LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 92622 Employer's ID Number 31-1000236

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1980 Commenced Business 03/05/1981

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 #, Sr 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, Sr VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., VP
Phillip Earl King, VP, Auditor	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	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	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this 28th day of April 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.....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	9,956,275,643	0	9,956,275,643	10,087,795,015
2.	Stocks:				
	2.1 Preferred stocks	21,051,214	0	21,051,214	12,121,638
	2.2 Common stocks	321,336,969	70,788,486	250,548,483	255,222,583
3.	Mortgage loans on real estate:				
	3.1 First liens	823,550,715	0	823,550,715	821,277,610
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	
	4.2 Properties held for the production of income (less $ encumbrances)			0	
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 1,280,852), cash equivalents ($ 74,301,355) and short-term investments ($ 41,886,564)	117,468,771	0	117,468,771	94,175,672
6.	Contract loans (including $ premium notes)	34,842,074	0	34,842,074	35,469,587
7.	Derivatives	659,366	0	659,366	471,760
8.	Other invested assets	240,866,210	0	240,866,210	236,263,420
9.	Receivables for securities	7,171,061	0	7,171,061	3,581,164
10.	Securities lending reinvested collateral assets	22,586,446	0	22,586,446	115,122
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,545,808,469	70,788,486	11,475,019,983	11,546,493,571
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	97,820,763	0	97,820,763	90,726,700
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,107,904	0	1,107,904	1,277,589
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	20,661,458		20,661,458	20,801,168
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,278,155	0	4,278,155	2,964,969
	16.2 Funds held by or deposited with reinsured companies	622,901,575	0	622,901,575	624,511,965
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	35,466,056	0	35,466,056	29,837,232
19.	Guaranty funds receivable or on deposit	988,787	0	988,787	1,018,704
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates			0	
24.	Health care ($) and other amounts receivable	794,850	15,140	779,710	15,305
25.	Aggregate write-ins for other than invested assets	13,370,378	3,579,992	9,790,386	9,498,696
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,343,198,395	74,383,618	12,268,814,777	12,327,145,899
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	72,349,641	0	72,349,641	22,910,876
28.	Total (Lines 26 and 27)	12,415,548,036	74,383,618	12,341,164,418	12,350,056,775
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of Company Owned Life Insurance	9,790,386	0	9,790,386	9,498,696
2502.	Disallowed IMR	2,365,997	2,365,997	0	0
2503.	Prepaid Expense	1,213,995	1,213,995	0	
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,370,378	3,579,992	9,790,386	9,498,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,219,433,018 less $ included in Line 6.3 (including $ Modco Reserve)	9,219,433,018	9,308,513,705
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,361,832,518	1,461,456,361
4.	Contract claims:		
	4.1 Life	24,835,288	26,090,848
	4.2 Accident and health		
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	622,316	373,717
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 42,188 assumed and $ 1,629,266 ceded	1,671,454	1,538,701
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,034,546 , accident and health $ and deposit-type contract funds $	1,034,546	1,318,151
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	55,419	754,767
13.	Transfers to Separate Accounts due or accrued (net) (including $ (95,844) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(204,759)	(176,812)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,240,449	2,843,886
15.1	Current federal and foreign income taxes, including $ 1,751,908 on realized capital gains (losses)	13,075,040	647,101
15.2	Net deferred tax liability		
16.	Unearned investment income	876,355	916,290
17.	Amounts withheld or retained by company as agent or trustee	877,153	517,776
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	6,866,298	7,000,822
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	140,644,338	148,102,004
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	19,309,913	11,816,479
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	64,146,175	22,224,627
	24.10 Payable for securities lending	288,870,959	238,325,450
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,816,864	2,043,949
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,149,003,344	11,234,307,822
27.	From Separate Accounts Statement	72,349,641	22,910,876
28.	Total liabilities (Lines 26 and 27)	11,221,352,985	11,257,218,698
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	791,308,064	791,308,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	326,003,369	299,030,013
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,117,311,433	1,090,338,077
38.	Totals of Lines 29, 30 and 37	1,119,811,433	1,092,838,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,341,164,418	12,350,056,775
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	996,450	1,117,611
2502.	Unfunded Commitment to Low Income Tax Credit Property	620,414	726,338
2503.	Payable for Collateral on Derivatives	200,000	200,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,816,864	2,043,949
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	184,621,114	160,174,281	612,120,520
2.	Considerations for supplementary contracts with life contingencies	795,567	431,610	2,718,614
3.	Net investment income	116,983,675	121,218,621	480,104,239
