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC 3.500% 10/26/20		05/31/2016	Security Withdraw		455,265	459,229	454,180	454,926	0	339	0	339	0	455,265	0	0	0	9,554	10/26/2020
438516-AX-4	HONEYWELL INTERNATIONAL INC 5.300% 03/01/18		12/01/2016	Call 100.0000		5,000,000	5,000,000	4,895,300	4,970,888	0	11,678	0	11,678	0	4,982,566	0	17,434	17,434	584,550	03/01/2018
44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		03/30/2016	Redemption 100.0000		2,864	2,864	2,793	2,803	0	61	0	61	0	2,864	0	0	0	17	03/17/2021
44969C-AT-7	IMS HEALTH INC 3.500% 03/17/21		05/31/2016	Security Withdraw		550,242	561,407	547,372	549,376	0	866	0	866	0	550,242	0	0	0	11,680	03/17/2021
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2016	Paydown		515,743	540,844	457,782	460,063	0	56,011	330	55,681	0	515,743	0	0	0	20,594	02/25/2036
45673D-AE-2	INFORMATICA LLC 4.250% 08/05/22		03/31/2016	Redemption 100.0000		2,350	2,350	2,344	2,340	0	10	0	10	0	2,350	0	0	0	30	08/05/2022
45673D-AE-2	INFORMATICA LLC 4.250% 08/05/22		05/31/2016	Security Withdraw		465,066	467,650	466,481	465,569	0	(503)	0	(503)	0	465,066	0	0	0	9,915	08/05/2022
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2016	Paydown		213,923	213,923	213,802	213,802	0	120	0	120	0	213,923	0	0	0	4,883	03/15/2063
46623E-JU-4	JP MORGAN CHASE & CO 1.125% 02/26/16		02/26/2016	Maturity		12,600,000	12,600,000	12,634,562	12,605,693	0	(5,693)	0	(5,693)	0	12,600,000	0	0	0	70,875	02/26/2016
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		12/01/2016	Paydown		190,254	190,254	190,967	191,026	0	(772)	0	(772)	0	190,254	0	0	0	4,091	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2016	Paydown		1,536,707	1,542,633	1,374,034	1,361,780	0	174,927	0	174,927	0	1,536,707	0	0	0	39,097	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2016	Paydown		267,020	267,020	158,076	154,896	0	113,359	1,234	112,125	0	267,020	0	0	0	5,654	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2016	Paydown		147,165	147,165	89,748	87,851	0	59,924	609	59,315	0	147,165	0	0	0	3,116	07/25/2036
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		04/01/2016	Paydown		611,254	611,254	612,179	610,571	0	683	0	683	0	611,254	0	0	0	6,092	07/15/2046
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		05/12/2016	GOLDENTREE-BANK LOANS		24,875	25,000	24,875	24,837	0	(27)	0	(27)	0	24,811	0	64	64	350	08/06/2022
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		03/31/2016	Redemption 100.0000		2,950	2,950	2,935	2,931	0	19	0	19	0	2,950	0	0	0	16	08/06/2022
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV 4.250% 08/06/22		05/31/2016	Security Withdraw		556,223	560,575	557,772	556,924	0	(701)	0	(701)	0	556,223	0	0	0	6,883	08/06/2022
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		06/10/2016	GOLDENTREE-BANK LOANS		24,938	25,000	24,875	24,806	0	79	0	79	0	24,885	0	53	53	9	08/18/2022
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		09/30/2016	Redemption 100.0000		3,152	3,152	3,135	3,127	0	25	0	25	0	3,152	0	0	0	34	08/18/2022
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		03/31/2016	Redemption 100.0000		4,589	4,589	4,589	4,589	0	0	0	0	0	4,589	0	0	0	30	10/15/2021
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		05/31/2016	Security Withdraw		895,760	906,317	899,535	896,102	0	(342)	0	(342)	0	895,760	0	0	0	20,222	10/15/2021
478366-AN-7	JOHNSON CONTROLS 6.000% 01/15/36		12/28/2016	Taxable Exchange		1,118,380	1,000,000	966,810	972,067	0	716	0	716	0	972,783	0	145,597	145,597	87,167	01/15/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L 03/09/23		12/23/2016	Redemption 100.0000		1,604	1,604	1,588	1,589	0	16	0	16	0	1,604	0	0	0	13	03/09/2023
50179U-AB-9	US LBM HOLDINGS LLC 6.250% 08/20/22		03/31/2016	Redemption 100.0000		1,800	1,800	1,764	1,765	0	35	0	35	0	1,800	0	0	0	77	08/20/2022
50179U-AB-9	US LBM HOLDINGS LLC 6.250% 08/20/22		05/31/2016	Security Withdraw		351,662	358,200	351,036	351,317	0	346	0	346	0	351,662	0	0	0	10,137	08/20/2022
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		02/05/2016	Redemption 100.0000		438,643	438,643	437,546	436,090	0	2,553	0	2,553	0	438,643	0	0	0	5,667	10/25/2019
50209R-AE-4	LM US MEMBER LLC (LANDMARK) 8.250% 01/25/21		02/05/2016	Redemption 100.0000		269,915	269,915	268,884	268,336	0	1,579	0	1,579	0	269,915	0	0	0	6,062	01/25/2021
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		02/05/2016	Redemption 100.0000		17,409	17,409	17,365	17,307	0	101	0	101	0	17,409	0	0	0	225	10/25/2019
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		07/06/2016	GOLDENTREE-BANK LOANS		218,357	220,000	218,900	218,209	0	818	0	818	0	219,026	0	(670)	(670)	2,140	06/10/2022
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		09/30/2016	Redemption 100.0000		2,396	2,396	2,384	2,376	0	20	0	20	0	2,396	0	0	0	23	06/10/2022
50218K-AB-4	LIFE TIME FITNESS INC 4.250% 06/10/22		03/31/2016	Redemption 100.0000		2,950	2,950	2,935	2,929	0	21	0	21	0	2,950	0	0	0	16	06/10/2022
50218K-AB-4	LIFE TIME FITNESS INC 4.250% 06/10/22		05/31/2016	Security Withdraw		580,807	585,575	582,647	581,431	0	(624)	0	(624)	0	580,807	0	0	0	13,964	06/10/2022
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		12/15/2016	Paydown		1,274,681	1,274,681	1,274,681	1,274,681	0	0	0	0	0	1,274,681	0	0	0	4,560	06/19/2017
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		06/17/2016	Redemption 100.0000		193,407	193,407	193,407	193,407	0	0	0	0	0	193,407	0	0	0	107	06/19/2017
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2016	Paydown		220,351	255,636	210,941	215,272	0	5,080	0	5,080	0	220,351	0	0	0	8,791	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		11/01/2016	Paydown		10	72,409	56,892	61,621	0	(61,611)	0	(61,611)	0	10	0	0	0	2,270	11/25/2036
52729K-AM-8	LEVEL 3 FINANCING INC 3.500% 05/31/22		05/31/2016	Security Withdraw		704,164	710,000	705,400	704,432	0	(268)	0	(268)	0	704,164	0	0	0	18,708	05/31/2022
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.750% 01/01/33		01/04/2016	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	87	01/01/2033
548661-CK-1	LOWES COMPANIES 5.400% 10/15/16		10/15/2016	Maturity		22,340,000	22,340,000	22,096,713	22,313,603	0	26,397	0	26,397	0	22,340,000	0	0	0	1,206,360	10/15/2016
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		01/29/2016	Redemption 100.0000		875	875	836	835	0	40	0	40	0	875	0	0	0	12	11/19/2021
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		05/31/2016	Security Withdraw		292,472	306,199	292,420	292,143	0	328	0	328	0	292,472	0	0	0	8,884	11/19/2021
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 04/07/23		09/30/2016	Redemption 100.0000		2,400	2,400	2,394	2,394	0	6	0	6	0	2,400	0	0	0	29	04/07/2023
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		09/30/2016	Redemption 100.0000		31,340	31,340	31,183	31,183	0	157	0	157	0	31,340	0	0	0	488	06/07/2023
55377G-AE-3	EMI MUSIC 4.000% 08/20/22		03/31/2016	Redemption 100.0000		1,375	1,375	1,372	1,372	0	3	0	3	0	1,375	0	0	0	7	08/20/2022
55377G-AE-3	EMI MUSIC 4.000% 08/20/22		05/31/2016	Security Withdraw		273,003	273,625	272,941	272,967	0	36	0	36	0	273,003	0	0	0	4,956	08/20/2022
55377G-AG-8	MTL PUBLISHING LLC TL 1L 08/20/22		12/22/2016	Redemption 100.0000		1,634	1,634	1,634	1,634	0	0	0	0	0	1,634	0	0	0	5	08/20/2022
56356X-AC-3	MANITOWOC FOODSERVISE INC TL B 1L 03/03/23		11/25/2016	Redemption 100.0000		13,385	13,385	13,117	13,124	0	261	0	261	0	13,385	0	0	0	179	03/03/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		06/14/2016	GOLDENTREE-BANK LOANS		230,713	230,000	230,575	230,568	0	(17)	0	(17)	0	230,551	0	161	161	0	03/03/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		12/23/2016	Redemption 100.0000		208,692	208,692	204,906	204,999	0	3,694	0	3,694	0	208,692	0	0	0	5,424	03/03/2023
59217G-BM-0	MET LIFE GLOB 0.880% 07/14/16		07/14/2016	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	11,019	07/14/2016
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		04/08/2016	MARKET AXESS		2,252,560	2,000,000	1,993,100	1,993,011	0	90	0	90	0	1,993,101	0	259,459	259,459	39,556	11/03/2045
59514U-AW-8	MICROSEMI TL B 1L 01/15/23		10/19/2016	Redemption 100.0000		63,431	63,431	61,528	61,607	0	1,823	0	1,823	0	63,431	0	0	0	426	01/15/2023
60467M-AB-7	MIRANT CORP 9.125% 06/30/17		06/30/2016	Redemption 100.0000		1,125,633	1,125,633	1,148,696	1,127,570	0	(1,937)	0	(1,937)	0	1,125,633	0	0	0	53,469	06/30/2017
60945L-AP-0	MONITRONICS INTERNATIONAL INC 4.500% 04/09/22		03/31/2016	Redemption 100.0000		1,865	1,865	1,856	1,850	0	15	0	15	0	1,865	0	0	0	11	04/09/2022
60945L-AP-0	MONITRONICS INTERNATIONAL INC 4.500% 04/09/22		05/31/2016	Security Withdraw		365,924	369,265	367,418	366,292	0	(368)	0	(368)	0	365,924	0	0	0	7,062	04/09/2022
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2016	Paydown		172,536	172,536	116,853	106,696	0	65,840	0	65,840	0	172,536	0	0	0	1,656	10/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2016	Paydown		537,966	537,966	341,808	298,641	0	239,325	0	239,325	0	537,966	0	0	0	16,790	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2016	Paydown		62,236	62,236	40,204	39,535	0	22,701	0	22,701	0	62,236	0	0	0	999	01/25/2047
627048-AK-7	MURRAY ENERGY CORPORATION 7.500% 04/16/20		05/23/2016	Redemption 100.0000		2,481	2,481	2,462	2,450	0	31	0	31	0	2,481	0	0	0	24	04/16/2020
627048-AK-7	MURRAY ENERGY CORPORATION 7.500% 04/16/20		05/31/2016	Security Withdraw		453,028	466,344	454,522	453,001	0	26	0	26	0	453,028	0	0	0	13,190	04/16/2020
628783-AT-9	NBTY INC TL B 1L 05/05/23		09/30/2016	Redemption 100.0000		1,100	1,100	1,095	1,094	0	6	0	6	0	1,100	0	0	0	23	05/05/2023
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2016	Paydown		439,895	439,895	428,898	429,135	0	10,760	0	10,760	0	439,895	0	0	0	8,768	07/25/2043
63534P-AE-7	PNC BANK 5.250% 12/15/16		12/15/2016	Maturity		12,000,000	12,000,000	11,988,840	11,998,345	0	1,655	0	1,655	0	12,000,000	0	0	0	630,000	12/15/2016
64072U-AB-8	CSC HOLDINGS LLC 5.000% 10/09/22		05/31/2016	Security Withdraw		751,780	765,000	753,525	753,055	0	(1,275)	0	(1,275)	0	751,780	0	0	0	19,975	10/09/2022
64110L-AH-9	NETFLIX INC 5.500% 02/15/22		02/08/2016	Tax Free Exchange		1,840,091	1,796,000	1,840,900	1,840,751	0	(660)	0	(660)	0	1,840,091	0	0	0	31,006	02/15/2022
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2016	Redemption 100.0000		288,142	288,142	288,142	288,142	0	0	0	0	0	288,142	0	0	0	7,392	01/15/2021
655044-AM-7	NOBLE ENERGY INC. 5.875% 06/01/24		01/25/2016	TENDER OFFER		2,000,000	2,000,000	2,025,000	2,024,029	0	(267)	0	(267)	0	2,023,761	0	(23,761)	(23,761)	16,319	06/01/2024
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2016	Paydown		622,313	622,313	517,507	479,571	0	142,742	0	142,742	0	622,313	0	0	0	17,040	03/25/2047
67053N-AD-6	NUMERICABLE US LLC 4.563% 07/31/22		04/29/2016	Redemption 100.0000		2,200	2,200	2,195	2,190	0	10	0	10	0	2,200	0	0	0	38	07/31/2022
67053N-AD-6	NUMERICABLE US LLC 4.563% 07/31/22		05/31/2016	Security Withdraw		435,180	437,800	436,706	435,830	0	(650)	0	(650)	0	435,180	0	0	0	11,798	07/31/2022
67053N-AG-9	NUMERICABLE US LLC TL B 1L 01/15/24		10/31/2016	Redemption 100.0000		2,050	2,050	2,030	2,030	0	20	0	20	0	2,050	0	0	0	42	01/15/2024
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		05/11/2016	JEFFERIES & CO		1,720,000	2,000,000	1,400,000	1,401,534	0	23,478	0	23,478	0	1,425,012	0	294,988	294,988	92,049	03/15/2022
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/01/2016	Maturity		1,300,000	1,300,000	1,361,451	1,326,856	0	(26,856)	0	(26,856)	0	1,300,000	0	0	0	39,000	06/01/2016
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2016	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
68389X-AS-4	ORACLE CORP 3.625% 07/15/23		09/23/2016	WELLS FARGO		2,167,780	2,000,000	1,981,960	1,985,773	0	1,172	0	1,172	0	1,986,944	0	180,836	180,836	87,201	07/15/2023
69349L-AH-1	PNC BANK 0.800% 01/28/16		01/28/2016	Maturity		550,000	550,000	550,165	550,020	0	(20)	0	(20)	0	550,000	0	0	0	2,200	01/28/2016
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS 4.750% 10/03/19		05/31/2016	Security Withdraw		354,450	356,777	354,993	354,478	0	(28)	0	(28)	0	354,450	0	0	0	7,202	10/03/2019
713448-CG-1	PEPSICO INC 2.750% 03/01/23		04/06/2016	KEY BANC-MCDONALD		3,123,840	3,000,000	2,997,120	2,997,796	0	89	0	89	0	2,997,886	0	125,954	125,954	50,417	03/01/2023
713448-DD-7	PEPSICO INC 4.450% 04/14/46		12/27/2016	STIFEL NICHOLAS		1,048,520	1,000,000	997,350	997,299	0	43	0	43	0	997,341	0	51,179	51,179	53,894	04/14/2046
71677H-AF-2	PETSMART INC 4.250% 03/11/22		02/12/2016	GOLDENTREE-BANK LOANS		333,753	343,669	341,950	341,117	0	(48)	0	(48)	0	341,068	0	(7,316)	(7,316)	2,111	03/11/2022
71677H-AF-2	PETSMART INC 4.250% 03/11/22		01/29/2016	Redemption 100.0000		601	601	598	597	0	4	0	4	0	601	0	0	0	0	03/11/2022
718546-AL-8	PHILLIPS 66 4.875% 11/15/44		11/02/2016	Various		7,768,040	7,000,000	7,611,820	7,604,229	0	(8,122)	0	(8,122)	0	7,596,108	0	171,932	171,932	294,396	11/15/2044
72650R-AW-2	PLAINS ALL AMER PIPELINE 5.750% 01/15/20		12/07/2016	GOLDMAN SACHS		5,433,300	5,000,000	4,976,150	4,988,663	0	2,236	0	2,236	0	4,990,899	0	442,401	442,401	404,896	01/15/2020
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L 04/28/23		12/14/2016	Redemption 100.0000		23,350	23,350	23,292	23,292	0	58	0	58	0	23,350	0	0	0	358	04/28/2023
744567-EV-6	PUBLIC SERVICE EL & GAS CO 6.750% 01/01/16		01/01/2016	Maturity		3,965,000	3,965,000	4,468,357	3,965,000	0	0	0	0	0	3,965,000	0	0	0	133,819	01/01/2016
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/06/2016	MORGAN STANLEY FIXED INC		2,072,940	2,000,000	1,992,800	1,993,121	0	262	0	262	0	1,993,383	0	79,557	79,557	32,775	05/20/2025
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2016	Paydown		28,677	40,653	34,010	35,147	0	(6,470)	0	(6,470)	0	28,677	0	0	0	1,338	06/25/2036
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500% 12/11/20		03/31/2016	Redemption 100.0000		3,709	3,709	3,709	3,709	0	0	0	0	0	3,709	0	0	0	16	12/11/2020
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR 3.500% 12/11/20		05/31/2016	Security Withdraw		732,581	732,581	732,581	732,581	0	0	0	0	0	732,581	0	0	0	8,048	12/11/2020
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2016	Redemption 100.0000		891,758	891,758	904,448	893,518	0	(1,760)	0	(1,760)	0	891,758	0	0	0	82,372	07/02/2017
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		11/01/2016	Paydown		17,525	17,525	9,546	9,361	0	8,164	0	8,164	0	17,525	0	0	0	610	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		11/01/2016	Paydown		97,099	97,099	57,140	51,567	0	45,532	0	45,532	0	97,099	0	0	0	3,359	04/25/2037
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2016	Paydown		1,904,682	2,353,631	2,130,648	2,144,760	0	(240,078)	0	(240,078)	0	1,904,682	0	0	0	73,911	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2016	Paydown		133,143	161,897	133,411	138,485	0	(5,343)	0	(5,343)	0	133,143	0	0	0	5,384	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2016	Paydown		677,107	908,526	630,804	604,099	0	73,008	0	73,008	0	677,107	0	0	0	33,027	09/25/2036
76857M-AG-0	RIVERBED TECHNOLOGIES 5.750% 04/24/22		04/08/2016	Redemption 100.0000		4,547	4,547	4,558	4,545	0	(9)	0	(9)	0	4,536	0	11	11	60	04/24/2022
76857M-AG-0	RIVERBED TECHNOLOGIES 5.750% 04/24/22		05/31/2016	Security Withdraw		225,789	226,822	226,774	226,246	0	(457)	0	(457)	0	225,789	0	0	0	6,791	04/24/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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 Con- tractual Maturity Date
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		03/31/2016	Redemption 100.0000		2,428	2,428	2,397	2,463	0	(2)	0	(2)	0	2,462	0	(34)	(34)	15	06/20/2019
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		05/31/2016	Security Withdraw		480,570	473,419	466,318	481,556	0	(986)	0	(986)	0	480,570	0	0	0	10,718	06/20/2019
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		2,676,000	2,676,000	2,861,982	2,746,961	0	(9,520)	0	(9,520)	0	2,737,441	0	(61,441)	(61,441)	451,440	03/01/2019
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L 06/10/22		09/30/2016	Redemption 100.0000		2,950	2,950	2,924	2,921	0	29	0	29	0	2,950	0	0	0	37	06/10/2022
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		03/31/2016	Redemption 100.0000		2,950	2,950	2,924	2,922	0	28	0	28	0	2,950	0	0	0	15	06/10/2022
78404X-AG-0	SBA TELECOMMUNICATIONS INC 3.250% 06/10/22		05/31/2016	Security Withdraw		579,789	585,575	580,451	579,994	0	(206)	0	(206)	0	579,789	0	0	0	9,198	06/10/2022
78412F-AP-9	SESI LLC 7.125% 12/15/21		12/27/2016	Various		9,052,500	9,000,000	8,010,000	8,119,181	0	105,588	0	105,588	0	8,224,769	0	827,731	827,731	609,781	12/15/2021
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		04/22/2016	GOLDENTREE-BANK LOANS		321,905	334,502	331,649	331,814	0	117	0	117	0	331,932	0	(10,027)	(10,027)	6,791	10/01/2021
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		03/31/2016	Redemption 100.0000		3,281	3,281	3,265	3,266	0	16	0	16	0	3,281	0	0	0	25	10/01/2021
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		05/31/2016	Security Withdraw		309,039	313,552	308,065	308,750	0	289	0	289	0	309,039	0	0	0	11,010	10/01/2021
78466D-AV-6	SS&C TECHNOLOGIES TL B1 1L 07/08/22		10/31/2016	Redemption 100.0000		44,845	44,845	44,621	44,500	0	345	0	345	0	44,845	0	0	0	352	07/08/2022
78466D-AV-6	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Redemption 100.0000		19,049	19,049	18,954	18,928	0	121	0	121	0	19,049	0	0	0	215	07/08/2022
78466D-AV-6	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Security Withdraw		435,285	438,664	436,471	435,868	0	(583)	0	(583)	0	435,285	0	0	0	10,467	07/08/2022
78466D-AW-4	SS&C TECHNOLOGIES TL B2 1L 07/08/22		11/30/2016	Redemption 100.0000		14,862	14,862	14,788	14,748	0	115	0	115	0	14,862	0	0	0	119	07/08/2022
78466D-AW-4	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Redemption 100.0000		8,486	8,486	8,444	8,432	0	54	0	54	0	8,486	0	0	0	165	07/08/2022
78466D-AW-4	SS&C TECHNOLOGIES 4.000% 07/08/22		05/31/2016	Security Withdraw		59,838	60,303	60,001	59,916	0	(78)	0	(78)	0	59,838	0	0	0	1,219	07/08/2022
78571Y-AQ-3	SABRE GLBL INC TL B 1L 02/19/19		07/18/2016	Redemption 100.0000		78,386	78,386	78,190	78,124	0	262	0	262	0	78,386	0	0	0	358	02/19/2019
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		03/31/2016	Redemption 100.0000		2,347	2,347	2,341	2,339	0	8	0	8	0	2,347	0	0	0	12	02/19/2019
78571Y-AQ-3	SABRE GLBL INC 4.000% 02/19/19		05/31/2016	Security Withdraw		452,435	454,133	452,754	452,358	0	77	0	77	0	452,435	0	0	0	10,748	02/19/2019
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		12/16/2016	Taxable Exchange		3,188,417	3,000,000	2,980,050	2,981,243	0	288	0	288	0	2,981,531	0	206,886	206,886	210,788	01/15/2042
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP 3.750% 05/04/22		03/29/2016	Redemption 100.0000		28,798	28,798	28,726	28,669	0	129	0	129	0	28,798	0	0	0	261	05/04/2022