4.	Amortization of Interest Maintenance Reserve (IMR)	(840,510)	671,040	(586,477)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	143,308	69,977	276,604
	8.2 Charges and fees for deposit-type contracts	517	592	2,383
	8.3 Aggregate write-ins for miscellaneous income	8,184,499	9,464,602	28,964,846
9.	Totals (Lines 1 to 8.3)	309,888,170	292,030,723	1,123,600,729
10.	Death benefits	47,643,599	59,063,132	206,855,111
11.	Matured endowments (excluding guaranteed annual pure endowments)	493,405	570,300	1,992,186
12.	Annuity benefits	66,476,881	62,029,930	264,310,902
13.	Disability benefits and benefits under accident and health contracts	629,721	642,695	2,564,328
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	157,729,997	142,049,243	601,650,866
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,572,320	11,901,030	32,039,772
18.	Payments on supplementary contracts with life contingencies	794,768	814,211	3,327,937
19.	Increase in aggregate reserves for life and accident and health contracts	(89,080,688)	(47,771,605)	(256,734,434)
20.	Totals (Lines 10 to 19)	192,260,003	229,298,936	856,006,668
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,583,815	8,791,415	33,187,492
22.	Commissions and expense allowances on reinsurance assumed	458,044	477,367	2,250,787
23.	General insurance expenses	23,833,404	21,548,860	90,696,385
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,965,163	1,757,656	7,642,261
25.	Increase in loading on deferred and uncollected premiums	(167,889)	(748,485)	(750,190)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	47,128,761	(1,016,956)	(3,605,497)
27.	Aggregate write-ins for deductions	1,400,462	1,100,405	4,541,899
28.	Totals (Lines 20 to 27)	276,461,763	261,209,198	989,969,805
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,426,407	30,821,525	133,630,924
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	33,426,407	30,821,525	133,630,924
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,323,132	11,108,356	46,082,145
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	22,103,275	19,713,169	87,548,779
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,688,039 (excluding taxes of $ 63,869 transferred to the IMR)	279,506	(5,886,664)	(32,326,551)
35.	Net income (Line 33 plus Line 34)	22,382,781	13,826,505	55,222,228
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,092,838,077	995,236,078	995,236,077
37.	Net income (Line 35)	22,382,781	13,826,505	55,222,228
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,705,559)	(2,335,992)	5,687,529	27,204,767
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	2,923,263	4,446,193	14,275,507
41.	Change in nonadmitted assets	(3,454,362)	(441,026)	(419,124)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	7,457,666	(5,191,097)	1,318,622
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	26,973,356	18,328,104	97,602,000
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,119,811,433	1,013,564,182	1,092,838,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	7,889,412	9,326,474	28,343,155
08.302.	Company Owned Life Insurance	291,690	134,273	608,854
08.303.	Miscellaneous Income	3,397	3,855	12,837
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,184,499	9,464,602	28,964,846
2701.	Pension Expense	681,609	615,633	2,455,817
2702.	Securities Lending Interest Expense	718,853	484,771	2,086,082
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,400,462	1,100,404	4,541,899
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	186,142,564	161,030,126	614,511,358
2.	Net investment income	119,174,643	123,150,191	522,311,414
3.	Miscellaneous income	9,647,024	18,727,597	29,557,869
4.	Total (Lines 1 to 3)	314,964,231	302,907,914	1,166,380,641
5.	Benefit and loss related payments	283,776,683	273,695,581	1,112,761,475
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	47,156,708	(931,897)	(3,920,462)
7.	Commissions, expenses paid and aggregate write-ins for deductions	37,098,011	33,721,879	137,848,230
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,752,758 tax on capital gains (losses)	647,103	(15,250,724)	29,545,812
10.	Total (Lines 5 through 9)	368,678,505	291,234,839	1,276,235,055
11.	Net cash from operations (Line 4 minus Line 10)	(53,714,274)	11,673,075	(109,854,414)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	715,534,801	521,950,941	2,275,919,272
	12.2 Stocks	4,384,446	5,627,554	33,374,056
	12.3 Mortgage loans	4,507,191	11,430,700	95,171,609
	12.4 Real estate	0	0	0
	12.5 Other invested assets	364,885	58,346	1,850,650
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,453	(5,810)	(78,448)
	12.7 Miscellaneous proceeds	41,930,626	115,138,435	97,502,133
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	766,725,402	654,200,166	2,503,739,272
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	593,878,389	412,919,018	2,191,562,903
	13.2 Stocks	19,083,929	4,203,955	12,164,380
	13.3 Mortgage loans	6,783,142	16,945,760	128,152,262
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,107,790	680,941	2,830,424
	13.6 Miscellaneous applications	26,248,827	8,106,383	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	647,102,077	442,856,057	2,334,709,969
14.	Net increase (or decrease) in contract loans and premium notes	(627,513)	(688,661)	(2,259,462)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	120,250,838	212,032,770	171,288,765
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(99,623,843)	(28,222,993)	48,316,172
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	56,380,379	(34,393,786)	(125,313,893)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(43,243,464)	(62,616,779)	(76,997,721)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,293,099	161,089,065	(15,563,370)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	94,175,672	109,739,042	109,739,042
	19.2 End of period (Line 18 plus Line 19.1)	117,468,771	270,828,107	94,175,672