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP 3.750% 05/04/22		05/31/2016	Security Withdraw		436,436	438,852	437,755	436,885	0	(449)	0	(449)	0	436,436	0	0	0	9,737	05/04/2022
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		2,427,149	2,427,149	2,427,149	2,427,149	0	0	0	0	0	2,427,149	0	0	0	2,392	10/17/2016
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA TL B1 1L 10/18/20		07/01/2016	GOLDENTREE-BANK LOANS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/18/2020
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA TL B1 1L 10/18/20		09/30/2016	Redemption 100.0000		279	279	278	277	0	2	0	2	0	279	0	0	0	4	10/18/2020
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA SCEIENTIFIC GAMES 6.000% 10/18/20		03/31/2016	Redemption 100.0000		279	279	278	278	0	2	0	2	0	279	0	0	0	3	10/18/2020
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA SCEIENTIFIC GAMES 6.000% 10/18/20		05/31/2016	Security Withdraw		54,145	54,581	54,308	54,257	0	(111)	0	(111)	0	54,145	0	0	0	2,229	10/18/2020
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L 10/01/21		07/01/2016	GOLDENTREE-BANK LOANS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2021
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L 10/01/21		09/30/2016	Redemption 100.0000		1,135	1,135	1,115	1,119	0	16	0	16	0	1,135	0	0	0	2	10/01/2021
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2016	Paydown		808,630	808,630	794,605	796,218	0	12,412	0	12,412	0	808,630	0	0	0	17,071	07/25/2043
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		12/01/2016	Paydown		1,542,397	1,542,397	1,500,222	1,503,562	0	38,834	0	38,834	0	1,542,397	0	0	0	26,910	06/25/2043
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2016	Paydown		689,449	689,449	670,489	673,174	0	16,275	0	16,275	0	689,449	0	0	0	13,239	09/25/2043
828807-BW-6	SIMON PROPERTY GROUP INC 5.250% 12/01/16		09/02/2016	Call 100.0000		3,000,000	3,000,000	2,811,120	2,975,912	0	16,857	0	16,857	0	2,992,769	0	7,231	7,231	118,563	12/01/2016
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		09/06/2016	BANK of AMERICA SEC		3,361,140	3,000,000	3,007,824	3,007,716	0	54	0	54	0	3,007,771	0	353,369	353,369	129,063	03/15/2045
852061-AP-5	SPRINT CORP NEXTEL 9.125% 03/01/17		12/27/2016	GOLDMAN SACHS		5,059,500	5,000,000	5,112,500	5,110,430	0	(95,296)	0	(95,296)	0	5,015,134	0	44,366	44,366	607,066	03/01/2017
85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		04/26/2016	Redemption 100.0000		73,374	73,374	71,540	71,146	0	2,228	0	2,228	0	73,374	0	0	0	1,527	03/13/2022

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
85527P-AB-5	HANSON BUILDING PRODUCTS NA 6.500% 03/13/22		05/31/2016	Security Withdraw		271,006	279,851	272,855	271,352	0	(346)	0	(346)	0	271,006	0	0	0	7,731	03/13/2022
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		03/31/2016	Redemption 100.0000		15,513	15,513	15,319	15,309	0	204	0	204	0	15,513	0	0	0	163	03/02/2020
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		05/31/2016	Security Withdraw		411,977	422,114	410,392	411,268	0	709	0	709	0	411,977	0	0	0	13,881	03/02/2020
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		09/30/2016	Redemption 100.0000		1,166	1,166	1,160	1,160	0	6	0	6	0	1,166	0	0	0	8	06/08/2023
863579-AM-0	SARM SER 2004-12 CL 1A2 2.949% 09/25/34		12/01/2016	Paydown		119,343	119,343	105,392	108,755	0	10,588	0	10,588	0	119,343	0	0	0	1,849	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A 3.201% 10/25/34		12/01/2016	Paydown		122,364	122,364	104,512	108,514	0	13,850	0	13,850	0	122,364	0	0	0	1,806	10/25/2034
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		12/01/2016	Paydown		959,178	959,178	958,878	948,814	0	10,364	0	10,364	0	959,178	0	0	0	28,820	09/25/2033
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2016	Paydown		89,085	91,144	83,425	81,897	0	7,206	17	7,189	0	89,085	0	0	0	2,079	10/25/2035
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L 07/17/22		07/01/2016	GOLDENTREE-BANK LOANS		0	4	4	4	0	0	0	0	0	4	0	(4)	(4)	0	07/17/2022
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L 07/17/22		09/30/2016	Redemption 100.0000		1,191	1,191	1,185	1,182	0	9	0	9	0	1,191	0	0	0	9	07/17/2022
86614D-AG-3	SUMMIT MATERIALS LLC 4.000% 07/17/22		02/02/2016	GOLDENTREE-BANK LOANS		345,625	350,000	348,250	347,593	0	(68)	0	(68)	0	347,525	0	(1,900)	(1,900)	1,208	07/17/2022
86614D-AG-3	SUMMIT MATERIALS LLC 4.000% 07/17/22		03/31/2016	Redemption 100.0000		2,067	2,067	2,057	2,053	0	14	0	14	0	2,067	0	0	0	6	07/17/2022
86614D-AG-3	SUMMIT MATERIALS LLC 4.000% 07/17/22		05/31/2016	Security Withdraw		234,641	236,458	235,276	234,832	0	(191)	0	(191)	0	234,641	0	0	0	5,616	07/17/2022
86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		05/10/2016	GOLDENTREE-BANK LOANS		348,092	350,701	349,825	349,313	0	15	0	15	0	349,328	0	(1,235)	(1,235)	4,067	03/21/2019
86853T-AP-8	SUPERVALU INC 4.500% 03/21/19		03/31/2016	Redemption 100.0000		607	607	606	605	0	2	0	2	0	607	0	0	0	7	03/21/2019
87265V-AB-4	T-MOBILE USA INC TL B 1L 11/09/22		09/30/2016	Redemption 100.0000		1,150	1,150	1,144	1,143	0	7	0	7	0	1,150	0	0	0	15	11/09/2022
87265V-AB-4	T-MOBILE USA INC 3.500% 11/09/22		02/18/2016	GOLDENTREE-BANK LOANS		100,125	100,000	99,500	99,462	0	(40)	0	(40)	0	99,422	0	703	703	476	11/09/2022
87265V-AB-4	T-MOBILE USA INC 3.500% 11/09/22		03/31/2016	Redemption 100.0000		575	575	572	572	0	3	0	3	0	575	0	0	0	5	11/09/2022
87265V-AB-4	T-MOBILE USA INC 3.500% 11/09/22		05/31/2016	Security Withdraw		227,966	229,425	228,278	228,192	0	(226)	0	(226)	0	227,966	0	0	0	3,390	11/09/2022
87305X-AB-2	TEAMVIEWER US LLC TL 1L 01/08/21		09/30/2016	Redemption 100.0000		4,464	4,464	4,285	4,287	0	177	0	177	0	4,464	0	0	0	96	01/08/2021
87612E-AN-6	TARGET CORP 5.875% 07/15/16		07/15/2016	Maturity		10,000,000	10,000,000	10,224,000	10,015,580	0	(15,580)	0	(15,580)	0	10,000,000	0	0	0	587,500	07/15/2016
87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		02/03/2016	GOLDENTREE-BANK LOANS		165,750	170,000	163,200	162,915	0	106	0	106	0	163,021	0	2,729	2,729	1,124	05/23/2020
87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		05/31/2016	Redemption 100.0000		6,467	6,467	6,208	6,197	0	270	0	270	0	6,467	0	0	0	151	05/23/2020
87650Q-AN-2	TASC INC/VA 7.000% 05/23/20		05/31/2016	Security Withdraw		223,541	232,950	223,632	223,242	0	299	0	299	0	223,541	0	0	0	7,247	05/23/2020
87817J-AB-4	TEAM HEALTH INC TL B 1L 4.500% 11/24/22		03/31/2016	Redemption 100.0000		1,000	1,000	990	990	0	10	0	10	0	1,000	0	0	0	12	11/24/2022
87817J-AB-4	TEAM HEALTH INC TL B 1L 4.500% 11/24/22		05/31/2016	Security Withdraw		394,267	399,000	395,010	394,899	0	(632)	0	(632)	0	394,267	0	0	0	7,731	11/24/2022
87817J-AC-2	TEAM HEALTH INC TL B 1L 11/23/22		09/30/2016	Redemption 100.0000		1,995	1,995	1,975	1,975	0	20	0	20	0	1,995	0	0	0	15	11/23/2022
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2016	Paydown		289,492	289,492	331,808	326,648	0	(37,156)	0	(37,156)	0	289,492	0	0	0	9,046	07/15/2059
88723A-AB-4	TIME INC TL B-DD 04/24/21		09/30/2016	Redemption 100.0000		3,569	3,569	3,574	3,558	0	11	0	11	0	3,569	0	0	0	48	04/24/2021
88723A-AB-4	TIME INC 4.250% 04/24/21		03/31/2016	Redemption 100.0000		3,569	3,569	3,574	3,560	0	(1)	0	(1)	0	3,559	0	10	10	32	04/24/2021
88723A-AB-4	TIME INC 4.250% 04/24/21		05/31/2016	Security Withdraw		699,378	701,375	702,252	700,111	0	(733)	0	(733)	0	699,378	0	0	0	15,567	04/24/2021
887315-BN-8	TIME WARNER 6.625% 05/15/29		12/14/2016	TENDER OFFER		1,535,770	1,249,000	1,508,780	1,486,985	0	(12,493)	0	(12,493)	0	1,474,492	0	61,279	61,279	89,412	05/15/2029
89334G-AP-9	TRANS UNION TL 04/09/21		09/30/2016	Redemption 100.0000		2,471	2,471	2,467	2,467	0	4	0	4	0	2,471	0	0	0	23	04/09/2021
89364M-BF-0	TRANSDIGM INC TL F 1L 06/09/23		09/30/2016	Redemption 100.0000		1,199	1,199	1,170	1,170	0	29	0	29	0	1,199	0	0	0	13	06/09/2023
89469A-AB-0	TREEHOUSE FOODS INC 4.875% 03/15/22		05/11/2016	JEFFERIES & CO		5,143,750	5,000,000	4,800,000	4,800,681	0	10,201	0	10,201	0	4,810,882	0	332,868	332,868	163,177	03/15/2022
89566E-AH-1	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		12/06/2016	JEFFERIES & CO		1,029,910	1,000,000	994,750	994,777	0	97	0	97	0	994,873	0	35,037	35,037	51,961	11/01/2044
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2016	Paydown		128,170	128,170	130,087	129,026	0	(856)	0	(856)	0	128,170	0	0	0	3,964	01/10/2045
90347B-AG-3	AXALTA COATING TL B 1L 02/01/20		12/15/2016	Redemption 100.0000		44,114	44,114	43,893	43,899	0	215	0	215	0	44,114	0	0	0	954	02/01/2020
907818-DU-9	UNION PACIFIC CORP 4.750% 12/15/43		10/04/2016	Taxable Exchange		1,315,440	1,050,000	1,018,626	1,019,760	0	343	0	343	0	1,020,103	0	295,337	295,337	55,140	12/15/2043
925524-AH-3	CBS 7.875% 07/30/30		02/10/2016	JEFFERIES & CO		2,520,350	2,000,000	2,709,360	2,660,355	0	(3,915)	0	(3,915)	0	2,656,440	0	(136,090)	(136,090)	85,750	07/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
92860R-AB-2	VOGUE INTERNATIONAL LLC 5.750% 02/14/20		05/23/2016	Redemption 100.0000		1,714	1,714	1,705	1,699	0	15	0	15	0	1,714	0	0	0	26	02/14/2020
92860R-AB-2	VOGUE INTERNATIONAL LLC 5.750% 02/14/20		05/31/2016	Security Withdraw		249,446	251,788	250,529	249,623	0	(176)	0	(176)	0	249,446	0	0	0	6,756	02/14/2020
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2016	Paydown		192,647	206,205	197,594	198,317	0	(5,670)	0	(5,670)	0	192,647	0	0	0	5,777	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		12/01/2016	Paydown		272,027	322,479	135,378	132,873	0	139,154	0	139,154	0	272,027	0	0	0	3,764	04/25/2047
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		817,227	817,227	817,227	817,227	0	0	0	0	0	817,227	0	0	0	1,041	10/17/2016
969457-BV-1	WILLIAMS COS INC 5.750% 06/24/44		10/31/2016	CREDIT SUISSE FIRST BOSTON		1,021,250	1,000,000	997,730	997,760	0	(41)	0	(41)	0	997,719	0	23,531	23,531	49,354	06/24/2044
98379E-AB-2	XPO LOGISTICS 5.500% 10/30/21		03/31/2016	Redemption 100.0000		900	900	882	881	0	19	0	19	0	900	0	0	0	11	10/30/2021
98379E-AB-2	XPO LOGISTICS 5.500% 10/30/21		05/31/2016	Security Withdraw		233,856	239,100	234,318	234,156	0	(300)	0	(300)	0	233,856	0	0	0	6,612	10/30/2021
98379E-AC-0	XPO LOGISTICS INC TL B 10/30/21		11/03/2016	Redemption 100.0000		342,865	342,865	342,523	342,523	0	343	0	343	0	342,865	0	0	0	691	10/30/2021
98424U-AB-1	YP LLC (YP HOLDINGS) TL B 1L 06/04/18		11/17/2016	Redemption 100.0000		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	575	06/04/2018
98424U-AB-1	YP LLC (YP HOLDINGS) 8.000% 06/04/18		05/31/2016	Security Withdraw		162,000	162,000	162,000	162,000	0	0	0	0	0	162,000	0	0	0	7,747	06/04/2018
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		02/23/2016	Redemption 100.0000		9,090	9,090	9,022	9,030	0	60	0	60	0	9,090	0	0	0	130	10/27/2021
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		05/31/2016	Security Withdraw		220,759	222,138	220,472	220,675	0	84	0	84	0	220,759	0	0	0	6,382	10/27/2021
BL1023-53-2	VALEANT PHARMACEUTICALS INTERN 4.750% 08/05/20		04/01/2016	Redemption 100.0000		5,110	5,110	5,078	5,071	0	39	0	39	0	5,110	0	0	0	5,209	08/05/2020
BL1023-53-2	VALEANT PHARMACEUTICALS INTERN 4.750% 08/05/20		05/31/2016	Security Withdraw		455,682	459,890	457,016	456,368	0	(686)	0	(686)	0	455,682	0	0	0	10,421	08/05/2020
BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		03/31/2016	Redemption 100.0000		2,232	2,232	2,143	2,142	0	90	0	90	0	2,232	0	0	0	34	01/08/2021
BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		05/31/2016	Security Withdraw		844,467	879,374	844,199	843,809	0	658	0	658	0	844,467	0	0	0	21,252	01/08/2021
BL1326-82-8	TEAMVIEWER US LLC 9.500% 07/08/21		05/31/2016	Security Withdraw		323,937	340,000	329,800	324,857	0	(920)	0	(920)	0	323,937	0	0	0	13,010	07/08/2021
BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		01/20/2016	GOLDENTREE-BANK LOANS		43,768	87,538	86,881	86,266	0	(30)	0	(30)	0	86,236	0	(42,468)	(42,468)	(244)	07/27/2020
BL1434-65-5	NCL CORP LTD TL B 1L 4.000% 11/19/21		03/31/2016	Redemption 100.0000		1,313	1,313	1,306	1,302	0	10	0	10	0	1,313	0	0	0	13	11/19/2021
BL1434-65-5	NCL CORP LTD TL B 1L 4.000% 11/19/21		05/31/2016	Security Withdraw		514,054	518,438	515,845	514,415	0	(361)	0	(361)	0	514,054	0	0	0	8,871	11/19/2021
BL1673-31-0	NXP FUNDING LLC 3.750% 12/07/20		03/31/2016	Redemption 100.0000		1,138	1,138	1,129	1,129	0	8	0	8	0	1,138	0	0	0	1,479	12/07/2020
BL1673-31-0	NXP FUNDING LLC 3.750% 12/07/20		05/31/2016	Security Withdraw		450,753	453,863	450,459	450,494	0	259	0	259	0	450,753	0	0	0	9,692	12/07/2020
BL1689-72-0	EDEN FINANCING 6.000% 04/28/22		02/12/2016	Redemption 100.0000		463,838	463,838	459,199	457,078	0	6,759	0	6,759	0	463,838	0	0	0	3,317	04/28/2022
BL1713-93-4	METALDYNE 3.750% 10/20/21		04/25/2016	GOLDENTREE-BANK LOANS		442,119	446,021	443,791	443,077	0	(236)	0	(236)	0	442,842	0	(723)	(723)	6,454	10/20/2021
BL1713-93-4	METALDYNE 3.750% 10/20/21		03/31/2016	Redemption 100.0000		2,346	2,346	2,334	2,331	0	15	0	15	0	2,346	0	0	0	11	10/20/2021
BL1729-99-7	CALPINE CORP 3.500% 05/28/22		03/31/2016	Redemption 100.0000		1,775	1,775	1,766	1,764	0	11	0	11	0	1,775	0	0	0	8	05/28/2022
BL1729-99-7	CALPINE CORP 3.500% 05/28/22		05/31/2016	Security Withdraw		349,859	352,338	350,576	350,081	0	(222)	0	(222)	0	349,859	0	0	0	5,089	05/28/2022
BL1740-11-9	ALERE INC 4.250% 06/18/22		03/31/2016	Redemption 100.0000		2,190	2,190	2,185	2,180	0	10	0	10	0	2,190	0	0	0	12	06/18/2022
BL1740-11-9	ALERE INC 4.250% 06/18/22		05/31/2016	Security Withdraw		432,171	434,720	433,633	432,774	0	(604)	0	(604)	0	432,171	0	0	0	11,526	06/18/2022
BL1776-05-5	ALLIANT HOLDINGS I 4.500% 07/28/22		01/08/2016	GOLDENTREE-BANK LOANS		333,274	339,833	338,983	338,431	0	(31)	0	(31)	0	338,400	0	(5,126)	(5,126)	1,256	07/28/2022
C6901L-AD-9	BURGER KING TL B2 1L 12/12/21		07/01/2016	GOLDENTREE-BANK LOANS		0	1	1	1	0	0	0	0	0	1	0	(1)	(1)	0	12/12/2021
C6901L-AD-9	BURGER KING TL B2 1L 12/12/21		09/30/2016	Redemption 100.0000		3,502	3,502	3,496	3,488	0	14	0	14	0	3,502	0	0	0	50	12/12/2021
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERN TL BE1 1L 08/05/20		12/12/2016	Redemption 100.0000		11,588	11,588	11,516	11,482	0	106	0	106	0	11,588	0	0	0	67	08/05/2020
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		07/01/2016	GOLDENTREE-BANK LOANS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		12/12/2016	Redemption 100.0000		20,176	20,176	20,075	19,999	0	177	0	177	0	20,176	0	0	0	163	04/01/2022
G0472K-AK-3	Aricent technologies TL 1L 04/14/21		09/30/2016	Redemption 100.0000		4,092	4,092	4,077	4,060	0	32	0	32	0	4,092	0	0	0	38	04/14/2021
G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		04/01/2016	GOLDENTREE-BANK LOANS		873,083	873,083	846,890	878,255	0	(689)	0	(689)	0	877,566	0	(4,483)	(4,483)	11,156	04/16/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		03/31/2016	Redemption 100.0000		4,489	4,489	4,354	4,515	0	(2)	0	(2)	0	4,514	0	(25)	(25)	28	04/16/2020
30216B-FE-7	Export Development Canada 0.440% 02/10/16	A	02/10/2016	Maturity		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	2,407	02/10/2016
68245X-AB-5	BURGER KING 4.625% 01/15/22	A	07/15/2016	GOLDENTREE-BANK LOANS		8,094	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(341,906)	(341,906)	8,094	01/15/2022
BL1813-22-1	CONCORDIA HEALTHCARE CORP 5.250% 10/21/21	A	03/31/2016	Redemption 100.0000		2,863	2,863	2,705	2,705	0	157	0	157	0	2,863	0	0	0	61	10/21/2021
BL1813-22-1	CONCORDIA HEALTHCARE CORP 5.250% 10/21/21	A	05/31/2016	Security Withdraw		1,080,251	1,142,138	1,079,320	1,079,349	0	902	0	902	0	1,080,251	0	0	0	34,478	10/21/2021
C2620K-AK-4	CONCORDIA HEALTHCARE CORP TL B 1L 10/21/21		09/30/2016	Redemption 100.0000		5,725	5,725	5,410	5,415	0	310	0	310	0	5,725	0	0	0	38	10/21/2021
6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	D	03/31/2016	Redemption 100.0000		3,815	3,815	3,777	3,769	0	46	0	46	0	3,815	0	0	0	29	08/05/2019
6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	D	05/31/2016	Security Withdraw		696,682	705,247	698,195	696,674	0	8	0	8	0	696,682	0	0	0	21,177	08/05/2019
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	D	04/29/2016	Redemption 100.0000		1,796	1,796	1,760	1,753	0	43	0	43	0	1,796	0	0	0	39	04/28/2021
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	D	05/31/2016	Security Withdraw		344,264	352,995	345,935	344,479	0	(216)	0	(216)	0	344,264	0	0	0	12,122	04/28/2021
2967PA-B0-4	AVAGO TECHNOLOGIES CAYMAN LTD 3.750% 05/06/21	D	02/01/2016	Redemption 100.0002		468,631	468,630	469,216	468,948	0	(317)	0	(317)	0	468,631	0	0	0	2,343	05/06/2021
3462MA-B9-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	D	01/01/2016	Redemption 100.0000		2,094	2,094	2,062	2,050	0	44	0	44	0	2,094	0	0	0	0	09/02/2021
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 5.750% 09/02/21	D	03/28/2016	Redemption 100.0000		1,799	1,799	1,776	1,764	0	34	0	34	0	1,799	0	0	0	32	09/02/2021
3462MA-B9-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	D	03/31/2016	Redemption 100.0000		2,094	2,094	2,062	2,050	0	44	0	44	0	2,094	0	0	0	61	09/02/2021
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 5.750% 09/02/21	D	05/31/2016	Redemption 100.0000		468	468	462	459	0	9	0	9	0	468	0	0	0	18	09/02/2021
3462MA-B9-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	D	05/31/2016	Security Withdraw		807,617	824,985	812,610	807,838	0	(221)	0	(221)	0	807,617	0	0	0	32,599	09/02/2021
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 5.750% 09/02/21	D	05/31/2016	Security Withdraw		341,191	347,996	343,646	341,335	0	(144)	0	(144)	0	341,191	0	0	0	15,586	09/02/2021
0178UA-D8-0	ALTICE FINCO SA 5.250% 02/04/22	D	05/03/2016	Redemption 100.0000		229,425	229,425	227,131	226,157	0	3,268	0	3,268	0	229,425	0	0	0	12,061	02/04/2022
9368PA-V6-7	VIRGIN MEDIA INVESTMENT HLDGS 3.649% 06/30/23	D	05/31/2016	Security Withdraw		287,164	290,000	287,825	287,339	0	(175)	0	(175)	0	287,164	0	0	0	8,121	06/30/2023
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY 4.750% 10/20/21	D	05/31/2016	Security Withdraw		555,931	563,853	558,215	555,868	0	64	0	64	0	555,931	0	0	0	16,578	10/20/2021
04044P-AC-8	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/20/21	C	09/30/2016	Redemption 100.0000		32,352	32,352	32,352	32,352	0	0	0	0	0	32,352	0	0	0	0	10/20/2021
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	D	09/26/2016	WELLS FARGO		6,545,340	6,000,000	6,066,210	6,044,693	0	(5,320)	0	(5,320)	0	6,039,373	0	505,967	505,967	229,333	10/15/2021
12548W-AA-1	CIFC 2012-3A A1L 2.270% 01/29/25	D	10/29/2016	Paydown		4,000,000	4,000,000	3,986,644	4,007,891	0	(7,891)	0	(7,891)	0	4,000,000	0	0	0	80,291	01/29/2025
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		09/20/2016	WELLS FARGO		1,075,860	1,000,000	1,018,890	1,016,315	0	(1,211)	0	(1,211)	0	1,015,105	0	60,755	60,755	38,132	04/30/2024