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	59,046,581	56,377,116	237,321,675
3.	Ordinary individual annuities	57,245,947	82,963,665	275,701,767
4.	Credit life (group and individual)			0
5.	Group life insurance	48,000,000		0
6.	Group annuities	80,000		486,303
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	164,372,528	139,340,781	513,509,745
12.	Deposit-type contracts	767,889,273	361,778,224	2,272,674,392
13.	Total	932,261,801	501,119,005	2,786,184,137
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	22,382,781	55,222,228
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	22,382,781	55,222,228
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,119,811,433	1,092,838,077
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7)	State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	1,119,811,433	1,092,838,077

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

No Change.

C. Accounting Policy

No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2017.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2017, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2017:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	9,931,287
2. 12 Months or Longer	12,523,926
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	709,614,841
2. 12 Months or Longer	173,767,242

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $294.7 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit (LIHTC) Property Investments. No significant holdings. No Change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

Information related to the Company’s derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	659,366	—	659,366

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

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

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

K. Structured Notes. No Change.

L. 5* Securities. No Change.

M. Short Sales. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $1,650.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock - Class A	14,820,067	14,820,067	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	38,320,033	38,320,033	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	53,140,100	53,140,100	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,650,000,000	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	15,064,050	15,064,050	—
(b)	Membership Stock - Class B	—	—	—
(c)	Activity Stock	38,076,050	38,076,050	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	53,140,100	53,140,100	—
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,850,000,000	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	14,820,067	14,820,067	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,634,954,987	1,590,315,225	1,342,799,143
2. Current Year General Account Total Collateral Pledged	1,634,954,987	1,590,315,225	1,342,799,143
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,712,777,645	1,667,565,959	1,445,185,198

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,679,238,202	1,634,077,630	1,458,393,443
2. Current Year General Account Maximum Collateral Pledged	1,679,238,202	1,634,077,630	1,458,393,443
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,817,532,540	1,740,276,574	1,552,793,920

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,342,799,143	1,342,799,143	—	1,313,794,909
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,342,799,143	1,342,799,143	—	1,313,794,909
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,445,185,198	1,445,185,198	—	1,413,314,255
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,445,185,198	1,445,185,198	—	1,413,314,255

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,458,393,443	1,458,393,443	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,458,393,443	1,458,393,443	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	8,189,751	—	8,189,751
Bonds: CMBS	—	4,564,333	—	4,564,333
Bonds: RMBS	—	5,157,673	—	5,157,673
Common stock: Unaffiliated	196,220,949	—	—	196,220,949
Derivative assets: Credit default swaps	—	659,366	—	659,366
Separate account assets *	61,106,927	7,006,069	—	68,112,996
Total assets at fair value	257,327,876	25,577,192	—	282,905,068

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

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

(2) Not applicable.

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

(4) Investments in Level 2 include below investment grade industrial and miscellaneous bonds, commercial mortgage-backed securities and residential mortgage-backed securities initially rated NAIC 6. These securities represent both senior and subordinated tranches in securitization trusts containing residential mortgage loans originated during the period of 2005 to 2007. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

Derivative investments included in Level 2 consist of credit default swaps. The fair values of these securities are determined through the use of third-party pricing services or models utilizing market observable inputs.

The fair value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

Assets held in separate accounts carried at fair value primarily include US Treasury bonds and mutual funds. The fair value of the US Treasury bonds have been determined utilizing publicly quoted prices obtained from third-party pricing services. The mutual funds have been determined using the same aforementioned methodologies in the general account for common stock.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,236,717,590	9,956,275,643	4,499,959	9,836,865,253	395,352,378	
Common stock: Unaffiliated **	249,361,049	249,361,049	249,361,049	—	—	
Preferred stock	22,034,838	21,051,214	—	9,019,661	13,015,177	
Mortgage loans	840,575,765	823,550,715	—	—	840,575,765	
Cash, cash equivalents, & short-term investments	117,468,770	117,468,770	117,468,770	—	—	
Other invested assets: Surplus notes	39,189,353	33,367,004	—	39,189,353	—	
Securities lending reinvested collateral assets	22,586,446	22,586,446	22,586,446	—	—	
Derivative assets	659,366	659,366	—	659,366	—	
Separate account assets	72,413,441	72,349,641	62,859,806	9,553,635	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,616,178,378)	(8,319,217,952)	—	—	(8,616,178,378)	
Derivative liabilities	(1,281,025)	—	—	—	(1,281,025)	
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	
Separate account liabilities *	(2,737,531)	(2,646,771)	—	—	(2,737,531)	
Securities lending liability	(288,870,959)	(288,870,959)	—	(288,870,959)	—	

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Derivative Instruments

The fair values of credit default swaps are determined through the use of third-party pricing services or models utilizing market observable inputs.

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts

B. General Nature and Characteristics of Separate Account Business

In 2017, the Company commenced issuance of group variable life insurance and collected $48.0 million of associated premium through March 31, 2017. The narrative that follows has been updated to reflect this new business.

The Company's guaranteed separate account consists of non-indexed, guaranteed rate options that include market value adjustments. The guaranteed rate options were sold in a fixed annuity product. These options carry a minimum interest guarantee based on the guarantee period selected by the policyholder. The fixed annuity product provides a death benefit equal to the account value.

The Company's nonguaranteed separate accounts consist of subaccounts available through variable annuities and group variable life insurance. The net investment experience of each subaccount is credited directly to the policyholder and can be positive or negative. Variable annuities include guaranteed minimum death benefits that vary by product and include optional death benefits available on some products. The death benefits include the following: account value, return of premium paid, a death benefit that accumulates at a specified interest rate, a death benefit that is adjusted septennially to the current account value, and a death benefit that is adjusted annually to the current account value. The death benefit under the group variable life insurance policies may vary with the investment performance of the underlying investments in the separate accounts.