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	09/06/2016	NOMURA SECURITIES INTERNATIONA		653,985	650,000	641,310	644,004	0	565	0	565	0	644,569	0	9,416	9,416	22,317	07/17/2022
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.934% 03/11/16	D	03/11/2016	Maturity		1,300,000	1,300,000	1,300,589	1,300,075	0	(75)	0	(75)	0	1,300,000	0	0	0	2,603	03/11/2016
25243Y-AU-3	DIAGEO PLC 2.625% 04/29/23	D	10/25/2016	MITSUBISHI UFJ SECURITIES		2,737,768	2,650,000	2,643,508	2,645,027	0	558	0	558	0	2,645,585	0	92,183	92,183	69,369	04/29/2023
29274F-AB-0	ENERSIS SA 7.400% 12/01/16	D	12/01/2016	Maturity		7,000,000	7,000,000	6,843,970	6,985,879	0	14,121	0	14,121	0	7,000,000	0	0	0	518,000	12/01/2016
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	D	06/20/2016	HONG KONG SHANGHAI BK		820,000	1,000,000	1,023,450	1,012,438	0	(1,190)	0	(1,190)	0	1,011,248	0	(191,248)	(191,248)	43,828	08/01/2020
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	D	10/03/2016	Taxable Exchange		1,287,725	1,361,000	1,392,984	1,392,321	0	(477)	0	(477)	0	1,391,844	0	(104,119)	(104,119)	69,020	06/27/2044
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	10/01/2016	Redemption 100.0000		97,900	97,900	97,900	97,900	0	0	0	0	0	97,900	0	0	0	3,902	09/30/2020
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	07/01/2016	GOLDENTREE-BANK LOANS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/14/2021
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	09/30/2016	Redemption 100.0000		2,362	2,362	2,368	2,365	0	(3)	0	(3)	0	2,362	0	0	0	16	10/14/2021
81726J-AE-1	SENSATA TECHNOLOGIES 3.000% 10/14/21	D	03/31/2016	Redemption 100.0000		2,362	2,362	2,368	2,367	0	(5)	0	(5)	0	2,362	0	0	0	9	10/14/2021

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
81726J-AE-1	SENSATA TECHNOLOGIES 3.000% 10/14/21	D	05/31/2016	Security Withdraw		468,177	467,638	468,807	468,618	0	(441)	0	(441)	0	468,177	0	0	0	8,885	10/14/2021
826200-AC-1	SIEMENS FINANCING 5.750% 10/17/16	D	10/17/2016	Maturity		16,000,000	16,000,000	16,215,190	16,020,600	0	(20,600)	0	(20,600)	0	16,000,000	0	0	0	920,000	10/17/2016
82773W-AD-4	HAMILTON SUNDSTRAND(SILVER II) 4.000% 12/13/19	D	01/01/2016	Redemption 100.0000		5,479	5,479	5,122	5,162	0	317	0	317	0	5,479	0	0	0	56	12/13/2019
82773W-AD-4	HAMILTON SUNDSTRAND(SILVER II) 4.000% 12/13/19	D	05/31/2016	Security Withdraw		222,059	234,521	219,278	220,961	0	1,098	0	1,098	0	222,059	0	0	0	6,827	12/13/2019
853250-AA-6	STANDARD CHARTERED BANK 8.000% 05/30/31	D	03/18/2016	TENDER OFFER		4,568,246	3,630,000	3,600,234	3,606,462	0	(88)	0	(88)	0	3,606,374	0	961,873	961,873	91,153	05/30/2031
87938W-AB-9	TELEFONICA EMISIONES 6.421% 06/20/16	D	06/20/2016	Maturity		1,000,000	1,000,000	1,029,060	1,001,777	0	(1,777)	0	(1,777)	0	1,000,000	0	0	0	32,105	06/20/2016
94707V-AA-8	WEATHERFORD BERMUDA 5.125% 09/15/20	D	01/15/2016	ADVANTUS CAPITAL MANAGEMENT		330,750	450,000	445,658	445,965	0	47	0	47	0	446,011	0	(115,261)	(115,261)	8,072	09/15/2020
BL1738-46-9	AURIS LUXEMBOURG (SIEMENS) 4.250% 01/16/22	D	01/26/2016	GOLDENTREE-BANK LOANS		388,967	391,905	387,986	387,419	0	(12)	0	(12)	0	387,406	0	1,560	1,560	243	01/16/2022
BL1738-46-9	AURIS LUXEMBOURG (SIEMENS) 4.250% 01/16/22	D	01/01/2016	Redemption 100.0000		985	985	975	973	0	11	0	11	0	985	0	0	0	0	01/16/2022
BL1773-68-0	VISTRA GROUP LTD 4.750% 10/26/22	D	01/14/2016	GOLDENTREE-BANK LOANS		323,375	325,000	323,375	323,102	0	(58)	0	(58)	0	323,044	0	331	331	1,953	10/26/2022
G2967L-AG-8	AVAGO TECHNOLOGIES CAYMAN LTD TL B3 1L 02/01/23	D	12/15/2016	Redemption 100.0000		2,570	2,570	2,536	2,536	0	34	0	34	0	2,570	0	0	0	19	02/01/2023
G7739P-AF-7	CABLE & WIRELESS TL B1 1L USD 12/02/22	C	06/17/2016	GOLDENTREE-BANK LOANS		7,932	8,250	8,085	8,085	0	0	0	0	0	8,085	0	(153)	(153)	0	12/02/2022
G7739P-AG-5	CABLE & WIRELESS TL B2 1L USD 12/02/22	C	06/17/2016	GOLDENTREE-BANK LOANS		6,490	6,750	6,615	6,615	0	0	0	0	0	6,615	0	(125)	(125)	0	12/02/2022
L29678-AF-3	ENDO PHARMA TL B 1L 09/25/22	C	09/30/2016	Redemption 100.0000		2,351	2,351	2,333	2,332	0	19	0	19	0	2,351	0	0	0	725	09/25/2022
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L 04/28/21	C	10/31/2016	Redemption 100.0000		1,796	1,796	1,761	1,752	0	44	0	44	0	1,796	0	0	0	40	04/28/2021
L9308U-AG-5	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 09/02/21	C	11/15/2016	Redemption 100.0000		11,717	11,717	11,509	11,509	0	208	0	208	0	11,717	0	0	0	124	09/02/2021
Y6434N-AC-9	OSG INTERNATIONAL INC TL B-EXIT 1L 08/05/19	D	09/30/2016	Redemption 100.0000		111,806	111,806	110,688	110,448	0	1,358	0	1,358	0	111,806	0	0	0	2,069	08/05/2019
872225-AF-4	TBW 2006-5 A5A		12/31/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	768	11/25/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						470,170,560	458,799,326	458,702,507	459,560,730	0	1,311,087	2,190	1,308,897	0	460,869,628	0	9,300,928	9,300,928	17,917,089	XXX
060505-DR-2	BANK OF AMERICA CORP 8.000% Perpet.		04/01/2016	Various		12,917,500	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(82,500)	(82,500)	620,667	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						12,917,500	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(82,500)	(82,500)	620,667	XXX
8399997. Total - Bonds - Part 4						638,736,699	626,181,890	628,584,960	627,761,678	0	1,166,100	2,190	1,163,910	0	628,925,590	0	9,811,104	9,811,104	20,949,935	XXX
8399998. Total - Bonds - Part 5						186,515,479	184,366,058	184,204,306		0	171,208	0	171,208	0	184,375,513	0	2,139,973	2,139,973	2,003,907	XXX
8399999. Total - Bonds						825,252,178	810,547,948	812,789,266	627,761,678	0	1,337,308	2,190	1,335,118	0	813,301,103	0	11,951,077	11,951,077	22,953,842	XXX
064058-20-9	BANK OF NY MELLON CORP PFD		03/29/2016	Various	132,000.000	3,405,783	0.00	2,781,900	2,781,900	0	0	0	0	0	2,781,900	0	623,883	623,883	6,587	
23317H-60-7	DDR CORP PREFERRED		06/20/2016	ADVANTUS CAPITAL MANAGEMENT	3,700.000	96,963	0.00	81,493	81,493	0	0	0	0	0	81,493	0	15,470	15,470	3,006	
253868-70-7	DIGITAL REALTY TRUST INC PREFERRED		06/30/2016	ADVANTUS CAPITAL MANAGEMENT	17,600.000	452,189	0.00	412,412	412,412	0	0	0	0	0	412,412	0	39,777	39,777	7,044	
26870@-12-6	EMN8, INC. PREFERRED STOCK -		11/30/2016	PRIVATE PLACEMENT	689,274.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
49427F-80-1	KILROY REALTY CORP PREFERRED		09/21/2016	ADVANTUS CAPITAL MANAGEMENT	5,100.000	132,985	0.00	115,668	115,668	0	0	0	0	0	115,668	0	17,317	17,317	4,104	
49446R-74-5	KIMCO REALTY CORP PFD		08/10/2016	ADVANTUS CAPITAL MANAGEMENT	2,700.000	71,308	0.00	67,226	67,226	0	0	0	0	0	67,226	0	4,082	4,082	2,848	
637417-60-1	NATL RETAIL PROP PREFERRED		03/22/2016	ADVANTUS CAPITAL MANAGEMENT	15,379.000	401,350	0.00	349,181	349,181	0	0	0	0	0	349,181	0	52,170	52,170	3,125	
637417-80-9	NATL RETAIL PROP PREFERRED		08/26/2016	ADVANTUS CAPITAL MANAGEMENT	8,400.000	222,004	0.00	206,889	206,889	0	0	0	0	0	206,889	0	15,116	15,116	4,988	
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		08/10/2016	ADVANTUS CAPITAL MANAGEMENT	787.000	20,659	0.00	19,520	19,520	0	0	0	0	0	19,520	0	1,138	1,138	566	
69360J-71-9	PS BUSINESS PARKS INC PREFERRED		07/28/2016	ADVANTUS CAPITAL MANAGEMENT	19,000.000	494,384	0.00	433,127	433,127	0	0	0	0	0	433,127	0	61,257	61,257	8,311	
876664-60-8	TAUBMAN CENTERS INC PREFERRED		10/21/2016	ADVANTUS CAPITAL MANAGEMENT	4,967.000	130,857	0.00	116,303	116,303	0	0	0	0	0	116,303	0	14,554	14,554	2,478	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
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
917286-70-0	URSTADT BIDDLE PROPS INC PREFERRED		06/30/2016	ADVANTUS CAPITAL MANAGEMENT	4,600.000	122,211	0.00	109,171	109,171	0	0	0	0	0	109,171	0	13,040	13,040	3,919	
917286-80-9	URSTADT BIDDLE PROPS INC PREFERRED		03/30/2016	ADVANTUS CAPITAL MANAGEMENT	2,900.000	77,003	0.00	72,500	72,500	0	0	0	0	0	72,500	0	4,503	4,503	1,223	
70509V-20-9	PEBBLEBROOK HOTEL TRUST PREFERRED		12/31/2016	Various	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	1,841	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,627,696	XXX	4,765,390	4,765,390	0	0	0	0	0	4,765,390	0	862,307	862,307	50,040	XXX
8999997. Total - Preferred Stocks - Part 4						5,627,696	XXX	4,765,390	4,765,390	0	0	0	0	0	4,765,390	0	862,307	862,307	50,040	XXX
8999998. Total - Preferred Stocks - Part 5						921,951	XXX	934,576		0	0	0	0	0	934,576	0	(12,624)	(12,624)	0	XXX
8999999. Total - Preferred Stocks						6,549,647	XXX	5,699,966	4,765,390	0	0	0	0	0	5,699,966	0	849,683	849,683	50,040	XXX
000000-00-0	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		12/14/2016	ADVANTUS CAPITAL MANAGEMENT	11,700.000	252,278		263,563	271,380	(7,818)	0	0	(7,818)	0	263,563	0	(11,285)	(11,285)	10,755	
00101J-10-6	ADT CORP/THE-W ISSUE		05/02/2016	TENDER OFFER	9,758.000	409,836		311,433	321,819	(10,385)	0	0	(10,385)	0	311,433	0	98,403	98,403	2,147	
001084-10-2	AGCO CORP		12/13/2016	Various	272,890.000	14,178,908		14,409,043	12,386,477	2,022,566	0	0	2,022,566	0	14,409,043	0	(230,135)	(230,135)	61,681	
001204-10-6	AGL RESOURCES INC		07/01/2016	TENDER OFFER	4,916.000	324,456		298,069	313,690	(15,621)	0	0	(15,621)	0	298,069	0	26,387	26,387	5,211	
00130H-10-5	AES CORP		09/13/2016	ADVANTUS CAPITAL MANAGEMENT	300.000	3,725		3,668	3,668	0	0	0	0	0	3,668	0	57	57	33	
00206R-10-2	AT&T INC		12/16/2016	ADVANTUS CAPITAL MANAGEMENT	600.000	24,875		25,452	25,452	0	0	0	0	0	25,452	0	(577)	(577)	288	
002824-10-0	ABBOTT LABS		12/13/2016	Various	117,075.000	4,805,589		4,335,202	5,257,838	(922,636)	0	0	(922,636)	0	4,335,202	0	470,387	470,387	86,112	
008492-10-0	AGREE REALTY CORP REIT		07/26/2016	ADVANTUS CAPITAL MANAGEMENT	10,900.000	458,815		328,186	370,491	(42,305)	0	0	(42,305)	0	328,186	0	130,630	130,630	9,932	
009158-10-6	APD		10/06/2016	Spin Off	0.000	109,204		109,204	104,141	5,063	0	0	5,063	0	109,204	0	0	0	0	
009363-10-2	AIRGAS INC		05/23/2016	TENDER OFFER	4,142.000	592,306		390,864	572,921	(182,057)	0	0	(182,057)	0	390,864	0	201,442	201,442	2,485	
015271-10-9	ALEXANDRIA REAL ESTATE EQUIT REIT		05/24/2016	ADVANTUS CAPITAL MANAGEMENT	4,729.000	444,525		425,303	427,312	(2,009)	0	0	(2,009)	0	425,303	0	19,222	19,222	7,117	
02079K-30-5	ALPHABET CLASS A		08/25/2016	BNY CONVERG-SOFT	706.000	558,929		219,681	549,275	(329,594)	0	0	(329,594)	0	219,681	0	339,248	339,248	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		07/14/2016	ADVANTUS CAPITAL MANAGEMENT	900.000	46,969		37,125	37,125	0	0	0	0	0	37,125	0	9,844	9,844	738	
025537-10-1	AMERICAN ELECTRIC POWER		07/28/2016	ADVANTUS CAPITAL MANAGEMENT	1,800.000	119,699		104,354	104,886	(532)	0	0	(532)	0	104,354	0	15,345	15,345	1,736	
032654-10-5	ANALOG DEVICES		12/21/2016	BNY CONVERG-SOFT	40,084.000	2,959,987		2,170,905	2,217,447	(46,542)	0	0	(46,542)	0	2,170,905	0	789,081	789,081	67,341	
036752-10-3	ANTHEM INC		04/20/2016	BNY CONVERG-SOFT	16,724.000	2,409,137		2,311,059	2,331,995	(20,935)	0	0	(20,935)	0	2,311,059	0	98,077	98,077	10,871	
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/21/2016	BNY CONVERG-SOFT	54,815.000	5,617,905		4,145,187	4,643,927	(498,740)	0	0	(498,740)	0	4,145,187	0	1,472,718	1,472,718	116,208	
053484-10-1	AVALON BAY COMMUNITIES REIT		10/27/2016	ADVANTUS CAPITAL MANAGEMENT	100.000	16,540		17,024	17,024	0	0	0	0	0	17,024	0	(484)	(484)	405	
053611-10-9	AVERY DENNISON CORP		04/20/2016	BNY CONVERG-SOFT	5,163.000	378,596		292,928	323,514	(30,585)	0	0	(30,585)	0	292,928	0	85,667	85,667	1,910	
053807-10-3	AVNET INC		11/07/2016	INSTINET	6,174.000	263,842		211,773	264,494	(52,722)	0	0	(52,722)	0	211,773	0	52,069	52,069	3,149	
060505-10-4	BANK OF AMERICA CORP		11/07/2016	Various	88,884.000	1,233,909		926,321	1,495,918	(569,596)	0	0	(569,596)	0	926,321	0	307,588	307,588	8,461	
064058-10-0	BANK OF NY MELLON CORP		09/29/2016	Various	301,170.000	11,146,341		9,204,070	12,414,227	(3,210,157)	0	0	(3,210,157)	0	9,204,070	0	1,942,271	1,942,271	101,718	
075887-10-9	BECTON DICKINSON		09/20/2016	BANK OF NEW YORK	11,341.000	2,003,163		1,559,589	1,747,535	(187,945)	0	0	(187,945)	0	1,559,589	0	443,573	443,573	22,455	
09247X-10-1	BLACKROCK INC		12/21/2016	BNY CONVERG-SOFT	22,538.000	8,914,757		4,338,419	7,674,640	(3,336,221)	0	0	(3,336,221)	0	4,338,419	0	4,576,338	4,576,338	206,448	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	8,700.000	258,761		265,780	232,812	32,968	0	0	32,968	0	265,780	0	(7,018)	(7,018)	21,576	
105368-20-3	BRANDYWINE REALTY TRUST REIT		05/26/2016	ADVANTUS CAPITAL MANAGEMENT	13,300.000	197,641		181,522	181,678	(156)	0	0	(156)	0	181,522	0	16,119	16,119	3,990	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	21,300.000	480,883		517,810	550,476	(32,666)	0	0	(32,666)	0	517,810	0	(36,928)	(36,928)	4,900	
12572Q-10-5	CME GROUP INC		09/01/2016	Various	19,607.000	1,955,126		1,117,241	1,776,394	(659,153)	0	0	(659,153)	0	1,117,241	0	837,885	837,885	80,389	
125896-10-0	CMS ENERGY CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	6,300.000	266,207		224,108	227,304	(3,196)	0	0	(3,196)	0	224,108	0	42,099	42,099	2,852	
126408-10-3	CSX CORP		12/21/2016	Various	80,250.000	2,935,405		2,153,742	2,096,938	56,804	0	0	56,804	0	2,153,742	0	781,663	781,663	52,547	
126650-10-0	CVS CORP		10/13/2016	Various	22,143.000	2,066,253		2,005,496	2,164,921	(159,425)	0	0	(159,425)	0	2,005,496	0	60,757	60,757	24,797	
12686C-10-9	CABLEVISION SYSTEMS		03/14/2016	BNY CONVERG-SOFT	11,914.000	390,555		288,474	380,057	(91,583)	0	0	(91,583)	0	288,474	0	102,081	102,081	0	
133131-10-2	CAMDEN PROPERTY TRUST REIT		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	3,200.000	257,278		243,040	245,632	(2,592)	0	0	(2,592)	0	243,040	0	14,239	14,239	18,455	
15189T-10-7	CENTERPOINT ENERGY		01/01/2016	ADVANTUS CAPITAL MANAGEMENT	1,700.000	30,155		31,688	31,212	476	0	0	476	0	31,688	0	(1,533)	(1,533)	(30,155)	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON		05/19/2016	Cash Adjustment	0.000	29		30	30	0	0	0	0	0	30	0	0	0	0	
16208T-10-2	CHATHAM LODGING TRUST REIT		10/21/2016	ADVANTUS CAPITAL MANAGEMENT	18,700.000	389,962		510,111	382,976	127,135	0	0	127,135	0	510,111	0	(120,149)	(120,149)	14,982	
165240-10-2	CHESAPEAKE LODGING TRUST REIT		11/01/2016	ADVANTUS CAPITAL MANAGEMENT	23,200.000	535,913		774,094	583,712	190,382	0	0	190,382	0	774,094	0	(238,181)	(238,181)	27,800	
17275R-10-2	CISCO SYSTEMS INC		12/27/2016	Various	202,117.000	6,257,326		4,673,511	5,489,498	(815,987)	0	0	(815,987)	0	4,673,511	0	1,583,815	1,583,815	168,865	
19624R-10-6	COLONY CAPITAL INC. REIT		11/04/2016	ADVANTUS CAPITAL MANAGEMENT	33,900.000	600,831		750,740	660,372	90,368	0	0	90,368	0	750,740	0	(149,909)	(149,909)	41,720	
198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		09/26/2016	Various	385,000.000	6,118,040		5,907,939	6,729,800	(821,861)	0	0	(821,861)	0	5,907,939	0	210,101	210,101	205,590	
20825C-10-4	CONOCOPHILLIPS		04/13/2016	ADVANTUS CAPITAL MANAGEMENT	8,085.000	332,824		450,201	377,489	72,713	0	0	72,713	0	450,201	0	(117,377)	(117,377)	2,021	
219350-10-5	CORNING INC		12/20/2016	BNY CONVERG-SOFT	160,307.000	3,933,110		2,689,599	2,930,412	(240,813)	0	0	(240,813)	0	2,689,599	0	1,243,512	1,243,512	86,566	
224399-10-5	CRANE CO		12/05/2016	Various	480,000.000	35,694,117		17,539,189	22,963,200	(5,424,011)	0	0	(5,424,011)	0	17,539,189	0	18,154,928	18,154,928	633,600	
22662X-10-0	CRIMSON WINE GROUP LTD-WI		09/21/2016	BNY CONVERGEX-EXEC	78.000	666		0	686	(686)	0	0	(686)	0	0	0	666	666	0	
22822V-10-1	CROWN CASTLE INTL CORP REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	600.000	54,839		53,289	53,289	0	0	0	0	0	53,289	0	1,550	1,550	266	
233331-10-7	DTE ENERGY COMPANY		06/27/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	176,995		159,284	160,380	(1,096)	0	0	(1,096)	0	159,284	0	17,711	17,711	1,095	
244199-10-5	DEERE & COMPANY		05/24/2016	BNY CONVERG-SOFT	32,347.000	2,568,716		2,821,926	2,467,106	354,821	0	0	354,821	0	2,821,926	0	(253,210)	(253,210)	38,816	
253868-10-3	DIGITAL REALTY TRUST INC REIT		12/09/2016	ADVANTUS CAPITAL MANAGEMENT	300.000	28,260		23,811	23,811	0	0	0	0	0	23,811	0	4,449	4,449	792	
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		12/15/2016	HOWARD WEIL	3,000.000	81,394		82,228	82,228	0	0	0	0	0	82,228	0	(834)	(834)	1,449	
25746U-10-9	DOMINION RESOURCES		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	7,500.000	560,811		551,346	507,300	44,046	0	0	44,046	0	551,346	0	9,465	9,465	13,906	
263534-10-9	DU PONT EI DE NEMOURS & CO		12/21/2016	BNY CONVERG-SOFT	10,019.000	756,466		483,440	667,265	(183,826)	0	0	(183,826)	0	483,440	0	273,026	273,026	15,229	
264411-50-5	DUKE WEEKS REALTY CORP REIT		06/16/2016	ADVANTUS CAPITAL MANAGEMENT	14,100.000	328,651		289,015	296,382	(7,367)	0	0	(7,367)	0	289,015	0	39,636	39,636	4,176	
26441C-20-4	DUKE ENERGY		11/28/2016	ADVANTUS CAPITAL MANAGEMENT	10,500.000	795,913		741,651	749,595	(7,944)	0	0	(7,944)	0	741,651	0	54,262	54,262	4,980	
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		02/09/2016	ADVANTUS CAPITAL MANAGEMENT	15,500.000	486,749		457,135	492,745	(35,610)	0	0	(35,610)	0	457,135	0	29,614	29,614	7,285	
26884U-10-9	EPR PROPERTIES REIT		06/21/2016	ADVANTUS CAPITAL MANAGEMENT	18,200.000	1,196,920		952,501	1,063,790	(111,289)	0	0	(111,289)	0	952,501	0	244,419	244,419	21,090	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/27/2016	Various	11,700.000	823,040		751,073	882,882	(131,809)	0	0	(131,809)	0	751,073	0	71,967	71,967	14,940	
277276-10-1	EASTGROUP PROPERTIES INC REIT		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	12,200.000	816,705		694,081	679,560	14,521	0	0	14,521	0	694,081	0	122,623	122,623	10,682	
28140H-20-3	EDUCATION REALTY TRUST INC REIT		07/08/2016	ADVANTUS CAPITAL MANAGEMENT	1,400.000	63,590		49,700	49,700	0	0	0	0	0	49,700	0	13,890	13,890	1,036	
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		12/27/2016	Various	46,700.000	1,666,120		1,869,499	1,554,613	314,886	0	0	314,886	0	1,869,499	0	(203,379)	(203,379)	187,408	
29273V-10-0	ENERGY TRANSFER EQUITY LP		07/21/2016	Various	802,100.000	9,388,719		11,842,231	11,020,854	821,377	0	0	821,377	0	11,842,231	0	(2,453,512)	(2,453,512)	344,024	
29336T-10-0	ENLINK MIDSTREAM LLC		06/15/2016	Various	154,900.000	2,344,483		4,536,572	2,337,441	2,199,131	0	0	2,199,131	0	4,536,572	0	(2,192,089)	(2,192,089)	78,999	
29336U-10-7	ENLINK MISTREAM PARTNER LP		10/18/2016	Various	209,000.000	3,173,459		5,863,552	3,463,243	2,400,309	0	0	2,400,309	0	5,863,552	0	(2,690,093)	(2,690,093)	162,591	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/27/2016	Various	73,100.000	1,980,813		1,388,393	1,869,898	(481,505)	0	0	(481,505)	0	1,388,393	0	592,421	592,421	100,948	
30161N-10-1	EXELON CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	11,400.000	392,079		348,598	316,578	32,020	0	0	32,020	0	348,598	0	43,481	43,481	4,588	
34960P-10-1	FORTRESS TRANSPORTATION & IN COMMON		03/04/2016	ADVANTUS CAPITAL MANAGEMENT	20,221.000	197,715		336,862	227,688	109,173	0	0	109,173	0	336,862	0	(139,147)	(139,147)	0	