Assets held in the separate account supporting variable annuities and group variable life insurance are carried at fair value. Assets held in the separate account supporting market value adjusted annuities are carried at the general account basis.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 36,176,833

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 68,787,296	$ 71,975,920
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 165,529,125	$ 170,800,755
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 234,316,421	$ 242,776,675
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 294,711,302

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 294,741,572

16.3 Total payable for securities lending reported on the liability page. ..... $ 288,870,959

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
FEDERAL HOME LOAN BANK	CINCINNATI OH 45202
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET NY NY 10005
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	
	1.13 Commercial Mortgages	$	823,550,715
	1.14 Total Mortgages in Good Standing	$	823,550,715
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	823,550,715
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	325,958	226,721	0		552,679	0
2. Alaska	AK	N	14,151	0	0		14,151	0
3. Arizona	AZ	L	250,170	701,068	0		951,238	0
4. Arkansas	AR	L	277,290	2,339,661	0		2,616,951	0
5. California	CA	L	1,995,302	374,529	0		2,369,831	0
6. Colorado	CO	L	440,408	0	0		440,408	0
7. Connecticut	CT	L	189,772	109,453	0		299,225	0
8. Delaware	DE	L	49,203	0	0		49,203	0
9. District of Columbia	DC	L	30,511	230	0		30,741	0
10. Florida	FL	L	3,141,146	2,695,329	0		5,836,475	0
11. Georgia	GA	L	474,523	85,478	0		560,001	0
12. Hawaii	HI	L	498,701	1,128,754	0		1,627,455	0
13. Idaho	ID	L	10,900	623	0		11,523	0
14. Illinois	IL	L	3,795,687	3,748,857	0		7,544,544	0
15. Indiana	IN	L	4,516,713	3,339,146	0		7,855,859	51,000
16. Iowa	IA	L	49,720	389,460	0		439,180	0
17. Kansas	KS	L	187,472	790,931	0		978,403	0
18. Kentucky	KY	L	2,392,416	1,564,020	0		3,956,436	63,712
19. Louisiana	LA	L	1,615,422	4,725,813	0		6,341,235	96,609
20. Maine	ME	N	4,882	0	0		4,882	0
21. Maryland	MD	L	585,293	348,916	0		934,209	0
22. Massachusetts	MA	L	257,432	190	0		257,622	0
23. Michigan	MI	L	2,596,327	4,432,719	0		7,029,046	0
24. Minnesota	MN	L	614,917	100,731	0		715,648	0
25. Mississippi	MS	L	598,954	2,602,506	0		3,201,460	0
26. Missouri	MO	L	1,023,491	4,852,758	0		5,876,249	0
27. Montana	MT	L	7,924	1,666	0		9,590	0
28. Nebraska	NE	L	18,738	247,213	0		265,951	0
29. Nevada	NV	L	97,917	26,983	0		124,900	0
30. New Hampshire	NH	N	2,589	75	0		2,664	0
31. New Jersey	NJ	L	759,410	162,147	0		921,557	0
32. New Mexico	NM	L	30,114	525,549	0		555,663	0
33. New York	NY	N	39,545	195	0		39,740	0
34. North Carolina	NC	L	4,486,005	958,024	0		5,444,029	0
35. North Dakota	ND	L	3,805	0	0		3,805	0
36. Ohio	OH	L	16,571,364	7,553,831	0		24,125,195	767,497,952
37. Oklahoma	OK	L	379,281	1,371,886	0		1,751,167	0
38. Oregon	OR	L	49,627	0	0		49,627	0
39. Pennsylvania	PA	L	5,716,794	2,280,469	0		7,997,263	0
40. Rhode Island	RI	N	3,441	0	0		3,441	0
41. South Carolina	SC	L	569,377	312,237	0		881,614	0
42. South Dakota	SD	L	8,275	27,656	0		35,931	0
43. Tennessee	TN	L	586,562	1,111,552	0		1,698,114	0
44. Texas	TX	L	1,249,938	2,479,667	0		3,729,605	0
45. Utah	UT	L	26,349	0	0		26,349	0
46. Vermont	VT	L	2,601	0	0		2,601	0
47. Virginia	VA	L	402,978	89,645	0		492,623	0
48. Washington	WA	L	48,090,877	150	0		48,091,027	0
49. West Virginia	WV	L	807,184	3,038,277	0		3,845,461	180,000
50. Wisconsin	WI	L	531,198	2,247,471	0		2,778,669	0
51. Wyoming	WY	L	8,739	0	0		8,739	0
52. American Samoa	AS	N					0	
53. Guam	GU	L	584	333,361			333,945	
54. Puerto Rico	PR	N	2,321	0			2,321	
55. U.S. Virgin Islands	VI	N	191	0			191	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	16,271	0	0	0	16,271	0
59. Subtotal		(a) 47	106,406,760	57,325,947	0	0	163,732,707	767,889,273
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	639,821				639,821	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	107,046,581	57,325,947	0	0	164,372,528	767,889,273
96. Plus Reinsurance Assumed		XXX	23,214,576	2,363,985			25,578,561	
97 Totals (All Business)		XXX	130,261,157	59,689,932	0	0	189,951,089	767,889,273
98. Less Reinsurance Ceded		XXX	4,447,176				4,447,176	
99. Totals (All Business) less Reinsurance Ceded		XXX	125,813,981	59,689,932	0	0	185,503,913	767,889,273
DETAILS OF WRITE-INS								
58001. MEX Mexico		XXX	2,383				2,383	
58002. ZZZ Other Alien		XXX	13,888				13,888	
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	16,271	0	0	0	16,271	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.220	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	38.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.830	WS Mutual Holding Co	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.570	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

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

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

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	821,277,609	788,310,062
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		70,100,000
	2.2 Additional investment made after acquisition	6,783,142	58,052,262
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,507,191	95,171,609
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,845	13,106
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	823,550,715	821,277,609
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	823,550,715	821,277,609
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	823,550,715	821,277,609

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	236,263,420	223,079,310
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		111,663
	2.2 Additional investment made after acquisition	1,001,866	1,553,595
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	3,975,076	13,406,802
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	364,885	1,850,650
8.	Deduct amortization of premium and depreciation	9,267	37,299
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	240,866,211	236,263,420
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	240,866,211	236,263,420

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,422,709,217	10,558,256,143
2.	Cost of bonds and stocks acquired	612,962,318	2,203,727,283
3.	Accrual of discount	2,394,773	7,742,952
4.	Unrealized valuation increase (decrease)	(10,095,326)	11,599,714
5.	Total gain (loss) on disposals	2,146,574	(19,148)
6.	Deduct consideration for bonds and stocks disposed of	719,919,247	2,309,293,328
7.	Deduct amortization of premium	11,534,485	41,628,192
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		7,676,208
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,298,663,824	10,422,709,217
11.	Deduct total nonadmitted amounts	70,788,486	67,569,983
12.	Statement value at end of current period (Line 10 minus Line 11)	10,227,875,338	10,355,139,234

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,274,155,232	711,144,514	831,934,787	751,915	6,154,116,874			6,274,155,232
2. NAIC 2 (a)	3,104,132,521	1,731,201,348	1,684,284,670	35,035,262	3,186,084,461			3,104,132,521
3. NAIC 3 (a)	456,116,571	19,171,907	7,785,197	(41,460,343)	426,042,938			456,116,571
4. NAIC 4 (a)	230,014,288	9,823,350	17,951,629	10,221,457	232,107,466			230,014,288
5. NAIC 5 (a)	78,908,221	0	9,644,973	(22,837,352)	46,425,896			78,908,221
6. NAIC 6 (a)	20,040,729	0	366,159	8,011,356	27,685,926			20,040,729
7. Total Bonds	10,163,367,562	2,471,341,119	2,551,967,415	(10,277,705)	10,072,463,561	0	0	10,163,367,562
PREFERRED STOCK								
8. NAIC 1	10,000,000	5,336,390	0	0	15,336,390			10,000,000
9. NAIC 2	0	3,593,186	0	0	3,593,186			
10. NAIC 3	2,121,638	0	0	0	2,121,638			2,121,638
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	12,121,638	8,929,576	0	0	21,051,214	0	0	12,121,638
15. Total Bonds and Preferred Stock	10,175,489,200	2,480,270,695	2,551,967,415	(10,277,705)	10,093,514,775	0	0	10,175,489,200