35906A-10-8	FRONTIER COMMUNICATIONS		11/25/2016	ADVANTUS CAPITAL MANAGEMENT	73,000.000	323,826		445,133	340,910	104,223	0	0	104,223	0	445,133	0	(121,307)	(121,307)	16,244	
363576-10-9	ARTHUR J GALLAGHER & CO		11/07/2016	INSTINET	7,702.000	373,642		357,855	315,320	42,535	0	0	42,535	0	357,855	0	15,787	15,787	8,780	
369604-10-3	GENERAL ELECTRIC CO		08/25/2016	BNY CONVERG-SOFT	67,181.000	2,095,592		1,737,220	2,092,688	(355,468)	0	0	(355,468)	0	1,737,220	0	358,372	358,372	46,355	
371927-10-4	GENESIS ENERGY L.P.		12/27/2016	UBS WARBURG	14,700.000	516,545		260,937	540,078	(279,141)	0	0	(279,141)	0	260,937	0	255,609	255,609	39,947	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/07/2016	Various	101,182.000	15,345,952		14,501,652	18,236,032	(3,734,380)	0	0	(3,734,380)	0	14,501,652	0	844,300	844,300	2,841	
40414L-10-9	HCP INC REIT		11/02/2016	ADVANTUS CAPITAL MANAGEMENT	500.000	14,730		17,338	17,338	0	0	0	0	0	17,338	0	(2,608)	(2,608)	288	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 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 Con-tractual Maturity Date
40414L-10-9	HCP INC REIT		11/01/2016	Spin Off	0.000	26,019		26,019	26,019	0	0	0	0	0	26,019	0	0	0	0	
413875-10-5	HARRIS CORP		12/21/2016	BNY CONVERG-SOFT	13,532.000	1,405,032		1,015,016	1,175,931	(160,914)	0	0	(160,914)	0	1,015,016	0	390,016	390,016	27,876	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		09/01/2016	ADVANTUS CAPITAL MANAGEMENT	7,100.000	225,401		180,377	191,487	(11,110)	0	0	(11,110)	0	180,377	0	45,023	45,023	5,163	
427825-50-0	HERSHA HOSPITALITY TRUST REIT		12/19/2016	ADVANTUS CAPITAL MANAGEMENT	16,800.000	301,269		423,786	364,084	59,702	0	0	59,702	0	423,786	0	(122,517)	(122,517)	8,750	
42824C-10-9	HP ENTERPRISE CO		06/03/2016	BNY CONVERG-SOFT	413,029.000	7,326,261		4,854,232	6,278,041	(1,423,808)	0	0	(1,423,808)	0	4,854,232	0	2,472,028	2,472,028	45,433	
431284-10-8	HIGHWOODS PROPERTY		06/24/2016	ADVANTUS CAPITAL MANAGEMENT	13,200.000	625,664		520,694	575,520	(54,826)	0	0	(54,826)	0	520,694	0	104,969	104,969	7,310	
437076-10-2	HOME DEPOT		12/21/2016	Various	67,979.000	9,292,282		7,742,536	8,990,223	(1,247,687)	0	0	(1,247,687)	0	7,742,536	0	1,549,746	1,549,746	143,600	
44106M-10-2	HOSPITALITY PROP TRUST REIT		11/16/2016	ADVANTUS CAPITAL MANAGEMENT	13,425.000	316,428		377,105	351,064	26,041	0	0	26,041	0	377,105	0	(60,677)	(60,677)	7,669	
44107P-10-4	HOST HOTELS & RESORTS INC		06/29/2016	ADVANTUS CAPITAL MANAGEMENT	19,400.000	278,146		331,628	297,596	34,032	0	0	34,032	0	331,628	0	(53,482)	(53,482)	5,460	
460335-20-1	INTL SPEEDWAY CORP-CL A		12/27/2016	Various	88,699.000	3,100,144		2,112,380	2,990,930	(878,550)	0	0	(878,550)	0	2,112,380	0	987,764	987,764	11,367	
461730-10-3	INVESTORS REAL ESTATE TRUST REIT		07/29/2016	ADVANTUS CAPITAL MANAGEMENT	47,400.000	301,544		344,316	329,430	14,886	0	0	14,886	0	344,316	0	(42,772)	(42,772)	16,991	
46625H-10-0	JP MORGAN CHASE & CO		12/21/2016	BNY CONVERG-SOFT	62,940.000	5,449,038		3,864,472	4,155,928	(291,456)	0	0	(291,456)	0	3,864,472	0	1,584,566	1,584,566	115,810	
478366-10-7	JOHNSON CONTROLS		09/06/2016	Taxable Exchange	44,221.000	2,060,479		1,783,570	1,746,287	37,283	0	0	37,283	0	1,783,570	0	276,909	276,909	51,296	
481165-10-8	JOY GLOBAL INC		04/20/2016	Various	224,254.000	2,288,913		2,648,440	2,827,843	(179,403)	0	0	(179,403)	0	2,648,440	0	(359,527)	(359,527)	1,525	
489170-10-0	KENNAMETAL INC		12/13/2016	BNY CONVERG-SOFT	51,665.000	1,061,598		1,839,173	991,968	847,205	0	0	847,205	0	1,839,173	0	(777,576)	(777,576)	4,499	
494368-10-3	KIMBERLY CLARK		04/20/2016	BNY CONVERG-SOFT	20,290.000	2,766,288		1,226,810	2,582,917	(1,356,107)	0	0	(1,356,107)	0	1,226,810	0	1,539,478	1,539,478	36,522	
49446R-10-9	KIMCO REALTY CORP		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	12,800.000	376,548		323,806	339,253	(15,447)	0	0	(15,447)	0	323,806	0	52,742	52,742	6,477	
49456B-10-1	KINDER MORGAN		05/13/2016	Various	51,000.000	924,380		923,042	760,920	162,122	0	0	162,122	0	923,042	0	1,339	1,339	8,250	
502175-10-2	LTC PROPERTIES INC REIT		11/25/2016	ADVANTUS CAPITAL MANAGEMENT	7,200.000	356,315		282,928	310,608	(27,680)	0	0	(27,680)	0	282,928	0	73,387	73,387	10,392	
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/20/2016	BANK OF NEW YORK	4,928.000	725,784		511,133	588,945	(77,812)	0	0	(77,812)	0	511,133	0	214,651	214,651	10,349	
527288-10-4	LEUCADIA NATIONAL CORP		08/05/2016	BNY CONVERGEX-EXEC	788.000	14,871		0	13,703	(13,703)	0	0	(13,703)	0	0	0	14,871	14,871	99	
531172-10-4	LIBERTY PROPERTY TRUST REIT		01/22/2016	ADVANTUS CAPITAL MANAGEMENT	7,547.000	227,817		241,258	234,334	6,924	0	0	6,924	0	241,258	0	(13,441)	(13,441)	3,585	
55336V-10-0	MPLX LP LIMITED PARTNERS		11/29/2016	Various	32,630.000	1,007,167		1,023,790	1,283,338	(259,547)	0	0	(259,547)	0	1,023,790	0	(16,623)	(16,623)	34,551	
55336V-10-0	MPLX LP LIMITED PARTNERS		02/19/2016	ADVANTUS CAPITAL MANAGEMENT	2,800.000	51,463		100,608	110,124	(9,516)	0	0	(9,516)	0	100,608	0	(49,145)	(49,145)	1,400	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		10/27/2016	Various	17,974.000	1,216,762		1,097,706	1,315,989	(218,282)	0	0	(218,282)	0	1,097,706	0	119,056	119,056	5,030	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/27/2016	Various	110,900.000	7,978,994		4,597,611	7,532,328	(2,934,717)	0	0	(2,934,717)	0	4,597,611	0	3,381,383	3,381,383	238,219	
565849-10-6	MARATHON OIL CORP		04/20/2016	BNY CONVERG-SOFT	58,970.000	815,879		998,569	742,432	256,136	0	0	256,136	0	998,569	0	(182,689)	(182,689)	2,949	
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Cash Adjustment	0.000	14		14	14	0	0	0	0	0	14	0	0	0	0	
58933Y-10-5	MERCK & CO INC		12/22/2016	INSTINET	64,561.000	3,837,939		2,245,560	3,410,112	(1,164,552)	0	0	(1,164,552)	0	2,245,560	0	1,592,378	1,592,378	118,792	
594918-10-4	MICROSOFT CORP		12/27/2016	Various	70,517.000	4,339,945		2,260,484	3,912,283	(1,651,799)	0	0	(1,651,799)	0	2,260,484	0	2,079,461	2,079,461	92,705	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		10/25/2016	ADVANTUS CAPITAL MANAGEMENT	2,200.000	210,723		180,078	204,976	(24,898)	0	0	(24,898)	0	180,078	0	30,646	30,646	1,558	
609207-10-5	MONDELEZ INTERNATIONAL INC		12/27/2016	Various	320,048.000	13,904,618		8,939,267	14,350,952	(5,411,686)	0	0	(5,411,686)	0	8,939,267	0	4,965,351	4,965,351	183,374	
620076-30-7	MOTOROLA INC		09/20/2016	BANK OF NEW YORK	18,196.000	1,371,876		1,165,159	1,245,516	(80,357)	0	0	(80,357)	0	1,165,159	0	206,717	206,717	29,841	
62942X-30-6	NRG YIELD INC-CLASS A COMMON		08/09/2016	ADVANTUS CAPITAL MANAGEMENT	1,700.000	28,069		26,038	26,038	0	0	0	0	0	26,038	0	2,031	2,031	391	
63633D-10-4	NATL HEALTH INV REIT		11/10/2016	ADVANTUS CAPITAL MANAGEMENT	4,400.000	335,790		299,872	267,828	32,044	0	0	32,044	0	299,872	0	35,918	35,918	11,930	
637071-10-1	NATIONAL OILWELL VARCO INC		10/25/2016	Various	180,162.000	5,547,805		5,997,593	6,033,625	(36,032)	0	0	(36,032)	0	5,997,593	0	(449,788)	(449,788)	13,753	
64110D-10-4	NETAPP INC		09/20/2016	BANK OF NEW YORK	34,404.000	1,219,894		1,070,759	912,738	158,021	0	0	158,021	0	1,070,759	0	149,135	149,135	18,922	
651229-10-6	NEWELL BRANDS INC		09/20/2016	BANK OF NEW YORK	14,235.000	732,839		583,300	627,479	(44,178)	0	0	(44,178)	0	583,300	0	149,538	149,538	8,114	
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/25/2016	Spin Off	0.000	1,288		1,288	1,234	54	0	0	54	0	1,288	0	0	0	0	
681936-10-0	OMEGA HEALTHCARE REIT		12/22/2016	ADVANTUS CAPITAL MANAGEMENT	7,605.000	252,877		249,137	266,023	(16,885)	0	0	(16,885)	0	249,137	0	3,739	3,739	15,874	
684060-10-6	ORANGE SA-SPONS ADR		12/31/2016	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(726)	
690732-10-2	OWENS & MINOR INC		12/13/2016	Various	94,400.000	3,186,645		2,890,321	3,396,512	(506,191)	0	0	(506,191)	0	2,890,321	0	296,324	296,324	66,812	
69331C-10-8	PACIFIC GAS & ELECTRIC		07/28/2016	ADVANTUS CAPITAL MANAGEMENT	400.000	25,385		23,834	23,834	0	0	0	0	0	23,834	0	1,551	1,551	196	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
69351T-10-6	PPL CORPORATION		09/29/2016	ADVANTUS CAPITAL MANAGEMENT	36,044.000	1,291,894		1,148,189	1,230,182	(81,992)	0	0	(81,992)	0	1,148,189	0	143,705	143,705	40,676	
701094-10-4	PARKER HANNIFIN		09/20/2016	Various	74,018.000	7,988,695		8,302,054	7,178,266	1,123,789	0	0	1,123,789	0	8,302,054	0	(313,360)	(313,360)	98,410	
70159Q-10-4	PARKWAY PROPERTIES INC REIT		06/09/2016	ADVANTUS CAPITAL MANAGEMENT	29,000.000	496,476		477,199	453,270	23,929	0	0	23,929	0	477,199	0	19,277	19,277	5,438	
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		12/20/2016	ADVANTUS CAPITAL MANAGEMENT	10,389.000	195,302		265,607	217,569	48,038	0	0	48,038	0	265,607	0	(70,305)	(70,305)	13,395	
703395-10-3	PATTERSON COS INC		09/20/2016	BANK OF NEW YORK	4,798.000	220,957		216,119	216,918	(799)	0	0	(799)	0	216,119	0	4,839	4,839	3,359	
709102-10-7	PENN REAL ESTATE INVEST TST REIT		09/07/2016	ADVANTUS CAPITAL MANAGEMENT	800.000	20,096		18,136	18,136	0	0	0	0	0	18,136	0	1,960	1,960	336	
713448-10-8	PEPSICO INC		12/20/2016	BNY CONVERG-SOFT	26,708.000	2,798,227		2,445,390	2,668,663	(223,274)	0	0	(223,274)	0	2,445,390	0	352,837	352,837	77,720	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		12/15/2016	Various	90,200.000	4,219,850		4,846,784	5,538,280	(691,496)	0	0	(691,496)	0	4,846,784	0	(626,934)	(626,934)	160,351	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	17,700.000	324,626		249,391	299,586	(50,196)	0	0	(50,196)	0	249,391	0	75,236	75,236	4,973	
723484-10-1	PINNACLE WEST CAP CORP		06/23/2016	ADVANTUS CAPITAL MANAGEMENT	8,800.000	641,673		478,807	567,424	(88,617)	0	0	(88,617)	0	478,807	0	162,866	162,866	7,188	
726503-10-5	PLAINS ALL AMER PIPELINE LP		07/12/2016	Various	168,300.000	4,325,460		3,990,160	3,887,730	102,430	0	0	102,430	0	3,990,160	0	335,300	335,300	168,000	
742718-10-9	PROCTER & GAMBLE CO		10/13/2016	BANK OF NEW YORK	2,931.000	258,431		246,614	232,751	13,863	0	0	13,863	0	246,614	0	11,817	11,817	5,868	
74340W-10-3	PROLOGIS INC REIT		09/06/2016	ADVANTUS CAPITAL MANAGEMENT	12,400.000	642,671		520,213	532,208	(11,995)	0	0	(11,995)	0	520,213	0	122,458	122,458	9,240	
74340W-10-3	PROLOGIS INC REIT		07/15/2016	ADVANTUS CAPITAL MANAGEMENT	2,500.000	127,490		99,854	107,300	(7,446)	0	0	(7,446)	0	99,854	0	27,636	27,636	2,100	
74967R-10-6	RMR GROUP INC/THE - A -W/I COMMON		02/09/2016	ADVANTUS CAPITAL MANAGEMENT	1,178.000	25,645		16,937	16,975	(38)	0	0	(38)	0	16,937	0	8,708	8,708	0	
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		07/11/2016	ADVANTUS CAPITAL MANAGEMENT	19,270.000	352,783		322,267	320,075	2,192	0	0	2,192	0	322,267	0	30,516	30,516	8,822	
759509-10-2	RELIANCE STEEL & ALUMINUM		12/13/2016	Various	113,683.000	8,349,813		7,595,570	6,583,383	1,012,187	0	0	1,012,187	0	7,595,570	0	754,243	754,243	133,579	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		09/07/2016	ADVANTUS CAPITAL MANAGEMENT	10,100.000	194,405		169,441	182,460	(13,019)	0	0	(13,019)	0	169,441	0	24,964	24,964	288	
777149-10-5	ROSE ROCK MIDSTREAM LP		09/22/2016	Various	56,000.000	1,308,302		1,990,363	842,240	1,148,123	0	0	1,148,123	0	1,990,363	0	(682,062)	(682,062)	83,820	
777149-10-5	ROSE ROCK MIDSTREAM LP		09/30/2016	Taxable Exchange	154,000.000	4,182,653		4,378,636	2,316,160	2,062,476	0	0	2,062,476	0	4,378,636	0	(195,984)	(195,984)	304,920	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		08/30/2016	ADVANTUS CAPITAL MANAGEMENT	1,300.000	29,687		24,938	24,938	0	0	0	0	0	24,938	0	4,749	4,749	538	
790849-10-3	ST JUDE MEDICAL		09/20/2016	BANK OF NEW YORK	15,810.000	1,252,058		1,097,489	976,584	120,905	0	0	120,905	0	1,097,489	0	154,569	154,569	14,387	
80004C-10-1	SANDISK CORP		03/14/2016	INSTINET	25,649.000	1,956,450		1,372,150	1,949,068	(576,918)	0	0	(576,918)	0	1,372,150	0	584,301	584,301	0	
81618T-10-0	SELECT INCOME REIT		11/23/2016	ADVANTUS CAPITAL MANAGEMENT	36,401.000	811,598		886,701	721,468	165,233	0	0	165,233	0	886,701	0	(75,103)	(75,103)	49,660	
81663A-10-5	SEMGROUP CORP-CLASS A		10/10/2016	Various	183,000.000	5,598,324		9,641,586	5,385,400	4,256,186	0	0	4,256,186	0	9,641,586	0	(4,043,262)	(4,043,262)	144,000	
81663A-10-5	SEMGROUP CORP-CLASS A		09/30/2016	Cash Adjustment	0.000	14		13	13	0	0	0	0	0	13	0	0	0	0	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/31/2016	DEUTSCHE BANK -EQ	46,000.000	1,392,160		1,458,825	1,909,920	(451,095)	0	0	(451,095)	0	1,458,825	0	(66,665)	(66,665)	32,430	
828806-10-9	SIMON PROPERTY GRP LP REIT		12/30/2016	ADVANTUS CAPITAL MANAGEMENT	361.000	73,376		71,541	70,750	791	0	0	791	0	71,541	0	1,835	1,835	1,171	
83416T-10-0	SOLARCITY CORP		01/05/2016	PRIVATE EQUITY DIST	512.000	26,185		27,028	27,028	0	0	0	0	0	27,028	0	(844)	(844)	0	
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		12/23/2016	ADVANTUS CAPITAL MANAGEMENT	101.000	3,465		2,832	2,832	0	0	0	0	0	2,832	0	633	633	28	
842587-10-7	SOUTHERN CO		12/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	98,333		99,120	99,120	0	0	0	0	0	99,120	0	(787)	(787)	1,120	
84610H-10-8	SOVRAN SELF STORAGE INC REIT		08/15/2016	Tax Free Exchange	6,800.000	631,657		631,657	729,708	(98,051)	0	0	(98,051)	0	631,657	0	0	0	18,700	
84756N-10-9	SPECTRA ENERGY PARTNERS LP		11/29/2016	ADVANTUS CAPITAL MANAGEMENT	300.000	12,827		14,037	14,037	0	0	0	0	0	14,037	0	(1,210)	(1,210)	597	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		12/02/2016	ADVANTUS CAPITAL MANAGEMENT	7,600.000	175,450		165,149	153,292	11,857	0	0	11,857	0	165,149	0	10,301	10,301	8,073	
85254J-10-2	STAG INDUSTRIAL INC REIT		02/25/2016	ADVANTUS CAPITAL MANAGEMENT	33,300.000	571,382		696,944	614,385	82,559	0	0	82,559	0	696,944	0	(125,562)	(125,562)	5,324	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		03/01/2016	ADVANTUS CAPITAL MANAGEMENT	28,200.000	511,225		585,011	579,792	5,219	0	0	5,219	0	585,011	0	(73,786)	(73,786)	13,536	
85590A-40-1	STARWOOD HOTELS RESORTS		05/13/2016	Spin Off	0.000	55,004		55,004	54,803	201	0	0	201	0	55,004	0	0	0	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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
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
85590A-40-1	STARWOOD HOTELS RESORTS		09/23/2016	Taxable Exchange	10,629.000	805,168		684,072	681,574	2,498	0	0	2,498	0	684,072	0	121,096	121,096	7,972	
862121-10-0	STORE CAPITAL CORP REIT		12/07/2016	ADVANTUS CAPITAL MANAGEMENT	28,700.000	786,044		580,266	665,840	(85,574)	0	0	(85,574)	0	580,266	0	205,777	205,777	19,251	
863667-10-1	STRYKER CORP		09/20/2016	BANK OF NEW YORK	16,009.000	1,838,690		1,538,318	1,487,876	50,441	0	0	50,441	0	1,538,318	0	300,372	300,372	18,250	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		11/18/2016	Various	183,000.000	3,734,396		2,986,073	3,324,365	(338,292)	0	0	(338,292)	0	2,986,073	0	748,323	748,323	116,150	
866674-10-4	SUN COMMUNITIES INC REIT		10/13/2016	ADVANTUS CAPITAL MANAGEMENT	100.000	7,853		6,846	6,846	0	0	0	0	0	6,846	0	1,007	1,007	130	
86764L-10-8	SUNOCO LOGISTICS PARTNERS		12/28/2016	Various	80,700.000	2,233,272		3,183,041	2,073,121	1,109,920	0	0	1,109,920	0	3,183,041	0	(949,769)	(949,769)	85,218	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		12/27/2016	ADVANTUS CAPITAL MANAGEMENT	200.000	3,135		2,508	2,508	0	0	0	0	0	2,508	0	627	627	10	
871829-10-7	SYSCO CORP		12/27/2016	Various	162,316.000	8,744,134		4,774,894	6,654,956	(1,880,062)	0	0	(1,880,062)	0	4,774,894	0	3,969,241	3,969,241	182,595	
87422J-10-5	TALEN ENERGY CORP- W/I		03/01/2016	ADVANTUS CAPITAL MANAGEMENT	14,239.000	88,700		189,773	88,709	101,064	0	0	101,064	0	189,773	0	(101,073)	(101,073)	0	
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		05/13/2016	ADVANTUS CAPITAL MANAGEMENT	600.000	27,129		24,122	24,122	0	0	0	0	0	24,122	0	3,007	3,007	0	
875465-10-6	TANGER FACTORY OUTLET CENTER REIT		05/23/2016	ADVANTUS CAPITAL MANAGEMENT	8,300.000	302,695		273,152	271,410	1,742	0	0	1,742	0	273,152	0	29,543	29,543	3,976	
87611X-10-5	TARGA RESOURCES PARTNERS LP MLP		02/17/2016	Taxable Exchange	360,000.000	4,595,699		12,062,096	5,950,800	6,111,296	0	0	6,111,296	0	12,062,096	0	(7,466,397)	(7,466,397)	297,000	
87612G-10-1	TARGA RESOURCES CORP		12/27/2016	Various	100,600.000	4,301,452		3,353,406	2,429,792	923,614	0	0	923,614	0	3,353,406	0	948,047	948,047	168,350	
88160T-10-7	TESORO LOGISTICS LP		10/21/2016	Various	167,000.000	7,822,142		5,254,834	8,403,440	(3,148,606)	0	0	(3,148,606)	0	5,254,834	0	2,567,307	2,567,307	317,714	
882508-10-4	TEXAS INSTRUMENTS		12/21/2016	Various	124,532.000	8,663,481		5,866,130	6,825,599	(959,469)	0	0	(959,469)	0	5,866,130	0	2,797,352	2,797,352	146,075	
88732J-20-7	TIME WARNER CABLE INC		05/19/2016	Taxable Exchange	675.000	142,628		29,363	125,273	(95,911)	0	0	(95,911)	0	29,363	0	113,265	113,265	1,013	
902653-10-4	UDR INC REIT		11/22/2016	ADVANTUS CAPITAL MANAGEMENT	4,900.000	169,984		155,655	183,472	(27,817)	0	0	(27,817)	0	155,655	0	14,329	14,329	4,638	
90984P-30-3	UNITED COMMUNITY BANKS/GA		11/01/2016	Various	845,387.000	16,614,758		7,802,348	16,476,593	(8,674,245)	0	0	(8,674,245)	0	7,802,348	0	8,812,410	8,812,410	118,342	
913017-10-9	UNITED TECHNOLOGIES		12/21/2016	BNY CONVERG-SOFT	55,430.000	6,129,815		4,993,716	5,325,160	(331,444)	0	0	(331,444)	0	4,993,716	0	1,136,098	1,136,098	145,227	
91324P-10-2	UNITEDHEALTH GROUP INC		12/21/2016	BNY CONVERG-SOFT	54,947.000	7,965,297		6,212,506	6,463,965	(251,459)	0	0	(251,459)	0	6,212,506	0	1,752,792	1,752,792	69,984	
92276F-10-0	VENTAS INC REIT		12/16/2016	ADVANTUS CAPITAL MANAGEMENT	4,600.000	291,896		288,595	259,949	28,646	0	0	28,646	0	288,595	0	3,301	3,301	7,615	
92343V-10-4	VERIZON COMMUNICATIONS		12/28/2016	ADVANTUS CAPITAL MANAGEMENT	100.000	5,356		5,484	5,484	0	0	0	0	0	5,484	0	(128)	(128)	58	
928377-10-0	VISTA OUTDOOR		06/23/2016	Various	86,993.000	4,083,447		1,705,518	3,872,058	(2,166,540)	0	0	(2,166,540)	0	1,705,518	0	2,377,928	2,377,928	0	
92939N-10-2	WASHINGTON PRIME GROUP REIT		01/01/2016	ADVANTUS CAPITAL MANAGEMENT	3,565.000	37,505		51,169	37,825	13,345	0	0	13,345	0	51,169	0	(13,665)	(13,665)	0	
92939U-10-6	WEC		06/16/2016	ADVANTUS CAPITAL MANAGEMENT	4,325.000	257,340		218,144	221,916	(3,771)	0	0	(3,771)	0	218,144	0	39,196	39,196	2,549	
931142-10-3	WAL-MART		10/25/2016	BNY CONVERG-SOFT	64,064.000	4,465,336		4,092,191	3,927,123	165,067	0	0	165,067	0	4,092,191	0	373,146	373,146	127,487	
948741-10-3	WEINGARTEN REALTY INVST REIT		08/24/2016	ADVANTUS CAPITAL MANAGEMENT	7,000.000	281,585		243,170	242,060	1,110	0	0	1,110	0	243,170	0	38,415	38,415	4,526	
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		11/25/2016	ADVANTUS CAPITAL MANAGEMENT	3,104.000	190,135		219,263	211,165	8,098	0	0	8,098	0	219,263	0	(29,128)	(29,128)	6,378	
958254-10-4	WESTERN GAS PARTNERS LP		12/27/2016	Various	21,425.000	1,123,922		1,199,545	1,019,236	180,309	0	0	180,309	0	1,199,545	0	(75,623)	(75,623)	44,549	
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		12/14/2016	Various	127,000.000	4,233,703		5,175,986	4,608,830	567,156	0	0	567,156	0	5,175,986	0	(942,283)	(942,283)	109,990	
969457-10-0	WILLIAMS COS INC		07/21/2016	Various	100,000.000	1,767,099		3,110,236	2,570,000	540,236	0	0	540,236	0	3,110,236	0	(1,343,136)	(1,343,136)	71,040	
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		08/11/2016	Various	190,472.000	6,200,173		6,488,584	5,504,421	984,163	0	0	984,163	0	6,488,584	0	(288,411)	(288,411)	306,401	
988498-10-1	YUM! BRANDS INC		11/01/2016	Spin Off	0.000	606,474		606,474	560,630	45,844	0	0	45,844	0	606,474	0	0	0	0	
374825-20-6	GIBSON ENERGY INC		06/16/2016	Security Withdraw	79,300.000	1,140,444		1,148,730	1,095,926	52,804	0	0	52,804	0	1,148,730	0	(8,286)	(8,286)	38,148	
162521-01-4	BROOKFIELD INFRASTRUCTURE LP	D	02/17/2016	ADVANTUS CAPITAL MANAGEMENT	6,900.000	235,189		280,380	261,579	18,801	0	0	18,801	0	280,380	0	(45,190)	(45,190)	4,554	
162521-01-4	BROOKFIELD INFRASTRUCTURE LP	D	12/20/2016	Tax Free Exchange	7,364.000	292,978		292,978	279,169	13,809	0	0	13,809	0	292,978	0	0	0	15,205	
143658-30-0	CARNIVAL CRUISE UNIT	C	11/07/2016	Various	156,972.000	6,766,949		4,992,146	8,551,835	(3,559,688)	0	0	(3,559,688)	0	4,992,146	0	1,774,802	1,774,802	19,071	
80105N-10-5	SANOFI-AVENTIS RECEIPTS	D	10/13/2016	Various	75,856.000	2,889,594		2,823,550	3,235,258	(411,708)	0	0	(411,708)	0	2,823,550	0	66,044	66,044	126,170	
881575-30-2	TESCO PLC RECEIPTS	D	06/10/2016	BNY CONVERG-SOFT	223,800.000	1,520,439		1,935,870	1,474,842	461,028	0	0	461,028	0	1,935,870	0	(415,431)	(415,431)	0	
928856-40-0	VOLVO AB-SPONSORED ADR RECEIPTS	D	02/05/2016	BANK OF NEW YORK	168,000.000	1,598,742		2,274,329	1,547,280	727,049	0	0	727,049	0	2,274,329	0	(675,587)	(675,587)	0	
G1151C-10-1	ACCENTURE PLC-CL A	D	12/21/2016	BNY CONVERG-SOFT	71,256.000	8,369,179		6,602,538	7,446,252	(843,714)	0	0	(843,714)	0	6,602,538	0	1,766,640	1,766,640	121,305	
G3157S-10-6	ENSCO INTL LTD	C	05/16/2016	BNY CONVERG-SOFT	151,238.000	1,612,177		3,613,076	2,327,553	1,285,523	0	0	1,285,523	0	3,613,076	0	(2,000,899)	(2,000,899)	1,512	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 Con-tractual Maturity Date
H84989-10-4	TE CONNECTIVITY LTD	D	04/20/2016	BNY CONVERG-SOFT	49,229.000	3,013,069		2,862,021	3,180,686	(318,664)	0	0	(318,664)	0	2,862,021	0	151,048	151,048	16,246	
H8817H-10-0	TRANSOCEAN LTD	C	03/14/2016	INSTINET	120,824.000	1,356,256		2,020,177	1,495,801	524,376	0	0	524,376	0	2,020,177	0	(663,921)	(663,921)	0	
Y2687W-10-8	GASLOG PARTNERS LP	D	12/27/2016	Various	63,926.000	1,299,652		1,694,703	909,028	785,675	0	0	785,675	0	1,694,703	0	(395,050)	(395,050)	94,060	
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	12/27/2016	UBS WARBURG	28,000.000	268,760		184,553	362,053	382,224	0	559,724	(177,500)	0	184,553	0	84,207	84,207	0	
Y8564M-10-5	TEEKAY LNG PARTNERS LP LIMITED PARTNERS	D	02/08/2016	Various	141,000.000	1,595,008		1,341,612	1,849,481	(507,869)	0	0	(507,869)	0	1,341,612	0	253,397	253,397	6,860	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						433,687,813	XXX	373,754,665	405,423,490	(31,109,093)	0	559,724	(31,668,817)	0	373,754,665	0	59,933,145	59,933,145	8,832,225	XXX
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	2,500.000	38,262		33,825	33,400	425	0	0	425	0	33,825	0	4,437	4,437	0	
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I		11/18/2016	TOUCHSTONE SECURITIES	824,931.000	9,000,000		8,744,271	8,505,041	239,230	0	0	239,230	0	8,744,271	0	255,729	255,729	0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		11/30/2016	TOUCHSTONE SECURITIES	37,278.000	390,719		399,284	376,173	23,112	0	0	23,112	0	399,284	0	(8,566)	(8,566)	7,199	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		11/30/2016	TOUCHSTONE SECURITIES	84,692.000	711,185		775,031	669,915	105,116	0	0	105,116	0	775,031	0	(63,846)	(63,846)	22,365	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	14,955.000	572,211		537,715	551,826	(14,112)	0	0	(14,112)	0	537,715	0	34,497	34,497	92	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		11/25/2016	TOUCHSTONE SECURITIES	87,162.000	807,886		860,591	759,180	101,411	0	0	101,411	0	860,591	0	(52,705)	(52,705)	14,312	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		11/30/2016	TOUCHSTONE SECURITIES	48,447.000	1,178,415		1,118,722	1,175,820	(57,099)	0	0	(57,099)	0	1,118,722	0	59,694	59,694	162	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	54,574.000	898,252		1,071,573	861,544	210,029	0	0	210,029	0	1,071,573	0	(173,322)	(173,322)	1,102	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	11,253.000	185,455		192,094	173,405	18,689	0	0	18,689	0	192,094	0	(6,639)	(6,639)	982	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	25,539.000	223,767		293,476	214,112	79,364	0	0	79,364	0	293,476	0	(69,709)	(69,709)	1	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	93,494.000	1,485,359		1,740,851	1,583,781	157,069	0	0	157,069	0	1,740,851	0	(255,492)	(255,492)	0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		11/30/2016	TOUCHSTONE SECURITIES	395,754.000	3,688,201		3,701,654	3,677,597	24,057	0	0	24,057	0	3,701,654	0	(13,453)	(13,453)	36,123	
9299999. Subtotal - Common Stocks - Mutual Funds						19,179,712	XXX	19,469,087	18,581,794	887,291	0	0	887,291	0	19,469,087	0	(289,375)	(289,375)	82,338	XXX
9799997. Total - Common Stocks - Part 4						452,867,525	XXX	393,223,752	424,005,284	(30,221,802)	0	559,724	(30,781,526)	0	393,223,752	0	59,643,770	59,643,770	8,914,563	XXX
9799998. Total - Common Stocks - Part 5						86,810,159	XXX	81,819,749		0	0	0	0	0	81,819,749	0	4,990,417	4,990,417	1,492,038	XXX
9799999. Total - Common Stocks						539,677,684	XXX	475,043,501	424,005,284	(30,221,802)	0	559,724	(30,781,526)	0	475,043,501	0	64,634,187	64,634,187	10,406,601	XXX
9899999. Total - Preferred and Common Stocks						546,227,331	XXX	480,743,467	428,770,674	(30,221,802)	0	559,724	(30,781,526)	0	480,743,467	0	65,483,870	65,483,870	10,456,641	XXX
9999999 - Totals						1,371,479,509	XXX	1,293,532,733	1,056,532,352	(30,221,802)	1,337,308	561,914	(29,446,408)	0	1,294,044,570	0	77,434,947	77,434,947	33,410,483	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02R022-48-0	FGLMC TBA 2.500% 03/15/31		06/09/2016	CITIGROUP GLOBAL MKTS	08/08/2016	CITIGROUP GLOBAL MKTS	9,000,000	9,236,602	9,322,031	9,236,602	0	0	0	0	0	0	85,430	85,430	9,375	9,375
02R022-49-8	FGLMC 15 Yr TBA 2.500% 06/01/31		06/30/2016	J P MORGAN SEC FIXED INC	09/14/2016	J P MORGAN SEC FIXED INC	10,000,000	10,294,922	10,340,625	10,294,922	0	0	0	0	0	0	45,703	45,703	12,500	12,500
02R022-4A-5	FGLMC 15 Yr TBA 2.500% 10/01/36		09/14/2016	J P MORGAN SEC FIXED INC	10/13/2016	J P MORGAN SEC FIXED INC	10,000,000	10,325,000	10,326,563	10,325,000	0	0	0	0	0	0	1,563	1,563	11,806	11,806
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		04/29/2016	MERRILL LYNCH-NY--FX INC	08/01/2016	Redemption 100.0000	8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	0	0	0	15,415	0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/12/2016	BARCLAYS	05/16/2016	Redemption 100.0000	4,450,000	4,450,000	4,450,000	4,450,000	0	0	0	0	0	0	0	0	0	0
3199999. Subtotal - Bonds - U.S. Special Revenues							41,450,000	42,306,524	42,439,219	42,306,524	0	0	0	0	0	0	132,696	132,696	49,096	33,681
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN 5.000% 04/01/22		05/13/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	417	417	417	417	0	0	0	0	0	0	0	0	6,033	0
00164D-AM-5	AMC ENTERTAINMENT TL B 1L 12/15/22		01/06/2016	Various	11/08/2016	Redemption 100.0000	353,225	351,547	353,225	353,225	0	1,678	0	1,678	0	0	0	0	7,481	628
00164D-AM-5	AMC ENTERTAINMENT 4.000% 12/15/22		01/06/2016	GOLDENTREE-BANK LOANS	04/15/2016	Redemption 100.0000	1,775	1,766	1,775	1,775	0	9	0	9	0	0	0	0	8	0
00164D-AM-5	AMC ENTERTAINMENT 4.000% 12/15/22		01/06/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	353,225	351,459	351,547	351,547	0	88	0	88	0	0	0	0	5,181	0
00206R-DM-1	AT&T INC 4.550% 03/09/49		09/07/2016	Taxable Exchange	12/20/2016	Tax Free Exchange	12,479,000	11,984,459	11,989,200	11,989,200	0	4,741	0	4,741	0	0	0	0	0	0
00404D-AE-3	ACADIA HEALTHCARE CO INC 4.500% 02/16/23		03/04/2016	GOLDENTREE-BANK LOANS	03/17/2016	GOLDENTREE-BANK LOANS	350,000	348,250	349,125	348,253	0	3	0	3	0	0	872	872	174	0
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		04/04/2016	GOLDENTREE-BANK LOANS	05/12/2016	GOLDENTREE-BANK LOANS	329	329	327	329	0	0	0	0	0	0	(2)	(2)	1	0
01310T-AH-2	ALBERTSON'S HOLDING LLC TL B4 1L 08/25/21		06/01/2016	Various	06/22/2016	GOLDENTREE-BANK LOANS	298,008	291,822	298,567	294,525	0	2,702	0	2,702	0	0	4,043	4,043	2,203	46
01310T-AH-2	ALBERTSON'S HOLDING LLC TL B4 1L 08/25/21		06/01/2016	Various	06/22/2016	Redemption 100.0000	48,492	47,485	48,492	48,492	0	1,007	0	1,007	0	0	0	0	0	7
01310T-AN-9	ALBERTSON'S HOLDING LLC TL B4 1L 08/22/21		06/22/2016	GOLDENTREE-BANK LOANS	12/23/2016	Redemption 100.0000	298,008	298,567	298,008	298,008	0	(559)	0	(559)	0	0	0	0	6,846	0
02376C-AS-4	AMERICAN AIRLINES INC TL B 1L 3.750% 04/28/23		05/11/2016	GOLDENTREE-BANK LOANS	05/12/2016	GOLDENTREE-BANK LOANS	120,000	119,100	119,550	119,098	0	(2)	0	(2)	0	0	452	452	12	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	10/08/2016	Paydown	1,189,131	1,189,131	1,189,131	1,189,131	0	0	0	0	0	0	0	0	2,697	0
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN	10/11/2016	Redemption 100.0000	1,210,869	1,210,869	1,210,869	1,210,869	0	0	0	0	0	0	0	0	2,530	0
035229-CV-3	ANHEUSER-BUSCH COS INC 5.050% 10/15/16		08/02/2016	BROWNSTONE INV GROUP,LLC	10/15/2016	Maturity	1,250,000	1,260,063	1,250,000	1,250,000	0	(10,063)	0	(10,063)	0	0	0	0	31,563	19,288
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN 2.650% 02/01/21		01/13/2016	DEUTSCHE BANK	04/08/2016	BANK of AMERICA SEC	3,000,000	2,990,610	3,089,370	2,990,924	0	314	0	314	0	0	98,446	98,446	17,225	0
03968M-AD-7	ARDAGH HOLDINGS USA INC 4.000% 12/17/19		04/04/2016	GOLDENTREE-BANK LOANS	04/04/2016	GOLDENTREE-BANK LOANS	1,196	1,196	1,195	1,196	0	0	0	0	0	0	(2)	(2)	(2)	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	12/10/2016	Paydown	1,911,255	1,911,255	1,911,255	1,911,255	0	0	0	0	0	0	0	0	6,905	0
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC	05/11/2016	Redemption 100.0000	188,745	188,745	188,745	188,745	0	0	0	0	0	0	0	0	65	0
09227C-AM-3	BLACKBOARD INC TL B3 1L 10/04/18		06/01/2016	Various	10/18/2016	Redemption 100.0000	233,229	231,829	233,229	233,229	0	1,399	0	1,399	0	0	0	0	7,628	769
12506H-AB-2	CHARTER COMMUNICATIONS TL H 1L 08/24/21		06/01/2016	Various	06/01/2016	GOLDENTREE-BANK LOANS	470,000	467,806	468,825	468,954	0	1,147	0	1,147	0	0	(129)	(129)	1,590	42
12512Y-AD-3	CDW LLC TL B 1L 04/29/20		06/01/2016	Various	08/17/2016	Various	700,397	694,551	695,850	695,846	0	1,295	0	1,295	0	0	4	4	11,824	3,920
12512Y-AD-3	CDW LLC TL B 1L 04/29/20		06/01/2016	Various	06/30/2016	Redemption 100.0000	1,809	1,803	1,809	1,809	0	6	0	6	0	0	0	0	15	10
12635M-AB-5	CPI CARD GROUP 5.500% 08/17/22		01/26/2016	Various	01/27/2016	GOLDENTREE-BANK LOANS	1,860	1,860	1,842	1,860	0	0	0	0	0	0	(19)	(19)	78	0
126408-HC-0	CSX CORP 3.950% 05/01/50		01/25/2016	CITIGROUP GLOBAL MKTS	11/18/2016	CREDIT SUISSE FIRST BOSTON	5,000,000	4,276,700	4,470,450	4,283,871	0	7,171	0	7,171	0	0	186,579	186,579	209,569	47,729
12651C-AB-6	COMPUTER SCIENCES 3.750% 10/29/22		01/22/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	65,000	64,675	64,605	64,605	0	(70)	0	(70)	0	0	0	0	474	0
13134M-BA-0	Calpine Corp TL B3 1L 10/09/19		01/11/2016	Various	06/07/2016	GOLDENTREE-BANK LOANS	129,330	126,697	129,330	126,710	0	13	0	13	0	0	2,620	2,620	1,123	891
13134M-BA-0	Calpine Corp 4.000% 10/09/19		01/11/2016	GOLDENTREE-BANK LOANS	03/31/2016	Redemption 100.0000	670	655	670	670	0	15	0	15	0	0	0	0	2	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13134M-BA-0	Calpine Corp 4.000% 10/09/19		01/11/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	129,330	126,420	126,697	126,697	0	277	0	277	0	0	0	0	2,500	0
161175-AV-6	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange	12/06/2016	Tax Free Exchange	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	0	0	0	56,735	10,086
25674D-AE-3	DOLLAR TREE INC TL B1 1L 07/06/22		06/01/2016	Various	09/22/2016	Redemption 100.0000	161,558	161,558	161,558	161,558	0	0	0	0	0	0	0	0	2,211	723
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		04/05/2016	US BANCORP	11/01/2016	Maturity	2,500,000	2,501,150	2,500,000	2,500,000	0	(1,150)	0	(1,150)	0	0	0	0	26,250	11,448
25746U-BN-8	DOMINION RESOURCES 1.950% 08/15/16		07/07/2016	BROWNSTONE INV GROUP,LLC	08/15/2016	Maturity	2,100,000	2,102,163	2,100,000	2,100,000	0	(2,163)	0	(2,163)	0	0	0	0	20,475	16,721
277432-AM-2	EASTMAN CHEMICAL 2.400% 06/01/17		10/27/2016	MORGAN STANLEY FIXED INC	12/17/2016	Call 100.0000	3,100,000	3,121,545	3,100,000	3,116,837	0	(4,708)	0	(4,708)	0	0	(16,837)	(16,837)	61,519	31,000
278865-AW-0	ECOLAB INC 3.700% 11/01/46		10/13/2016	CITIGROUP GLOBAL MKTS	10/14/2016	CITIGROUP GLOBAL MKTS	2,000,000	1,990,980	2,010,740	1,990,979	0	(1)	0	(1)	0	0	19,761	19,761	206	0
29101Q-AE-9	ENVISION HEALTHCARE CORP TL B2 1L 10/28/22		06/01/2016	Various	12/01/2016	Redemption 100.0000	164,588	162,621	164,588	164,588	0	1,967	0	1,967	0	0	0	0	4,014	1,276
29446B-AN-6	EQUINIX 4.000% 01/08/23		01/21/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	290,000	289,275	289,307	289,307	0	32	0	32	0	0	0	0	5,252	0
32007U-BE-8	FIRST DATA CORP TL B 1L 03/24/21		05/04/2016	Various	10/14/2016	Various	151,970	150,840	151,970	150,640	0	(200)	0	(200)	0	0	1,330	1,330	4,298	1,148
32007U-BE-8	FIRST DATA CORP TL B 1L 03/24/21		05/04/2016	Various	10/06/2016	Redemption 100.0000	16,024	16,067	16,024	16,024	0	(44)	0	(44)	0	0	0	0	319	121
32007U-BE-8	FIRST DATA CORP TL B 1L 400.000% 03/24/21		05/04/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	34,792	34,705	34,988	34,988	0	283	0	283	0	0	0	0	263	0
32007U-BJ-7	FIRST DATA CORP 4.443% 03/24/18		02/03/2016	GOLDENTREE-BANK LOANS	03/29/2016	Redemption 100.0000	31,798	31,441	31,798	31,798	0	358	0	358	0	0	0	0	700	0
32007U-BJ-7	FIRST DATA CORP 4.443% 03/24/18		02/03/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	133,202	131,703	131,920	131,920	0	216	0	216	0	0	0	0	2,653	0
32007U-BL-2	FIRST DATA CORP TL B1 1L 09/24/18		06/01/2016	Various	06/02/2016	GOLDENTREE-BANK LOANS	700,000	690,315	700,875	691,534	0	1,219	0	1,219	0	0	9,341	9,341	690	4,219
32007U-BN-8	FIRST DATA CORP TL B 1L 07/10/22		06/02/2016	GOLDENTREE-BANK LOANS	12/28/2016	Redemption 100.0000	700,000	700,875	700,000	700,000	0	(875)	0	(875)	0	0	0	0	15,858	0
32007U-BN-8	FIRST DATA CORP TL B 1L 07/10/22		06/01/2016	Various	12/28/2016	Redemption 100.0000	495,000	490,484	495,000	495,000	0	4,516	0	4,516	0	0	0	0	13,264	2,630
345397-XT-5	FORD MOTOR CREDIT 2.943% 01/08/19		01/05/2016	CREDIT AGRICOLE SECURITIES	04/21/2016	JEFFERIES & CO	17,000,000	17,000,000	17,355,980	17,000,000	0	0	0	0	0	0	355,980	355,980	150,093	0
34959J-AD-0	FORTIVE CORPORATION 4.300% 06/15/46		06/07/2016	MORGAN STANLEY FIXED INC	09/15/2016	CITIGROUP GLOBAL MKTS	3,000,000	2,993,490	3,155,760	2,993,345	0	(145)	0	(145)	0	0	162,415	162,415	32,250	0
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC	12/15/2016	Paydown	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	6,615	0
36165T-AC-5	GCP APPLIED TECHNOLOGIES TL B 1L 02/03/22		02/18/2016	Various	09/30/2016	Various	233,825	231,580	236,163	231,709	0	129	0	129	0	0	4,454	4,454	3,827	2,114
36165T-AC-5	GCP APPLIED TECHNOLOGIES TL B 1L 02/03/22		02/18/2016	Various	09/30/2016	Redemption 100.0000	1,175	1,164	1,175	1,175	0	11	0	11	0	0	0	0	18	11
37943V-BD-4	GLOBAL PAYMENTS INC TL B 1L 04/22/23		05/04/2016	Various	10/31/2016	Various	371,107	369,268	371,107	369,305	0	37	0	37	0	0	1,803	1,803	4,922	2,237
37943V-BD-4	GLOBAL PAYMENTS INC TL B 1L 04/22/23		05/04/2016	Various	10/31/2016	Redemption 100.0000	343,893	342,188	343,893	343,893	0	1,705	0	1,705	0	0	0	0	7,895	2,073
37943V-BD-4	GLOBAL PAYMENTS INC TL B 1L 3.943% 04/22/23		05/04/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	715,000	711,425	711,456	711,456	0	31	0	31	0	0	0	0	5,719	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	11/20/2016	Paydown	1,151,799	1,151,799	1,151,799	1,151,799	0	0	0	0	0	0	0	0	3,847	0
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO	06/20/2016	Redemption 100.0000	148,201	148,201	148,201	148,201	0	0	0	0	0	0	0	0	395	0
404122-AS-2	HCA INC TL B6 1L 3.685% 03/18/23		04/01/2016	GOLDENTREE-BANK LOANS	04/06/2016	GOLDENTREE-BANK LOANS	115,000	114,713	115,288	114,713	0	1	0	1	0	0	574	574	59	0
404122-AS-2	HCA INC TL B6 1L 3.685% 03/18/23		04/01/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	335,000	334,163	334,179	334,179	0	16	0	16	0	0	0	0	3,486	0
42206J-AN-2	HD SUPPLY INC TL 1L 08/13/21		06/01/2016	Various	10/17/2016	Various	235,147	234,504	235,147	234,891	0	387	0	387	0	0	257	257	5,134	1,519
42206J-AN-2	HD SUPPLY INC TL 1L 08/13/21		06/01/2016	Various	09/30/2016	Redemption 100.0000	1,188	1,184	1,188	1,188	0	3	0	3	0	0	0	0	17	8
43147D-AF-2	HILL-ROM HOLDINGS TL B 1L 09/08/22		06/01/2016	Various	09/21/2016	Redemption 100.0000	438,275	437,803	438,275	438,275	0	472	0	472	0	0	0	0	4,658	2,642
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/23		06/01/2016	Various	12/01/2016	Redemption 100.0000	418,402	415,478	418,402	418,402	0	2,925	0	2,925	0	0	0	0	1,954	0
44969C-AT-7	IMS HEALTH INC TL B 1L 03/17/21		06/01/2016	Various	11/01/2016	Various	558,543	547,435	558,543	548,273	0	839	0	839	0	0	10,269	10,269	8,766	3,367
44969C-AT-7	IMS HEALTH INC TL B 1L 03/17/21		06/01/2016	Various	09/30/2016	Redemption 100.0000	2,864	2,807	2,864	2,864	0	57	0	57	0	0	0	0	18	17

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45673D-AE-2	INFORMATICA LLC TL B 1L 08/06/22		07/14/2016	GOLDENTREE-BANK LOANS	08/05/2016	Redemption 98.8988	302	302	298	302	0	0	0	0	0	0	(3)	(3)	1,324	0
45673D-AE-2	INFORMATICA LLC TL B 1L 08/06/22		06/01/2016	Various	07/14/2016	GOLDENTREE-BANK LOANS	220,000	218,785	216,573	219,493	0	708	0	708	0	0	(2,920)	(2,920)	1,619	649
45673D-AE-2	INFORMATICA LLC TL B 1L 08/06/22		06/01/2016	Various	08/05/2016	Redemption 98.9038	247,650	246,282	244,935	247,072	0	790	0	790	0	0	(2,137)	(2,137)	3,341	731
46122Y-AH-4	INVENTIV HEALTH TL B-3 05/15/18		09/02/2016	BANK of AMERICA SEC	11/09/2016	Redemption 100.0000	1,322,910	1,320,845	1,322,910	1,322,910	0	2,065	0	2,065	0	0	0	0	16,187	0
47579S-AP-5	JELD-WEN ESCROW CORP TL B 1L 10/15/21		06/01/2016	Various	11/01/2016	Redemption 100.0000	906,317	895,760	906,317	906,317	0	10,557	0	10,557	0	0	0	0	30,619	8,195
48562R-AH-2	KAR AUCTION SERVICES INC 4.250% 03/09/23		03/23/2016	GOLDENTREE-BANK LOANS	04/04/2016	GOLDENTREE-BANK LOANS	80,000	79,200	80,100	79,203	0	3	0	3	0	0	897	897	119	0