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 81,613,421 ; NAIC 2 $ 34,574,498 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	41,886,564	XXX	41,886,564	4,104	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	38,131,887	5,850,248
2.	Cost of short-term investments acquired	293,065,517	1,483,190,116
3.	Accrual of discount	0	463
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	4,190
6.	Deduct consideration received on disposals	289,310,031	1,450,904,941
7.	Deduct amortization of premium	809	8,189
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)	41,886,564	38,131,887
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	41,886,564	38,131,887

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	471,764
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	206,210
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(18,603)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	659,371
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	659,371

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
913017F*5	United Technologies 913017BM0	1	8,000,000	10,067,177	10,518,947	05/17/2007	06/20/2017	Deutsche Bank	867	867	31398J-ZS-5	COMM 2006-C8 A4	1	10,066,310	10,518,080
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,563,838	15,750,010	10/27/2014	12/20/2019	Deutsche Bank	292,045	292,045	50185V-AA-1	LCCM 2014-909 A	1FM	15,271,793	15,457,965
251799A*3	Devon Energy 251799AA0	3	15,000,000	15,222,142	15,322,067	10/23/2014	12/20/2019	Morgan Stanley	219,872	219,872	05544B-AA-5	BHMS 2014-ATLS	1FM	15,002,270	15,102,195
251799A*3	Devon Energy 251799AA0	3	10,000,000	10,308,426	10,628,292	10/23/2014	12/20/2019	Morgan Stanley	146,582	146,582	91830M-AA-4	VNDO 2013-PENN A	1FM	10,161,844	10,481,710
9999999 - Totals				51,161,584	52,219,316	XXX	XXX	XXX	659,366	659,366	XXX	XXX	XXX	50,502,218	51,559,950

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	51,011,674							3	51,011,674
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	149,911	XXX		XXX		XXX		XXX	149,911
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	3	51,161,585	0	0	0	0	0	0	3	51,161,585

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	659,366	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		659,366
4.	Part D, Section 1, Column 5	659,366	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(621,659)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(621,659)
10.	Part D, Section 1, Column 8	659,366	
11.	Part D, Section 1, Column 9	(1,281,025)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	48,367,254	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	48,367,254	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,440,662	59,804,721
2.	Cost of cash equivalents acquired	1,584,397,214	8,643,682,487
3.	Accrual of discount	118	125
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	5,881	7,326
6.	Deduct consideration received on disposals	1,547,542,520	8,666,053,997
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)	74,301,355	37,440,662
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	74,301,355	37,440,662