48562R-AH-2	KAR AUCTION SERVICES INC 4.250% 03/09/23		03/23/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	235,000	232,650	232,704	232,704	0	54	0	54	0	0	0	0	2,977	0
50077L-AA-4	KRAFT HEINZ FOODS CO 4.375% 06/01/46		05/10/2016	WELLS FARGO	08/19/2016	Tax Free Exchange	3,000,000	2,990,520	2,990,378	2,990,378	0	(142)	0	(142)	0	0	0	0	30,990	0
50179U-AB-9	US LBM HOLDINGS LLC TL 1L 08/20/22		06/01/2016	Various	10/11/2016	CREDIT SUISSE FIRST BOSTON	356,400	349,895	355,330	350,117	0	222	0	222	0	0	5,213	5,213	10,178	681
50179U-AB-9	US LBM HOLDINGS LLC TL 1L 08/20/22		06/01/2016	Various	09/30/2016	Redemption 100.0000	1,800	1,767	1,800	1,800	0	33	0	33	0	0	0	0	17	3
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		03/01/2016	GOLDENTREE-BANK LOANS	04/29/2016	Redemption 100.0000	1,347	1,303	1,347	1,347	0	44	0	44	0	0	0	0	1,451	0
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		03/01/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	163,653	158,335	158,271	158,271	0	(64)	0	(64)	0	0	0	0	1,671	0
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L 11/20/21		03/01/2016	Various	10/31/2016	Various	467,159	448,149	467,159	451,821	0	3,673	0	3,673	0	0	15,338	15,338	10,308	749
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L 11/20/21		03/01/2016	Various	10/31/2016	Redemption 100.0000	2,693	2,594	2,693	2,693	0	99	0	99	0	0	0	0	43	4
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 4.000% 04/07/23		04/28/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	480,000	478,800	478,808	478,808	0	8	0	8	0	0	0	0	3,307	0
55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 04/29/23		05/11/2016	Various	06/09/2016	GOLDENTREE-BANK LOANS	79,551	78,760	79,551	78,756	0	(4)	0	(4)	0	0	796	796	286	661
55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 04/29/23		05/11/2016	Various	06/09/2016	Redemption 100.0000	5,449	5,395	5,449	5,449	0	54	0	54	0	0	0	0	0	45
55314N-AD-6	MKS INSTRUMENTS INC TL B 1L 4.750% 04/29/23		05/11/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	85,000	84,150	84,154	84,154	0	4	0	4	0	0	0	0	908	0
55314N-AE-4	MKS INSTRUMENTS INC TL B1 1L 04/29/23		06/09/2016	GOLDENTREE-BANK LOANS	12/14/2016	Redemption 100.0000	79,551	78,756	79,551	79,551	0	796	0	796	0	0	0	0	1,649	0
55328H-AB-7	MULTIPLAN TL B 1L 03/31/21		06/10/2016	GOLDENTREE-BANK LOANS	06/10/2016	Redemption 100.0000	725,000	725,906	725,000	725,000	0	(906)	0	(906)	0	0	0	0	1,315	0
55377G-AE-3	EMI MUSIC TL B3 1L 08/20/22		06/01/2016	Various	11/04/2016	Redemption 100.0000	273,625	273,003	273,625	273,625	0	622	0	622	0	0	0	0	4,959	334
56356X-AC-3	MANITOWOC FOODSERVISE INC 5.750% 03/04/23		03/11/2016	GOLDENTREE-BANK LOANS	04/29/2016	Redemption 100.0000	2,231	2,186	2,231	2,231	0	45	0	45	0	0	0	0	716	0
56356X-AC-3	MANITOWOC FOODSERVISE INC 5.750% 03/04/23		03/11/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	142,769	139,914	139,987	139,987	0	73	0	73	0	0	0	0	2,720	0
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. 5.250% 03/03/23		03/16/2016	GOLDENTREE-BANK LOANS	03/24/2016	Redemption 101.0000	25,067	24,565	25,317	25,067	0	501	0	501	0	0	251	251	3,261	0
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. 5.250% 03/03/23		04/19/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	714,933	706,710	706,919	706,919	0	209	0	209	0	0	0	0	10,318	0
58063V-AH-6	MCGRAW-HILL GLOBAL ED TL 1L 5.000% 05/04/22		05/11/2016	GOLDENTREE-BANK LOANS	05/13/2016	GOLDENTREE-BANK LOANS	95,000	94,525	95,000	94,525	0	0	0	0	0	0	475	475	26	0
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 6.700% 09/15/19		05/16/2016	J P MORGAN SEC FIXED INC	08/24/2016	STIFEL NICHOLAS	181,000	170,140	188,333	170,858	0	718	0	718	0	0	17,475	17,475	5,152	2,156
60945L-AP-0	MONITRONICS INTERNATIONAL INC TL B1 1L 04/09/22		06/01/2016	Various	08/22/2016	BANK of AMERICA SEC	368,332	365,000	347,786	366,755	0	1,754	0	1,754	0	0	(18,969)	(18,969)	6,630	2,855
60945L-AP-0	MONITRONICS INTERNATIONAL INC TL B1 1L 04/09/22		06/01/2016	Various	06/30/2016	Redemption 100.0000	932	924	932	932	0	8	0	8	0	0	0	0	11	7

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
627048-AK-7	MURRAY ENERGY CORPORATION TL B2 1L 04/16/20		06/01/2016	Various	12/02/2016	BANK of AMERICA SEC	463,805	450,542	336,053	455,061	0	4,519	0	4,519	0	0	(119,007)	(119,007)	27,316	4,348
627048-AK-7	MURRAY ENERGY CORPORATION TL B2 1L 04/16/20		06/01/2016	Various	09/30/2016	Redemption 100.0000	2,540	2,486	2,540	2,540	0	53	0	53	0	0	0	0	72	24
628783-AT-9	NBTY INC TL B 1L 5.000% 05/05/23		06/01/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	440,000	437,800	437,490	437,490	0	(310)	0	(310)	0	0	0	0	1,589	0
64072U-AB-8	NEPTUNE FINCO CORP TL B 1L 10/09/22		06/01/2016	Various	10/11/2016	Redemption 100.0000	765,000	751,780	765,000	765,000	0	13,220	0	13,220	0	0	0	0	18,995	5,525
67053N-AB-0	NUMERICABLE US LLC 4.500% 05/21/20		04/11/2016	GOLDENTREE-BANK LOANS	04/15/2016	Redemption 100.0000	131,719	126,826	131,719	131,719	0	4,893	0	4,893	0	0	0	0	1,125	0
67053N-AC-8	NUMERICABLE US LLC 4.500% 05/21/20		04/11/2016	GOLDENTREE-BANK LOANS	04/15/2016	Redemption 100.0000	152,253	146,597	152,253	152,253	0	5,656	0	5,656	0	0	0	0	1,264	0
67053N-AD-6	NUMERICABLE US LLC TL B 1L 07/29/22		06/01/2016	Various	11/14/2016	Redemption 100.0000	437,800	435,180	437,800	437,800	0	2,620	0	2,620	0	0	0	0	11,025	1,775
67053N-AG-9	NUMERICABLE US LLC TL B 1L 5.000% 01/15/24		04/21/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	410,000	405,900	405,939	405,939	0	39	0	39	0	0	0	0	2,619	0
68218E-AB-0	ON SEMICONDUCTOR CORP TL B 1L 03/31/23		04/20/2016	Various	10/06/2016	DEUTSCHE BANK	350,000	344,810	350,000	345,004	0	194	0	194	0	0	4,996	4,996	11,785	3,114
68218E-AB-0	ON SEMICONDUCTOR CORP TL B 1L 5.250% 03/31/23		04/20/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	350,000	344,750	344,810	344,810	0	60	0	60	0	0	0	0	3,114	0
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		06/29/2016	J P MORGAN SEC FIXED INC	11/03/2016	Various	10,000,000	9,982,600	9,996,000	9,983,168	0	568	0	568	0	0	12,832	12,832	39,056	0
69353F-AM-6	PQ TL 1L USD 11/04/22		05/12/2016	Various	11/14/2016	Redemption 100.0000	145,000	143,555	145,000	145,000	0	1,445	0	1,445	0	0	0	0	4,490	625
69353F-AM-6	PQ TL B 1L 5.750% 11/04/22		05/12/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	145,000	143,550	143,555	143,555	0	5	0	5	0	0	0	0	625	0
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS TL 1L 09/30/19		07/01/2016	GOLDENTREE-BANK LOANS	11/02/2016	Redemption 100.0000	1	0	1	1	0	1	0	1	0	0	0	0	1,507	0
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS TL 1L 09/30/19		06/01/2016	Various	09/01/2016	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0
70966V-AF-3	PENTON BUSINESS MEDIA INC/KS TL 1L 09/30/19		06/01/2016	Various	11/02/2016	Redemption 100.0000	356,777	354,450	356,777	356,777	0	2,327	0	2,327	0	0	0	0	10,243	2,919
72347N-AP-5	PINNACLE FOODS PF TL I 1L 3.750% 01/13/23		01/21/2016	GOLDENTREE-BANK LOANS	01/26/2016	GOLDENTREE-BANK LOANS	255,000	253,725	255,000	253,727	0	2	0	2	0	0	1,273	1,273	133	0
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L 3.750% 04/28/23		05/12/2016	GOLDENTREE-BANK LOANS	05/18/2016	Redemption 100.0000	1,600	1,596	1,600	1,600	0	4	0	4	0	0	0	0	0	0
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L 3.750% 04/28/23		05/12/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	58,400	58,254	58,254	58,254	0	0	0	0	0	0	0	0	201	0
74036Y-AF-5	PRECYSE TL 1L 6.500% 10/19/22		04/26/2016	GOLDENTREE-BANK LOANS	04/29/2016	GOLDENTREE-BANK LOANS	100,000	98,500	98,750	98,485	0	(15)	0	(15)	0	0	265	265	54	0
74966U-AL-4	RPI FINANCE TRUST(ROYALTY PHAR TL B4 1L 11/09/20		06/01/2016	Various	10/14/2016	Redemption 100.0000	732,581	732,581	732,581	732,581	0	0	0	0	0	0	0	0	15,026	1,567
76857M-AG-0	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		06/01/2016	Various	06/01/2016	GOLDENTREE-BANK LOANS	226,822	225,789	226,774	226,771	0	982	0	982	0	0	3	3	158	1,285
77118E-AK-2	ROCK OHIO CAESARS LLC TL B 1L 06/20/19		06/01/2016	Various	11/08/2016	Redemption 100.0000	473,419	480,570	473,419	473,419	0	(7,151)	0	(7,151)	0	0	0	0	17,120	4,734
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		04/20/2016	GOLDENTREE-BANK LOANS	04/22/2016	GOLDENTREE-BANK LOANS	391	391	373	391	0	0	0	0	0	0	(19)	(19)	0	0
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		04/22/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	455	455	455	455	0	0	0	0	0	0	0	0	7	0
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP TL B 1L 05/04/22		06/01/2016	Various	07/01/2016	GOLDENTREE-BANK LOANS	0	0	0	0	0	0	0	0	0	0	0	0	274	0
78709W-AE-9	SCIENCE APPLICATIONS INTL CORP TL B 1L 05/04/22		06/01/2016	Various	08/23/2016	Redemption 100.0000	438,852	436,436	438,852	438,852	0	2,416	0	2,416	0	0	0	0	4,571	1,417
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L 10/01/21		04/22/2016	Various	06/30/2016	Redemption 100.0000	455	455	455	455	0	0	0	0	0	0	0	0	1,639	5
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	Various	09/14/2016	WELLS FARGO	15,000,000	14,968,650	15,746,500	14,969,692	0	1,042	0	1,042	0	0	776,808	776,808	266,750	37,125
83417U-AC-0	SOLARWINDS INC TL 1L 02/05/23		02/10/2016	Various	09/30/2016	Redemption 100.0000	370,000	352,118	370,000	370,000	0	17,882	0	17,882	0	0	0	0	9,117	1,737
83417U-AC-0	SOLAR WINDS INC TL 1L 6.500% 02/05/23		02/10/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	370,000	351,500	352,118	352,118	0	618	0	618	0	0	0	0	9,019	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85527P-AB-5	HANSON BUILDING PRODUCTS NA TL B 1L 03/13/22		06/01/2016	Various	07/01/2016	GOLDENTREE-BANK LOANS	1	1	0	1	0	0	0	0	0	0	(1)	(1)	1,212	0
85527P-AB-5	HANSON BUILDING PRODUCTS NA TL B 1L 03/13/22		06/01/2016	Various	10/25/2016	Redemption 100.0000	279,850	271,005	279,850	279,850	0	8,845	0	8,845	0	0	0	0	11,260	3,133
85769E-AG-6	STATION CASINOS LLC TL B 1L 03/01/20		06/01/2016	Various	06/08/2016	Redemption 100.0000	422,114	411,977	422,114	422,114	0	10,137	0	10,137	0	0	0	0	1,516	4,535
87650Q-AN-2	TASC INC/VA TL B 1L 05/23/20		06/01/2016	Various	08/12/2016	Redemption 100.0000	232,950	223,541	232,950	232,950	0	9,409	0	9,409	0	0	0	0	1,773	362
87817J-AB-4	TEAM HEALTH INC TL B 1L 11/23/22		06/01/2016	Various	06/02/2016	GOLDENTREE-BANK LOANS	399,000	394,267	395,010	395,223	0	956	0	956	0	0	(213)	(213)	3,142	3,092
89334G-AP-9	TRANS UNION TL B2 1L 3.500% 04/09/21		05/11/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	485,000	484,088	484,094	484,094	0	6	0	6	0	0	0	0	2,985	0
89364M-AX-2	TRANSDIGM TL C 1L 02/28/20		04/04/2016	Various	06/09/2016	GOLDENTREE-BANK LOANS	479,693	468,988	468,002	469,066	0	78	0	78	0	0	(1,064)	(1,064)	6,735	3,048
89364M-AX-2	TRANSDIGM 3.750% 02/28/20		02/22/2016	GOLDENTREE-BANK LOANS	04/04/2016	GOLDENTREE-BANK LOANS	295,000	288,363	293,156	288,553	0	190	0	190	0	0	4,603	4,603	1,647	0
89364M-AX-2	TRANSDIGM 3.750% 02/28/20		02/22/2016	GOLDENTREE-BANK LOANS	03/31/2016	Redemption 100.0000	2,925	2,857	2,925	2,925	0	68	0	68	0	0	0	0	5	0
89364M-AX-2	TRANSDIGM 3.750% 02/28/20		04/04/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	479,693	468,020	468,988	468,988	0	968	0	968	0	0	0	0	8,059	0
90290P-AH-7	U.S. RENAL CARE, INC. TL 1L 12/31/22		01/06/2016	Various	06/21/2016	GOLDENTREE-BANK LOANS	344,138	340,859	342,793	340,878	0	19	0	19	0	0	1,915	1,915	1,740	3,061
90290P-AH-7	U.S. RENAL CARE, INC. 5.250% 12/31/22		01/06/2016	GOLDENTREE-BANK LOANS	03/31/2016	Redemption 100.0000	863	854	863	863	0	9	0	9	0	0	0	0	7	0
90290P-AH-7	U.S. RENAL CARE, INC. 5.250% 12/31/22		01/06/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	344,138	340,696	340,859	340,859	0	163	0	163	0	0	0	0	8,883	0
90343N-AC-0	US FOODS TL B 1L 03/31/19		05/04/2016	Various	06/27/2016	Redemption 100.0000	239,385	238,797	239,385	239,385	0	587	0	587	0	0	0	0	1,430	1,825
90343N-AC-0	US FOODS TL B 1L 4.500% 03/31/19		05/04/2016	GOLDENTREE-BANK LOANS	05/04/2016	Redemption 100.0000	615	614	615	615	0	2	0	2	0	0	0	0	0	0
90343N-AC-0	US FOODS TL B 1L 4.500% 03/31/19		05/04/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	239,385	238,786	238,797	238,797	0	11	0	11	0	0	0	0	2,633	0
90347B-AG-3	DUPONT TL B 1L 3.750% 02/01/20		04/20/2016	GOLDENTREE-BANK LOANS	04/20/2016	Redemption 100.0000	11,908	11,849	11,908	11,908	0	60	0	60	0	0	0	0	734	0
90347B-AG-3	DUPONT TL B 1L 3.750% 02/01/20		04/20/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	218,092	217,001	217,029	217,029	0	28	0	28	0	0	0	0	1,409	0
907818-DU-9	UNION PACIFIC CORP 4.750% 12/15/43		02/24/2016	SUSQUEHANNA	10/04/2016	Taxable Exchange	4,411,000	4,873,670	5,526,101	4,868,077	0	(5,593)	0	(5,593)	0	0	658,024	658,024	231,639	43,069
907818-EL-8	UNION PACIFIC CORP 3.799% 10/01/51		10/04/2016	Taxable Exchange	12/22/2016	Tax Free Exchange	5,461,000	5,769,219	5,767,482	5,767,482	0	(1,736)	0	(1,736)	0	0	0	0	46,679	78,540
92855L-AC-0	VIZIENT, INC 6.250% 02/09/23		02/16/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	590,000	572,300	572,872	572,872	0	572	0	572	0	0	0	0	12,906	0
92855L-AC-0	VIZIENT, INC TL B 1L 02/11/23		02/16/2016	Various	10/07/2016	Various	519,113	504,043	524,304	504,719	0	676	0	676	0	0	19,585	19,585	17,246	1,802
92855L-AC-0	VIZIENT, INC TL B 1L 02/11/23		02/16/2016	Various	09/30/2016	Redemption 100.0000	70,887	68,829	70,887	70,887	0	2,058	0	2,058	0	0	0	0	1,466	246
92860R-AB-2	VOGUE INTERNATIONAL LLC TL B 1L 02/14/20		06/01/2016	Various	07/18/2016	Redemption 100.0000	251,788	249,446	251,788	251,788	0	2,342	0	2,342	0	0	0	0	3,390	684
929903-CH-3	WACHOVIA CORP 5.625% 10/15/16		09/14/2016	BROWNSTONE INV GROUP,LLC	10/15/2016	Maturity	1,000,000	1,003,260	1,000,000	1,000,000	0	(3,260)	0	(3,260)	0	0	0	0	28,125	24,063
96758D-AT-0	WIDEOPENWEST TL B 1L 04/01/19		02/22/2016	Various	08/19/2016	Redemption 100.0000	523,678	509,191	523,678	523,678	0	14,487	0	14,487	0	0	0	0	5,229	4,059
96758D-AT-0	WIDEOPENWEST 4.500% 04/01/19		02/22/2016	GOLDENTREE-BANK LOANS	03/31/2016	Redemption 100.0000	1,322	1,288	1,322	1,322	0	35	0	35	0	0	0	0	6	0
96758D-AT-0	WIDEOPENWEST 4.500% 04/01/19		02/22/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	523,678	508,156	509,191	509,191	0	1,035	0	1,035	0	0	0	0	12,589	0
98379E-AB-2	XPO LOGISTICS TL B 1L 10/30/21		02/22/2016	Various	08/25/2016	Redemption 100.0000	359,100	350,470	359,100	359,100	0	8,630	0	8,630	0	0	0	0	10,058	1,701
98379E-AB-2	XPO LOGISTICS 5.500% 10/30/21		02/22/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	120,000	116,700	116,614	116,614	0	(86)	0	(86)	0	0	0	0	1,797	0
98920U-AF-1	Zebra Technologies Corp TL B 1L 10/27/21		06/01/2016	Various	06/02/2016	GOLDENTREE-BANK LOANS	222,138	220,759	220,472	220,801	0	42	0	42	0	0	(329)	(329)	0	997
98920U-AG-9	ZEBRA TECHNOLOGIES CORP-CL A TL B 1L 10/27/21		06/02/2016	GOLDENTREE-BANK LOANS	12/06/2016	Redemption 100.0000	222,138	220,472	222,138	222,138	0	1,666	0	1,666	0	0	0	0	4,513	0
BL1740-11-9	ALERE INC 4.250% 06/18/22		05/16/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	55,000	54,519	54,511	54,511	0	(8)	0	(8)	0	0	0	0	500	(35)
BL1852-70-8	MICROSEMI 5.250% 01/15/23		01/21/2016	GOLDENTREE-BANK LOANS	05/03/2016	Redemption 100.0000	81,318	78,878	81,318	81,318	0	2,440	0	2,440	0	0	0	0	1,713	0
BL1852-70-8	MICROSEMI 5.250% 01/15/23		01/21/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	158,682	153,922	154,122	154,122	0	200	0	200	0	0	0	0	3,772	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL1927-59-1	GCP APPLIED TECHNOLOGIES TL B 1L 5.250% 02/03/22		02/18/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	235,000	232,650	232,744	232,744	0	94	0	94	0	0	0	0	5,689	0
BL1963-54-7	DIEBOLD INC TL B 1L 5.250% 03/18/23		05/17/2016	GOLDENTREE-BANK LOANS	05/17/2016	GOLDENTREE-BANK LOANS	150,000	148,500	150,000	148,500	0	0	0	0	0	0	1,500	1,500	0	0
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		05/13/2016	Various	06/07/2016	Redemption 100.0000	417	417	417	417	0	0	0	0	0	0	0	0	0	4
G6361C-AD-8	NCL CORP LTD TL B 1L 11/19/21		06/01/2016	Various	06/06/2016	Redemption 100.0000	518,438	514,054	518,438	518,438	0	4,384	0	4,384	0	0	0	0	3,859	3,571
N5945L-AN-5	NXP FUNDING LLC TL B 1L 12/07/20		06/01/2016	Various	09/22/2016	Redemption 100.0000	453,863	450,753	453,862	453,862	0	3,110	0	3,110	0	0	0	0	2,660	2,931
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 5.750% 09/02/21	D	03/28/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	95,000	91,244	91,208	91,208	0	(36)	0	(36)	0	0	0	0	2,202	0
0178UA-D8-0	ALTICE FINCO SA 5.250% 02/04/22	D	01/15/2016	GOLDENTREE-BANK LOANS	05/03/2016	Redemption 100.0000	480,000	479,400	480,000	480,000	0	600	0	600	0	0	0	0	7,602	0
L29678-AF-3	ENDO PHARMA 3.750% 09/25/22	D	04/07/2016	GOLDENTREE-BANK LOANS	04/07/2016	Redemption 100.0000	1,176	1,167	1,176	1,176	0	9	0	9	0	0	0	0	0	0
L29678-AF-3	ENDO PHARMA 3.750% 09/25/22	D	04/07/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	469,039	465,521	465,329	465,329	0	(192)	0	(192)	0	0	0	0	3,225	0
2967PA-B0-4	AVAGO TECHNOLOGIES CAYMAN LTD 4.250% 02/01/23	D	03/24/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	760,000	750,375	750,679	750,679	0	304	0	304	0	0	0	0	13,456	0
9368PA-V6-7	VIRGIN MEDIA INVESTMENT HLDGS 3.649% 06/30/23	D	05/19/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	240,000	240,000	240,000	240,000	0	0	0	0	0	0	0	0	1,447	0
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/20/21	C	06/01/2016	Various	08/10/2016	Various	494,527	487,579	494,527	490,668	0	3,089	0	3,089	0	0	3,859	3,859	7,308	2,675
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/20/21	C	06/01/2016	Various	07/20/2016	Redemption 99.9994	69,327	68,353	69,326	69,327	0	974	0	974	0	0	0	0	832	375
82773W-AD-4	HAMILTON SUNDSTRAND(SILVER II) TL 1L 12/13/19	C	06/01/2016	Various	11/09/2016	BARCLAYS	234,521	222,059	216,725	224,132	0	2,073	0	2,073	0	0	(7,406)	(7,406)	5,811	2,059
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	D	03/21/2016	MORGAN STANLEY FIXED INC	07/19/2016	Maturity	2,000,000	2,003,820	2,000,000	2,000,000	0	(3,820)	0	(3,820)	0	0	0	0	14,500	4,994
BL1738-46-9	AURIS LUXEMBOURG (SIEMENS) 4.250% 01/16/22	D	01/26/2016	Various	01/26/2016	GOLDENTREE-BANK LOANS	985	985	977	985	0	0	0	0	0	0	(7)	(7)	1	0
G2967L-AD-5	AVAGO TECHNOLOGIES CAYMAN LTD TL B1 1L 02/01/23	C	03/24/2016	Various	08/02/2016	Various	514,072	507,114	507,251	507,248	0	134	0	134	0	0	3	3	4,335	971
G2967L-AD-5	AVAGO TECHNOLOGIES CAYMAN LTD TL B1 1L 02/01/23	C	02/05/2016	Various	08/02/2016	Redemption 100.0000	245,928	243,565	245,928	245,928	0	2,363	0	2,363	0	0	0	0	1,765	465
G7739P-AF-7	CABLE & WIRELESS TL B1 1L 5.500% 12/02/22	D	05/27/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	272,250	266,805	266,813	266,813	0	8	0	8	0	0	0	0	9,899	0
G7739P-AG-5	CABLE & WIRELESS TL B2 1L 5.500% 12/02/22	D	05/27/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	222,750	218,295	218,301	218,301	0	6	0	6	0	0	0	0	8,100	0
G9368P-AV-6	VIRGIN MEDIA INVESTMENT HLDGS TL F 1L 06/30/23	C	05/19/2016	Various	07/08/2016	GOLDENTREE-BANK LOANS	530,000	527,164	520,906	528,042	0	878	0	878	0	0	(7,136)	(7,136)	2,686	3,195
L3462M-AB-9	EXPRO FINSERVICES SARL TL B 1L 09/02/21	C	06/01/2016	Various	10/18/2016	CITIGROUP GLOBAL MKTS	820,797	803,517	609,083	811,627	0	8,110	0	8,110	0	0	(202,544)	(202,544)	23,921	8,128
L3462M-AB-9	EXPRO FINSERVICES SARL TL B 1L 09/02/21	C	06/01/2016	Various	09/30/2016	Redemption 100.0000	4,188	4,100	4,188	4,188	0	88	0	88	0	0	0	0	59	41
L6232U-AB-3	MALLINCKRODT FIN/SB TL B 1L 03/19/21	C	05/10/2016	Various	07/15/2016	GOLDENTREE-BANK LOANS	495,000	485,204	487,231	485,427	0	223	0	223	0	0	1,805	1,805	2,986	2,771
L6232U-AB-3	MALLINCKRODT FIN/SB TL B 1L 3.250% 03/19/21	D	05/10/2016	GOLDENTREE-BANK LOANS	05/31/2016	Security Withdraw	495,000	485,100	485,204	485,204	0	104	0	104	0	0	0	0	2,771	0
L9308U-AC-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 09/02/21	C	03/28/2016	Various	06/23/2016	GOLDENTREE-BANK LOANS	442,996	432,399	434,890	435,985	0	3,586	0	3,586	0	0	(1,095)	(1,095)	3,798	6,368
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							142,916,058	141,897,782	144,076,260	142,068,989	0	171,208	0	171,208	0	0	2,007,277	2,007,277	1,954,811	462,690
8399998. Total - Bonds							184,366,058	184,204,306	186,515,479	184,375,513	0	171,208	0	171,208	0	0	2,139,973	2,139,973	2,003,907	496,371
49456B-20-0	KINDER MORGAN PRD		04/08/2016	BARCLAYS	05/04/2016	UBS WARBURG	21,000.000	934,576	921,951	934,576	0	0	0	0	0	0	(12,624)	(12,624)	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								934,576	921,951	934,576	0	0	0	0	0	0	(12,624)	(12,624)	0	0
8999998. Total - Preferred Stocks								934,576	921,951	934,576	0	0	0	0	0	0	(12,624)	(12,624)	0	0
000000-00-0	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		08/08/2016	ADVANTUS CAPITAL MANAGEMENT	12/19/2016	ADVANTUS CAPITAL MANAGEMENT	12,840.000	290,845	283,770	290,845	0	0	0	0	0	0	(7,075)	(7,075)	7,131	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
00130H-10-5	AES CORP		08/01/2016	ADVANTUS CAPITAL MANAGEMENT	09/13/2016	ADVANTUS CAPITAL MANAGEMENT	6,500.000	80,177	80,801	80,177	0	0	0	0	0	0	624	624	473	0
00206R-10-2	AT&T INC		07/22/2016	ADVANTUS CAPITAL MANAGEMENT	12/16/2016	ADVANTUS CAPITAL MANAGEMENT	900.000	38,786	37,398	38,786	0	0	0	0	0	0	(1,388)	(1,388)	432	0
008492-10-0	AGREE REALTY CORP REIT		10/07/2016	ADVANTUS CAPITAL MANAGEMENT	10/13/2016	ADVANTUS CAPITAL MANAGEMENT	400.000	18,271	18,861	18,271	0	0	0	0	0	0	590	590	0	0
015271-10-9	ALEXANDRIA REAL ESTATE EQUIT REIT		03/07/2016	ADVANTUS CAPITAL MANAGEMENT	08/03/2016	ADVANTUS CAPITAL MANAGEMENT	3,800.000	309,932	396,727	309,932	0	0	0	0	0	0	86,795	86,795	5,383	0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		03/03/2016	ADVANTUS CAPITAL MANAGEMENT	06/28/2016	ADVANTUS CAPITAL MANAGEMENT	1,800.000	77,081	88,462	77,081	0	0	0	0	0	0	11,381	11,381	756	0
025537-10-1	AMERICAN ELECTRIC POWER		05/25/2016	ADVANTUS CAPITAL MANAGEMENT	06/29/2016	ADVANTUS CAPITAL MANAGEMENT	1,600.000	96,677	105,445	96,677	0	0	0	0	0	0	8,768	8,768	504	0
053484-10-1	AVALON BAY COMMUNITIES REIT		06/15/2016	ADVANTUS CAPITAL MANAGEMENT	10/27/2016	ADVANTUS CAPITAL MANAGEMENT	3,300.000	573,772	591,211	573,772	0	0	0	0	0	0	17,439	17,439	7,020	0
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		09/29/2016	ADVANTUS CAPITAL MANAGEMENT	12/29/2016	ADVANTUS CAPITAL MANAGEMENT	500.000	14,045	12,031	14,045	0	0	0	0	0	0	(2,014)	(2,014)	123	0
118230-10-1	BUCKEYE PARTNERS MLP		06/10/2016	ADVANTUS CAPITAL MANAGEMENT	10/13/2016	ADVANTUS CAPITAL MANAGEMENT	2,100.000	139,339	149,193	139,339	0	0	0	0	0	0	9,854	9,854	1,804	0
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		09/26/2016	ADVANTUS CAPITAL MANAGEMENT	11/14/2016	ADVANTUS CAPITAL MANAGEMENT	24,200.000	304,153	261,840	304,153	0	0	0	0	0	0	(42,313)	(42,313)	6,413	0
125896-10-0	CMS ENERGY CORP		04/25/2016	ADVANTUS CAPITAL MANAGEMENT	06/21/2016	ADVANTUS CAPITAL MANAGEMENT	3,500.000	129,705	148,132	129,705	0	0	0	0	0	0	18,427	18,427	1,333	0
126408-10-3	CSX CORP		06/24/2016	BNY CONVERG-SOFT	12/07/2016	Various	223,387.000	5,744,464	8,086,610	5,744,464	0	0	0	0	0	0	2,342,146	2,342,146	80,419	0
13057Q-10-7	CALIFORNIA RESOURCES CRP		02/25/2016	Spin Off	07/01/2016	Tax Free Exchange	4,229.000	1,288	1,288	1,288	0	0	0	0	0	0	0	0	0	0
13057Q-10-7	CALIFORNIA RESOURCES CRP		02/25/2016	Spin Off	02/25/2016	Cash Adjustment	1.000	0	1	0	0	0	0	0	0	0	1	1	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	09/23/2016	BNY CONVERGEX-EXEC	422.000	1,285	4,895	1,285	0	0	0	0	0	0	3,610	3,610	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	07/04/2016	Cash Adjustment	1.000	3	15	3	0	0	0	0	0	0	13	13	0	0
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	07/04/2016	Various	3,806.000	0	0	0	0	0	0	0	0	0	0	0	0	0
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/14/2016	ADVANTUS CAPITAL MANAGEMENT	12/02/2016	ADVANTUS CAPITAL MANAGEMENT	2,300.000	188,848	192,821	188,848	0	0	0	0	0	0	3,973	3,973	9,550	0
141624-10-6	CARE CAPITAL PROPERTIES INC REIT		10/17/2016	ADVANTUS CAPITAL MANAGEMENT	11/18/2016	ADVANTUS CAPITAL MANAGEMENT	7,000.000	199,634	167,462	199,634	0	0	0	0	0	0	(32,172)	(32,172)	627	0
16208T-10-2	CHATHAM LODGING TRUST REIT		08/29/2016	ADVANTUS CAPITAL MANAGEMENT	11/09/2016	ADVANTUS CAPITAL MANAGEMENT	8,700.000	183,411	154,157	183,411	0	0	0	0	0	0	(29,254)	(29,254)	5,491	0
16411W-10-8	CHENIERE ENERGY PARTNERS LP		09/13/2016	Various	12/22/2016	Various	123,000.000	2,192,165	2,705,658	2,192,165	0	0	0	0	0	0	513,494	513,494	4,960	0
165240-10-2	CHESAPEAKE LODGING TRUST REIT		04/12/2016	ADVANTUS CAPITAL MANAGEMENT	11/04/2016	ADVANTUS CAPITAL MANAGEMENT	4,800.000	123,282	101,982	123,282	0	0	0	0	0	0	(21,300)	(21,300)	5,320	0
198281-10-7	COLUMBIA PIPELINE PARTNERS L LIMITED PARTNERS		03/11/2016	Various	09/26/2016	Various	20,000.000	303,704	319,914	303,704	0	0	0	0	0	0	16,210	16,210	9,500	0
20825C-10-4	CONOCOPHILLIPS		02/12/2016	ADVANTUS CAPITAL MANAGEMENT	04/18/2016	ADVANTUS CAPITAL MANAGEMENT	1,700.000	60,962	74,694	60,962	0	0	0	0	0	0	13,732	13,732	300	0
22822V-10-1	CROWN CASTLE INTL CORP REIT		05/02/2016	ADVANTUS CAPITAL MANAGEMENT	05/24/2016	ADVANTUS CAPITAL MANAGEMENT	300.000	26,230	27,294	26,230	0	0	0	0	0	0	1,064	1,064	0	0
23283R-10-0	CYRUSONE INC REIT		04/15/2016	ADVANTUS CAPITAL MANAGEMENT	09/20/2016	ADVANTUS CAPITAL MANAGEMENT	7,000.000	285,487	355,496	285,487	0	0	0	0	0	0	70,009	70,009	3,040	0
23317H-10-2	DDR CORP REIT		09/26/2016	ADVANTUS CAPITAL MANAGEMENT	11/28/2016	ADVANTUS CAPITAL MANAGEMENT	31,000.000	543,823	469,924	543,823	0	0	0	0	0	0	(73,899)	(73,899)	9,063	0
233331-10-7	DTE ENERGY COMPANY		01/26/2016	ADVANTUS CAPITAL MANAGEMENT	02/09/2016	ADVANTUS CAPITAL MANAGEMENT	200.000	16,317	17,387	16,317	0	0	0	0	0	0	1,070	1,070	0	0
253868-10-3	DIGITAL REALTY TRUST INC REIT		10/28/2016	ADVANTUS CAPITAL MANAGEMENT	12/09/2016	ADVANTUS CAPITAL MANAGEMENT	3,200.000	289,900	303,009	289,900	0	0	0	0	0	0	13,110	13,110	3,344	0
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		07/07/2016	Various	12/15/2016	Various	65,000.000	1,853,227	1,700,233	1,853,227	0	0	0	0	0	0	(152,995)	(152,995)	30,405	0
25746U-10-9	DOMINION RESOURCES		07/21/2016	ADVANTUS CAPITAL MANAGEMENT	12/01/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	143,710	148,142	143,710	0	0	0	0	0	0	4,432	4,432	3,315	0
264411-50-5	DUKE WEEKS REALTY CORP REIT		02/09/2016	ADVANTUS CAPITAL MANAGEMENT	06/28/2016	ADVANTUS CAPITAL MANAGEMENT	12,600.000	250,569	312,069	250,569	0	0	0	0	0	0	61,501	61,501	4,140	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26441C-20-4	DUKE ENERGY		10/10/2016	ADVANTUS CAPITAL MANAGEMENT	11/18/2016	ADVANTUS CAPITAL MANAGEMENT	3,000.000	240,122	228,348	240,122	0	0	0	0	0	0	(11,774)	(11,774)	1,112	0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		05/13/2016	ADVANTUS CAPITAL MANAGEMENT	08/30/2016	ADVANTUS CAPITAL MANAGEMENT	200.000	15,152	15,879	15,152	0	0	0	0	0	0	728	728	156	0
277276-10-1	EASTGROUP PROPERTIES INC REIT		12/01/2016	ADVANTUS CAPITAL MANAGEMENT	12/29/2016	ADVANTUS CAPITAL MANAGEMENT	2,100.000	127,433	152,892	127,433	0	0	0	0	0	0	25,459	25,459	1,882	0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		09/09/2016	ADVANTUS CAPITAL MANAGEMENT	10/13/2016	ADVANTUS CAPITAL MANAGEMENT	1,300.000	54,231	56,308	54,231	0	0	0	0	0	0	2,077	2,077	296	0
29250R-10-6	ENBRIDGE ENERGY PARTNERS LP LIMITED PARTNERS		11/01/2016	ADVANTUS CAPITAL MANAGEMENT	11/09/2016	ADVANTUS CAPITAL MANAGEMENT	4,400.000	112,462	99,485	112,462	0	0	0	0	0	0	(12,977)	(12,977)	2,565	0
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		11/18/2016	Various	12/22/2016	Various	236,025.000	9,367,986	8,405,404	9,367,986	0	0	0	0	0	0	(962,582)	(962,582)	405,384	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		02/12/2016	BANK OF NEW YORK	07/21/2016	HOWARD WEIL	60,000.000	317,853	991,520	317,853	0	0	0	0	0	0	673,667	673,667	17,100	0
29336U-10-7	ENLINK MISTREAM PARTNER LP		07/11/2016	Various	10/18/2016	Various	100,700.000	868,146	1,169,483	868,146	0	0	0	0	0	0	301,337	301,337	3,198	0
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/14/2016	ADVANTUS CAPITAL MANAGEMENT	10/12/2016	ADVANTUS CAPITAL MANAGEMENT	9,500.000	663,640	626,134	663,640	0	0	0	0	0	0	(37,506)	(37,506)	52,788	0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		06/13/2016	ADVANTUS CAPITAL MANAGEMENT	08/09/2016	ADVANTUS CAPITAL MANAGEMENT	2,200.000	454,072	508,103	454,072	0	0	0	0	0	0	54,031	54,031	4,160	0
35906A-10-8	FRONTIER COMMUNICATIONS		08/16/2016	ADVANTUS CAPITAL MANAGEMENT	11/25/2016	ADVANTUS CAPITAL MANAGEMENT	22,800.000	115,121	87,193	115,121	0	0	0	0	0	0	(27,928)	(27,928)	3,402	0
371927-10-4	GENESIS ENERGY L.P.		10/27/2016	ADVANTUS CAPITAL MANAGEMENT	12/20/2016	ADVANTUS CAPITAL MANAGEMENT	8,300.000	300,257	281,909	300,257	0	0	0	0	0	0	(18,348)	(18,348)	6,702	0
40414L-10-9	HCP INC REIT		08/08/2016	ADVANTUS CAPITAL MANAGEMENT	11/02/2016	ADVANTUS CAPITAL MANAGEMENT	2,600.000	91,252	76,594	91,252	0	0	0	0	0	0	(14,657)	(14,657)	978	0
40414L-10-9	HCP INC REIT		08/08/2016	ADVANTUS CAPITAL MANAGEMENT	11/01/2016	Spin Off	0.000	8,985	8,985	8,985	0	0	0	0	0	0	0	0	0	0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		02/12/2016	ADVANTUS CAPITAL MANAGEMENT	05/02/2016	ADVANTUS CAPITAL MANAGEMENT	2,200.000	59,633	63,154	59,633	0	0	0	0	0	0	3,521	3,521	148	0
427825-50-0	HERSHA HOSPITALITY TRUST REIT		03/21/2016	ADVANTUS CAPITAL MANAGEMENT	12/19/2016	ADVANTUS CAPITAL MANAGEMENT	600.000	12,912	13,082	12,912	0	0	0	0	0	0	170	170	504	0
431284-10-8	HIGHWOODS PROPERTY		01/19/2016	ADVANTUS CAPITAL MANAGEMENT	03/11/2016	ADVANTUS CAPITAL MANAGEMENT	2,100.000	88,874	95,635	88,874	0	0	0	0	0	0	6,761	6,761	893	0
44106M-10-2	HOSPITALITY PROP TRUST REIT		10/10/2016	ADVANTUS CAPITAL MANAGEMENT	11/16/2016	ADVANTUS CAPITAL MANAGEMENT	4,275.000	125,627	118,717	125,627	0	0	0	0	0	0	(6,910)	(6,910)	2,996	0
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	Spin Off	09/23/2016	BNY CONVERGEX-EXEC	4,580.000	54,997	77,109	54,997	0	0	0	0	0	0	22,112	22,112	1,099	0
46113M-10-8	INTERVAL LEISURE GROUP		05/13/2016	Spin Off	05/13/2016	Cash Adjustment	1.000	6	7	6	0	0	0	0	0	0	1	1	0	0
461730-10-3	INVESTORS REAL ESTATE TRUST REIT		08/10/2016	ADVANTUS CAPITAL MANAGEMENT	09/22/2016	ADVANTUS CAPITAL MANAGEMENT	7,300.000	47,166	45,737	47,166	0	0	0	0	0	0	(1,428)	(1,428)	936	0
49446R-10-9	KIMCO REALTY CORP		08/30/2016	ADVANTUS CAPITAL MANAGEMENT	12/01/2016	ADVANTUS CAPITAL MANAGEMENT	2,300.000	68,487	58,178	68,487	0	0	0	0	0	0	(10,309)	(10,309)	587	0
49456B-10-1	KINDER MORGAN		11/29/2016	Various	12/01/2016	Various	62,400.000	1,186,074	1,246,553	1,186,074	0	0	0	0	0	0	60,479	60,479	3,125	0
49803T-30-0	KITE REALTY GROUP TRUST REIT		09/26/2016	ADVANTUS CAPITAL MANAGEMENT	11/29/2016	ADVANTUS CAPITAL MANAGEMENT	9,800.000	285,909	239,576	285,909	0	0	0	0	0	0	(46,333)	(46,333)	2,818	0
531172-10-4	LIBERTY PROPERTY TRUST REIT		07/26/2016	ADVANTUS CAPITAL MANAGEMENT	08/17/2016	ADVANTUS CAPITAL MANAGEMENT	7,000.000	254,878	278,689	254,878	0	0	0	0	0	0	23,811	23,811	2,470	0
53223X-10-7	LSI		10/06/2016	ADVANTUS CAPITAL MANAGEMENT	12/29/2016	ADVANTUS CAPITAL MANAGEMENT	500.000	44,089	42,051	44,089	0	0	0	0	0	0	(2,038)	(2,038)	475	0
53223X-10-7	LSI		08/15/2016	Tax Free Exchange	12/29/2016	ADVANTUS CAPITAL MANAGEMENT	15,200.000	1,497,313	1,253,068	1,497,313	0	0	0	0	0	0	(244,244)	(244,244)	14,440	0
53578A-10-8	LINKEDIN CORP - A		03/04/2016	Various	12/08/2016	TENDER OFFER	24,529.000	2,913,647	4,807,684	2,913,647	0	0	0	0	0	0	1,894,037	1,894,037	0	0
554382-10-1	MACERICH CO/THE REIT		05/18/2016	ADVANTUS CAPITAL MANAGEMENT	12/08/2016	ADVANTUS CAPITAL MANAGEMENT	9,200.000	712,112	722,392	712,112	0	0	0	0	0	0	10,279	10,279	11,523	0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		07/13/2016	Various	10/27/2016	Various	20,000.000	1,523,692	1,639,827	1,523,692	0	0	0	0	0	0	116,136	116,136	25,000	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		10/18/2016	Various	11/22/2016	Various	24,200.000	1,709,098	1,646,133	1,709,098	0	0	0	0	0	0	(62,965)	(62,965)	20,395	0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		05/04/2016	ADVANTUS CAPITAL MANAGEMENT	07/06/2016	ADVANTUS CAPITAL MANAGEMENT	1,000.000	97,474	108,632	97,474	0	0	0	0	0	0	11,157	11,157	0	0
62942X-30-6	NRG YIELD INC-CLASS A COMMON		04/28/2016	ADVANTUS CAPITAL MANAGEMENT	08/09/2016	ADVANTUS CAPITAL MANAGEMENT	300.000	4,603	4,953	4,603	0	0	0	0	0	0	350	350	69	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/15/2016	BARCLAYS	09/15/2016	BARCLAYS	1,000.000	22,500	26,354	22,500	0	0	0	0	0	0	3,854	3,854	0	0
681936-10-0	OMEGA HEALTHCARE REIT		10/18/2016	ADVANTUS CAPITAL MANAGEMENT	12/01/2016	ADVANTUS CAPITAL MANAGEMENT	8,888.000	293,704	279,359	293,704	0	0	0	0	0	0	(14,345)	(14,345)	10,366	0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		07/13/2016	ADVANTUS CAPITAL MANAGEMENT	11/30/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	43,887	36,405	43,887	0	0	0	0	0	0	(7,481)	(7,481)	1,740	0
69331C-10-8	PACIFIC GAS & ELECTRIC		07/21/2016	ADVANTUS CAPITAL MANAGEMENT	07/28/2016	ADVANTUS CAPITAL MANAGEMENT	200.000	12,766	12,693	12,766	0	0	0	0	0	0	(73)	(73)	0	0
69351T-10-6	PPL CORPORATION		08/05/2016	ADVANTUS CAPITAL MANAGEMENT	08/11/2016	ADVANTUS CAPITAL MANAGEMENT	3,900.000	144,509	141,155	144,509	0	0	0	0	0	0	(3,354)	(3,354)	0	0
70159Q-10-4	PARKWAY PROPERTIES INC REIT		04/12/2016	ADVANTUS CAPITAL MANAGEMENT	07/12/2016	ADVANTUS CAPITAL MANAGEMENT	4,800.000	70,228	82,662	70,228	0	0	0	0	0	0	12,434	12,434	1,556	0
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		08/10/2016	ADVANTUS CAPITAL MANAGEMENT	12/20/2016	ADVANTUS CAPITAL MANAGEMENT	811.000	19,173	16,349	19,173	0	0	0	0	0	0	(2,824)	(2,824)	368	0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		09/06/2016	ADVANTUS CAPITAL MANAGEMENT	10/04/2016	ADVANTUS CAPITAL MANAGEMENT	16,200.000	438,585	426,888	438,585	0	0	0	0	0	0	(11,698)	(11,698)	12,300	0
709102-10-7	PENN REAL ESTATE INVEST TST REIT		05/11/2016	ADVANTUS CAPITAL MANAGEMENT	09/07/2016	ADVANTUS CAPITAL MANAGEMENT	2,700.000	61,398	66,973	61,398	0	0	0	0	0	0	5,575	5,575	861	0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		06/24/2016	Various	11/21/2016	Various	52,000.000	2,816,280	2,428,514	2,816,280	0	0	0	0	0	0	(387,766)	(387,766)	40,341	0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		11/14/2016	ADVANTUS CAPITAL MANAGEMENT	12/01/2016	ADVANTUS CAPITAL MANAGEMENT	25,400.000	417,980	466,404	417,980	0	0	0	0	0	0	48,424	48,424	0	0
723484-10-1	PINNACLE WEST CAP CORP		04/22/2016	ADVANTUS CAPITAL MANAGEMENT	06/09/2016	ADVANTUS CAPITAL MANAGEMENT	800.000	53,999	57,944	53,999	0	0	0	0	0	0	3,945	3,945	500	0
726503-10-5	PLAINS ALL AMER PIPELINE LP		11/18/2016	HOWARD WEIL	11/30/2016	BNY CONVERG-SOFT	25,000.000	777,958	794,083	777,958	0	0	0	0	0	0	16,125	16,125	0	0
74340W-10-3	PROLOGIS INC REIT		07/12/2016	ADVANTUS CAPITAL MANAGEMENT	08/23/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	93,592	105,774	93,592	0	0	0	0	0	0	12,183	12,183	504	0
74348A-24-4	PROSHARES ULTRASHORT RE CLOSED END FUND		11/08/2016	ADVANTUS CAPITAL MANAGEMENT	11/09/2016	ADVANTUS CAPITAL MANAGEMENT	2,400.000	95,832	95,476	95,832	0	0	0	0	0	0	(356)	(356)	0	0
747545-10-1	QUALITY CARE PROPERTIES -W/I COMMON		11/01/2016	Spin Off	11/01/2016	ADVANTUS CAPITAL MANAGEMENT	2,088.000	35,004	31,358	35,004	0	0	0	0	0	0	(3,646)	(3,646)	0	0
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		05/20/2016	ADVANTUS CAPITAL MANAGEMENT	06/30/2016	ADVANTUS CAPITAL MANAGEMENT	3,630.000	62,337	67,081	62,337	0	0	0	0	0	0	4,744	4,744	762	0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		06/14/2016	ADVANTUS CAPITAL MANAGEMENT	09/07/2016	ADVANTUS CAPITAL MANAGEMENT	3,100.000	64,273	70,476	64,273	0	0	0	0	0	0	6,204	6,204	0	0
777149-10-5	ROSE ROCK MIDSTREAM LP		03/08/2016	UBS WARBURG	09/30/2016	Taxable Exchange	10,000.000	133,433	271,601	133,433	0	0	0	0	0	0	138,168	138,168	13,200	0
78440X-10-1	SL GREEN REALTY CORP REIT		04/19/2016	ADVANTUS CAPITAL MANAGEMENT	07/27/2016	ADVANTUS CAPITAL MANAGEMENT	5,800.000	521,374	626,380	521,374	0	0	0	0	0	0	105,006	105,006	6,624	0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		06/15/2016	ADVANTUS CAPITAL MANAGEMENT	08/30/2016	ADVANTUS CAPITAL MANAGEMENT	3,800.000	82,684	94,511	82,684	0	0	0	0	0	0	11,826	11,826	336	0
81618T-10-0	SELECT INCOME REIT		07/27/2016	ADVANTUS CAPITAL MANAGEMENT	10/13/2016	ADVANTUS CAPITAL MANAGEMENT	1,200.000	32,042	30,768	32,042	0	0	0	0	0	0	(1,274)	(1,274)	0	0
816851-10-9	SEMPRA ENERGY		04/06/2016	Various	08/19/2016	Various	15,400.000	1,516,712	1,618,269	1,516,712	0	0	0	0	0	0	101,557	101,557	10,344	0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		07/13/2016	Various	08/31/2016	Various	198,400.000	6,836,982	6,004,728	6,836,982	0	0	0	0	0	0	(832,255)	(832,255)	74,012	0
828806-10-9	SIMON PROPERTY GRP LP REIT		10/07/2016	ADVANTUS CAPITAL MANAGEMENT	12/30/2016	ADVANTUS CAPITAL MANAGEMENT	1,639.000	333,419	325,793	333,419	0	0	0	0	0	0	(7,627)	(7,627)	2,636	0
83416T-10-0	SOLARCITY CORP		04/18/2016	PRIVATE EQUITY DIST	04/20/2016	PRIVATE EQUITY DIST	6,780.000	236,730	232,932	236,730	0	0	0	0	0	0	(3,798)	(3,798)	0	0
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		11/11/2016	ADVANTUS CAPITAL MANAGEMENT	12/23/2016	ADVANTUS CAPITAL MANAGEMENT	11,200.000	331,718	378,811	331,718	0	0	0	0	0	0	47,093	47,093	3,985	0
842587-10-7	SOUTHERN CO		10/04/2016	ADVANTUS CAPITAL MANAGEMENT	12/20/2016	ADVANTUS CAPITAL MANAGEMENT	8,500.000	449,299	408,329	449,299	0	0	0	0	0	0	(40,970)	(40,970)	6,888	0
84610H-10-8	SOVRAN SELF STORAGE INC REIT		04/20/2016	ADVANTUS CAPITAL MANAGEMENT	08/09/2016	ADVANTUS CAPITAL MANAGEMENT	900.000	96,162	99,258	96,162	0	0	0	0	0	0	3,097	3,097	190	0
84610H-10-8	SOVRAN SELF STORAGE INC REIT		08/03/2016	ADVANTUS CAPITAL MANAGEMENT	08/15/2016	Tax Free Exchange	8,400.000	865,656	865,656	865,656	0	0	0	0	0	0	0	0	9,595	0
84756N-10-9	SPECTRA ENERGY PARTNERS LP		09/01/2016	Various	11/29/2016	Various	116,200.000	5,425,715	5,095,464	5,425,715	0	0	0	0	0	0	(330,251)	(330,251)	82,165	0
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT		10/31/2016	ADVANTUS CAPITAL MANAGEMENT	12/19/2016	ADVANTUS CAPITAL MANAGEMENT	31,300.000	412,257	335,361	412,257	0	0	0	0	0	0	(76,896)	(76,896)	4,778	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		07/05/2016	ADVANTUS CAPITAL MANAGEMENT	10/07/2016	ADVANTUS CAPITAL MANAGEMENT	1,500.000	34,651	35,860	34,651	0	0	0	0	0	0	1,209	1,209	821	0
862121-10-0	STORE CAPITAL CORP REIT		02/26/2016	ADVANTUS CAPITAL MANAGEMENT	04/14/2016	ADVANTUS CAPITAL MANAGEMENT	1,200.000	28,968	31,670	28,968	0	0	0	0	0	0	2,702	2,702	324	0
866674-10-4	SUN COMMUNITIES INC REIT		11/01/2016	ADVANTUS CAPITAL MANAGEMENT	12/29/2016	ADVANTUS CAPITAL MANAGEMENT	1,600.000	119,031	123,517	119,031	0	0	0	0	0	0	4,486	4,486	715	0
86764L-10-8	SUNOCO LOGISTICS PARTNERS		09/26/2016	ADVANTUS CAPITAL MANAGEMENT	12/22/2016	ADVANTUS CAPITAL MANAGEMENT	22,000.000	587,679	559,857	587,679	0	0	0	0	0	0	(27,822)	(27,822)	15,928	0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		10/26/2016	ADVANTUS CAPITAL MANAGEMENT	12/27/2016	ADVANTUS CAPITAL MANAGEMENT	9,900.000	127,113	154,073	127,113	0	0	0	0	0	0	26,960	26,960	285	0
87422J-10-5	TALEN ENERGY CORP- W/I		05/24/2016	Various	09/23/2016	Various	3.000	0	35	0	0	0	0	0	0	0	35	35	0	0
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		09/07/2016	ADVANTUS CAPITAL MANAGEMENT	10/20/2016	ADVANTUS CAPITAL MANAGEMENT	2,400.000	112,134	115,950	112,134	0	0	0	0	0	0	3,816	3,816	1,208	0
875465-10-6	TANGER FACTORY OUTLET CENTER REIT		02/10/2016	ADVANTUS CAPITAL MANAGEMENT	05/23/2016	ADVANTUS CAPITAL MANAGEMENT	2,908.000	92,154	102,317	92,154	0	0	0	0	0	0	10,163	10,163	1,084	0
902653-10-4	UDR INC REIT		11/08/2016	ADVANTUS CAPITAL MANAGEMENT	11/22/2016	ADVANTUS CAPITAL MANAGEMENT	13,900.000	491,541	500,908	491,541	0	0	0	0	0	0	9,367	9,367	2,980	0
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		06/02/2016	Various	09/06/2016	Various	50,000.000	2,270,290	2,077,042	2,270,290	0	0	0	0	0	0	(193,248)	(193,248)	25,730	0
92276F-10-0	VENTAS INC REIT		11/08/2016	ADVANTUS CAPITAL MANAGEMENT	11/29/2016	ADVANTUS CAPITAL MANAGEMENT	5,100.000	336,059	324,855	336,059	0	0	0	0	0	0	(11,204)	(11,204)	5,183	0
92343V-10-4	VERIZON COMMUNICATIONS		07/28/2016	ADVANTUS CAPITAL MANAGEMENT	12/28/2016	ADVANTUS CAPITAL MANAGEMENT	1,500.000	82,525	79,085	82,525	0	0	0	0	0	0	(3,440)	(3,440)	866	0
92939N-10-2	WASHINGTON PRIME GROUP REIT		07/26/2016	ADVANTUS CAPITAL MANAGEMENT	08/25/2016	ADVANTUS CAPITAL MANAGEMENT	4,300.000	54,013	58,166	54,013	0	0	0	0	0	0	4,154	4,154	0	0
92939N-10-2	WASHINGTON PRIME GROUP REIT		07/25/2016	ADVANTUS CAPITAL MANAGEMENT	08/31/2016	Tax Free Exchange	15,500.000	172,485	172,485	172,485	0	0	0	0	0	0	0	0	0	0
92939U-10-6	WEC		04/22/2016	ADVANTUS CAPITAL MANAGEMENT	06/03/2016	ADVANTUS CAPITAL MANAGEMENT	1,100.000	60,349	66,033	60,349	0	0	0	0	0	0	5,684	5,684	248	0
93964W-10-8	WASHINGTON PRIME GROUP REIT		08/31/2016	Tax Free Exchange	11/09/2016	ADVANTUS CAPITAL MANAGEMENT	15,500.000	172,485	161,658	172,485	0	0	0	0	0	0	(10,827)	(10,827)	3,500	0
948741-10-3	WEINGARTEN REALTY INVST REIT		02/01/2016	ADVANTUS CAPITAL MANAGEMENT	07/08/2016	ADVANTUS CAPITAL MANAGEMENT	800.000	27,944	31,667	27,944	0	0	0	0	0	0	3,723	3,723	584	0
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		06/30/2016	ADVANTUS CAPITAL MANAGEMENT	11/25/2016	ADVANTUS CAPITAL MANAGEMENT	2,296.000	162,675	144,548	162,675	0	0	0	0	0	0	(18,126)	(18,126)	4,379	0
958254-10-4	WESTERN GAS PARTNERS LP		09/07/2016	ADVANTUS CAPITAL MANAGEMENT	11/29/2016	ADVANTUS CAPITAL MANAGEMENT	4,275.000	216,048	239,831	216,048	0	0	0	0	0	0	23,782	23,782	1,565	0
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		01/21/2016	HOWARD WEIL	12/27/2016	HOWARD WEIL	6,000.000	131,747	266,098	131,747	0	0	0	0	0	0	134,351	134,351	10,253	0
962166-10-4	WEYERHAEUSER CO		08/15/2016	ADVANTUS CAPITAL MANAGEMENT	10/31/2016	ADVANTUS CAPITAL MANAGEMENT	8,600.000	251,247	266,604	251,247	0	0	0	0	0	0	15,357	15,357	3,286	0
969457-10-0	WILLIAMS COS INC		06/15/2016	Various	07/21/2016	UBS WARBURG	50,000.000	769,178	1,241,208	769,178	0	0	0	0	0	0	472,030	472,030	52,480	0
G51502-10-5	JCI		09/06/2016	Taxable Exchange	09/20/2016	BANK OF NEW YORK	36,955.000	1,807,100	1,625,002	1,807,100	0	0	0	0	0	0	(182,098)	(182,098)	0	0
G51502-10-5	JCI		09/06/2016	Taxable Exchange	09/06/2016	Cash Adjustment	0.000	24	22	24	0	0	0	0	0	0	(2)	(2)	0	0
000000-00-0	GIBSON ENERGY INC		05/04/2016	Morgan Stanley	06/16/2016	Security Withdraw	20,000.000	259,970	259,200	259,970	0	0	0	0	0	0	(770)	(770)	0	0
374825-20-6	GIBSON ENERGY INC		08/11/2016	Morgan Stanley	12/15/2016	Tax Free Exchange	131,928.000	1,580,911	1,580,911	1,580,911	0	0	0	0	0	0	0	0	59,720	0
374825-20-6	GIBSON ENERGY INC		06/01/2016	Morgan Stanley	12/15/2016	Tax Free Exchange	99,300.000	1,399,751	1,399,751	1,399,751	0	0	0	0	0	0	0	0	49,508	0
89353D-10-7	TRANSCANADA CORP	A	11/09/2016	S. C. BERNSTEIN	11/15/2016	UBS WARBURG	12,000.000	525,180	525,353	525,180	0	0	0	0	0	0	173	173	0	0
000000-00-0	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	06/10/2016	ADVANTUS CAPITAL MANAGEMENT	11/29/2016	ADVANTUS CAPITAL MANAGEMENT	4,100.000	83,841	71,440	83,841	0	0	0	0	0	0	(12,401)	(12,401)	2,251	0
000000-00-0	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	11/23/2016	Various	12/20/2016	Tax Free Exchange	292,900.000	5,750,501	5,750,501	5,750,501	0	0	0	0	0	0	0	0	153,566	0
162521-01-4	BROOKFIELD INFRASTRUCTURE LP	D	07/22/2016	ADVANTUS CAPITAL MANAGEMENT	08/17/2016	ADVANTUS CAPITAL MANAGEMENT	2,000.000	90,054	99,520	90,054	0	0	0	0	0	0	9,466	9,466	478	0
162521-01-4	BROOKFIELD INFRASTRUCTURE LP	D	11/29/2016	Various	12/20/2016	Tax Free Exchange	78,500.000	3,013,692	3,013,692	3,013,692	0	0	0	0	0	0	0	0	16,698	0
162521-01-4	BROOKFIELD INFRASTRUCTURE LP	D	10/03/2016	Stock Split	12/20/2016	Tax Free Exchange	19,932.000	0	0	0	0	0	0	0	0	0	0	0	0	0
881575-30-2	TESCO PLC RECEIPTS	D	09/23/2016	Various	09/23/2016	Various	1.000	0	1,161,242	0	0	0	0	0	0	0	1,161,242	1,161,242	0	0
G37585-10-9	GASLOG LTD	D	02/12/2016	Various	03/17/2016	Various	45,000.000	305,826	489,913	305,826	0	0	0	0	0	0	184,087	184,087	6,300	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								81,819,749	86,810,159	81,819,749	0	0	0	0	0	0	4,990,417	4,990,417	1,492,038	0
9799998. Total - Common Stocks								81,819,749	86,810,159	81,819,749	0	0	0	0	0	0	4,990,417	4,990,417	1,492,038	0
9899999. Total - Preferred and Common Stocks								82,754,325	87,732,110	82,754,325	0	0	0	0	0	0	4,977,793	4,977,793	1,492,038	0
9999999 - Totals								266,958,631	274,247,589	267,129,838	0	171,208	0	171,208	0	0	7,117,766	7,117,766	3,495,945	496,371

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
					NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?				11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number			Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427				290,055,748		10,000,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103				808,318,188		1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236				1,092,838,077		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,191,212,013	0	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.			31-1413821				10,143	10,143	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	10,143	10,143	XXX	XXX
1899999. Total Common Stocks							0	2,191,222,156	10,143	XXX	XXX
1999999 - Totals							0	2,191,222,156	10,143	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
			Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	% of Outstanding
44951#-10-3	IFS FINANCIAL SERVICES. INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000.000	100.0
34918#-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		150.000	100.0
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000.000	100.0
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE COMPANY	INTEGRITY LIFE INSURANCE COMPANY		200,000.000	100.0
13971*-10-8	CINCINNATI ANALYSTS INCORPORATED	COLUMBUS LIFE INSURANCE COMPANY		500.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			12/30/2016	DREYFUS	XXX	83,906,943	0	0	0	0	0	83,906,943	0	0	0.290	0.290	MON	1,562	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2016	Various	XXX	50,000	0	0	0	0	0	50,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							83,956,943	0	0	0	0	XXX	83,956,943	0	0	XXX	XXX	XXX	1,562	0
9199999 - Totals							83,956,943	0	0	0	0	XXX	83,956,943	0	0	XXX	XXX	XXX	1,562	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1449999 - Totals														XXX							XXX	XXX

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
HOST HOTELS & RESORTS INC	HOST HOTELS & RESORTS INC	N/A		US - Chicago Board 1UAUICTO4EQ4D06ZH473	12/09/2015	01/15/2016	01/15/2016	Expiration	27		17.00	(513)						(378)			513			
MID-AMERICA APARTMENT COMM	MID-AMERICA APARTMENT COMM	N/A		US - Chicago Board 1UAUICTO4EQ4D06ZH473	05/31/2016	06/17/2016	06/17/2016	Expiration	12		105.00		(888)								888			
MPLX LP	MPLX LP	N/A		US - Chicago Board 1UAUICTO4EQ4D06ZH473	02/11/2016	02/19/2016	02/19/2016	Expiration	28		17.50		(2,492)			2,492						2,492		
PROLOGIS INC	PROLOGIS INC	N/A		US - Chicago Board 1UAUICTO4EQ4D06ZH473	06/15/2016	07/15/2016	07/15/2016	Expiration	25		50.00		(2,518)			2,518						2,489		
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants												(513)	(5,898)	0	0	5,010	XXX	(378)	0	0	1,401	4,981	0	XXX
0709999. Subtotal - Written Options - Income Generation												(513)	(5,898)	0	0	5,010	XXX	(378)	0	0	1,401	4,981	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												(513)	(5,898)	0	0	5,010	XXX	(378)	0	0	1,401	4,981	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(513)	(5,898)	0	0	5,010	XXX	(378)	0	0	1,401	4,981	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/21/2015	01/23/2026	01/20/2016	Swap Close		57,000,000				(1,815,674)				(153,072)			(1,815,674)			100/95
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	08/13/2015	08/17/2046	08/15/2016	Swap Close		65,900,000				(15,602,446)				1,173,589			(15,602,446)			100/95
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(17,418,120)	0	0	XXX	1,020,517	0	0	(17,418,120)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	(17,418,120)	0	0	XXX	1,020,517	0	0	(17,418,120)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(17,418,120)	0	0	XXX	1,020,517	0	0	(17,418,120)	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	(17,418,120)	0	0	XXX	1,020,517	0	0	(17,418,120)	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	(17,418,120)	0	0	XXX	1,020,517	0	0	(17,418,120)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												(513)	(5,898)	0	0	5,010	XXX	(378)	0	0	1,401	4,981	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												(513)	(5,898)	(17,418,120)	0	5,010	XXX	1,020,139	0	0	(17,416,719)	4,981	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			17,591,988	17,591,988	01/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				17,591,988	17,591,988	XXX
9999999 - Totals				17,591,988	17,591,988	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (37,508,715) Book/Adjusted Carrying Value $ (37,508,715)
2. Average balance for the year Fair Value $ 37,864,988 Book/Adjusted Carrying Value $ 37,864,988
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,744,957 NAIC 2 $ 13,847,031 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	3,750,000	3,750,000	06/15/2017
690353-YE-1	OPIC AGENCY Adj % Due 6/15/2034 MJSD15		1	4,270,659	4,270,659	06/15/2034
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	4,000,000	4,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,520,659	14,520,659	XXX
0599999. Total - U.S. Government Bonds				14,520,659	14,520,659	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
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	2,700,000	2,700,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,700,000	2,700,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,015,000	2,015,000	11/15/2038
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				2,015,000	2,015,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,715,000	4,715,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	600,323	599,863	01/15/2018
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	2,538,008	2,539,521	06/07/2017
05531F-AK-9	BB&T CORPORATION 2.15% Due 3/22/2017 MS22		1FE	4,005,548	4,005,395	03/22/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	1,812,019	1,810,718	09/14/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	1,300,081	1,299,963	02/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	4,300,000	4,300,000	12/08/2017
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	1,151,616	1,151,971	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	2,498,990	2,500,372	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	3,755,441	3,750,000	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	2,699,455	2,700,006	02/13/2017
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	803,498	804,032	02/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	971,525	972,769	08/15/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	2,729,766	2,741,013	06/02/2017
370334-BB-9	GENERAL MILLS 5.7% Due 2/15/2017 FA15		2FE	1,677,445	1,678,592	02/15/2017
38141E-LA-5	GOLDMAN SACHS GROUP Flt % Due 3/29/2017 MJSD29		1FE	3,696,274	3,696,954	03/29/2017
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	4,005,402	4,010,807	06/27/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	7,200,000	7,200,000	01/01/2033
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	601,520	601,384	02/02/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 AO24		1FE	499,605	499,618	04/24/2017
65339K-AE-0	NEXTERA ENERGY CAPITAL 2.056% Due 9/1/2017 MS1		2FE	2,008,746	2,008,831	09/01/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	750,000	750,000	11/30/2017
74256L-AH-2	PRINCIPAL LFE GLB FND II 1 1/8% Due 2/24/2017 FA24		1FE	1,999,886	2,000,436	02/24/2017
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	2,502,380	2,500,000	03/28/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	2,503,550	2,500,000	07/28/2017
78010U-4A-2	ROYAL BANK OF CANADA 1.4% Due 10/13/2017 AO13		1FE	1,999,840	2,001,326	10/13/2017
89113W-GD-2	TORONTO DOMINION BANK NY Flt % Due 2/10/2017 FMAN10		1FE	3,650,000	3,650,000	02/10/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				62,260,917	62,273,571	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	3,001,456	3,002,753	11/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	1,042,398	1,042,395	07/24/2017
52177F-AA-2	LRF 2016-1 A1 1% Due 6/19/2017 Mo-15		1FE	531,531	531,912	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,575,385	4,577,060	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				66,836,302	66,850,631	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				79,481,576	79,494,230	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				6,590,385	6,592,060	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				86,071,961	86,086,290	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			47,133	47,133	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				47,133	47,133	XXX
000000-00-0	Huntington National Bank Money Market Account			4,073,594	4,073,594	
000000-00-0	Key Bank Money Market Account			4,025,384	4,025,384	
000000-00-0	BB&T Bank Money Market Account			4,074,377	4,074,377	
9099999. Total - Cash (Schedule E Part 1 type)				12,173,355	12,173,355	XXX
000000-00-0	CHUDWI CP 0.85% Due 1/3/2017 At Mat			6,999,174	6,999,174	12/12/2016
000000-00-0	KROGER CO CP 0.85% Due 1/3/2017 At Mat			4,999,410	4,999,410	11/04/2016
000000-00-0	UNITEDHEALTH GROUP INC CP 0.72% Due 1/3/2017 At Mat			4,799,616	4,799,616	10/03/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				16,798,199	16,798,199	XXX
9999999 - Totals				115,090,649	115,104,977	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 23,327,786 Book/Adjusted Carrying Value $ 23,333,901
2. Average balance for the year Fair Value $ 116,249,950 Book/Adjusted Carrying Value $ 114,786,575

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					3,615,902	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					9,135,586	XXX
FIFTH THIRD BANK	CINCINNATI, OH					7,433,111	XXX
HUNTINGTON BANK	COLUMBUS, OH					9,097,950	XXX
JP MORGAN/CHASE	NEW YORK, NY					390,039	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					4,051,946	XXX
PNC BANK	CINCINNATI, OH					(38,349,747)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			352,057	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(4,273,156)	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,273,156)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	23,832	XXX
0599999 Total - Cash		XXX	XXX	0	0	(4,249,324)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(9,155,106)	4. April	(3,550,289)	7. July	5,682,587	10. October	3,662,872
2. February	30,279,846	5. May	1,918,345	8. August	(2,072,984)	11. November	8,128,636
3. March	11,088,244	6. June	3,464,593	9. September	(8,553,072)	12. December	4,249,324

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		12/30/2016	0.700	01/03/2017	11,999,067	467	0
CBSCPP CP		12/30/2016	0.850	01/03/2017	5,999,433	283	0
CHUDWI CP		12/29/2016	0.850	01/03/2017	6,999,174	496	0
CINTAS CP		12/30/2016	0.800	01/13/2017	4,998,444	222	0
JM SMUCKER CO CP		12/27/2016	0.850	01/03/2017	8,098,661	956	0
KROGER CO CP		12/29/2016	0.850	01/03/2017	4,999,410	354	0
MDU RESOURCES CP		12/30/2016	0.900	01/03/2017	3,099,690	155	0
ONEOK CP		12/30/2016	1.150	01/27/2017	5,994,633	383	0
UNITEDHEALTH GROUP INC CP		12/30/2016	0.720	01/03/2017	16,798,656	672	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					68,987,168	3,988	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					68,987,168	3,988	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					68,987,168	3,988	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					68,987,168	3,988	0
8699999 - Total Cash Equivalents					68,987,168	3,988	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of policy holders			108,510	108,567
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policy holders			50,000	50,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Protection of "all" policy holders	104,931	103,733		
33. New York NY						
34. North Carolina NC	B	Protection of policy holders			446,115	446,308
35. North Dakota ND						
36. Ohio OH	B	Protection of "all" policy holders	5,000,576	5,026,005		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,105,507	5,129,738	604,625	604,875
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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