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0001187	Newport	KY		03/17/2015	4.750	0	904,974	62,200,000
0001191	Greenville	SC		12/07/2015	4.950	0	3,040,496	28,350,000
0001192	Round Rock	TX		12/18/2015	6.000	0	2,837,672	22,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	6,783,142	112,750,000
0899999. Total Mortgages in good standing						0	6,783,142	112,750,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	6,783,142	112,750,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0001094	Fremont	CA		08/17/2001		4,168,715	0	0	0	0	0	0	0	194,056	0	0	0
0001106	Germantown	TN		09/06/2002		7,967,477	0	0	0	0	0	0	0	74,393	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,667,213	0	0	0	0	0	0	0	32,124	0	0	0
0001112	Indianapolis	IN		12/19/2002		656,614	0	0	0	0	0	0	0	44,740	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,964,301	0	0	0	0	0	0	0	34,726	0	0	0
0001126	Austin	TX		09/24/2004		8,755,664	0	0	0	0	0	0	0	52,476	0	0	0
0001131	Austin	TX		10/25/2005		1,827,673	0	0	0	0	0	0	0	30,226	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,126,290	0	0	0	0	0	0	0	34,776	0	0	0
0001135	Bloomington	IN		03/22/2007		36,892,746	0	0	0	0	0	0	0	210,567	0	0	0
0001141	San Antonio	TX		04/09/2008		31,531,181	0	0	0	0	0	0	0	151,276	0	0	0
0001144	Owasso	OK		09/23/2008		7,443,005	0	0	0	0	0	0	0	52,437	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,826,178	0	0	0	0	0	0	0	77,092	0	0	0
0001151	Lorton	VA		09/28/2009		19,343,451	0	0	0	0	0	0	0	351,211	0	0	0
0001155	Melbourne	FL		07/08/2010		13,537,194	0	0	0	0	0	0	0	480,875	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,459,352	0	0	0	0	0	0	0	35,499	0	0	0
0001157	Auburn	AL		10/27/2010		7,989,122	0	0	0	0	0	0	0	38,649	0	0	0
0001158	Orlando	FL		01/31/2011		7,078,624	0	0	0	0	0	0	0	78,383	0	0	0
0001160	West Valley	UT		04/28/2011		32,121,063	0	0	0	0	0	0	0	151,736	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,622,408	0	0	0	0	0	0	0	74,174	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,442,699	0	0	0	0	0	0	0	52,015	0	0	0
0001166	Puyallup	WA		02/24/2012		16,947,499	0	0	0	0	0	0	0	182,668	0	0	0
0001170	Austin	TX		03/29/2012		13,010,130	0	0	0	0	0	0	0	48,155	0	0	0
0001171	McCalla	AL		05/01/2012		26,613,762	0	0	0	0	0	0	0	133,773	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
0001173	American Canyon	CA		11/14/2012		36,122,386	0	0	0	0	0	0	0	257,058	0	0	0
0001174	Norcross	GA		12/20/2012		34,430,209	0	0	0	0	0	0	0	198,408	0	0	0
0001175	Destin	FL		01/03/2013		36,988,964	0	0	0	0	0	0	0	166,206	0	0	0
0001176	National City	CA		02/27/2013		9,874,853	0	0	0	0	0	0	0	67,722	0	0	0
0001177	South Attleboro	MA		07/22/2013		46,456,952	0	0	0	0	0	0	0	237,756	0	0	0
0001178	Lorton	VA		09/18/2013		7,017,277	0	0	0	0	0	0	0	45,702	0	0	0
0001179	Houston	TX		10/10/2013		21,537,130	0	0	0	0	0	0	0	155,989	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,907,503	0	0	0	0	0	0	0	10,967	0	0	0
0001181	Melbourne	FL		09/02/2014		1,850,862	0	0	0	0	0	0	0	46,239	0	0	0
0001182	Raleigh	NC		11/14/2014		25,442,724	0	0	0	0	0	0	0	86,879	0	0	0
0001183	Roseville	CA		11/20/2014		2,814,225	0	0	0	0	0	0	0	24,526	0	0	0
0001184	Greenville	SC		12/11/2014		14,111,872	0	0	0	0	0	0	0	70,237	0	0	0
0001185	Owings Mills	MD		01/29/2015		22,000,000	0	0	0	0	0	0	0	30,584	0	0	0
0001186	Rocky River	OH		02/10/2015		29,059,296	0	0	0	0	0	0	0	134,068	0	0	0
0001193	Santa Monica	CA		06/30/2016		24,856,365	0	0	0	0	0	0	0	148,168	0	0	0
0001194	San Jose	CA		10/07/2016		44,860,611	0	0	0	0	0	0	0	210,655	0	0	0
0299999. Mortgages with partial repayments						653,323,590	0	0	0	0	0	0	0	4,507,191	0	0	0
0599999 - Totals						653,323,590	0	0	0	0	0	0	0	4,507,191	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC 31.87 % PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011			538,383		2,884,886	31.870
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	538,383	0	2,884,886	XXX
AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	463,483	0	4,873,084	0.416
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	463,483	0	4,873,084	XXX
4499999. Total - Unaffiliated								0	1,001,866	0	7,757,970	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	1,001,866	0	7,757,970	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND 14.36% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	02/08/2017	9,326,636					0 0 0		339,843	339,843			0 0 0	139,947
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							9,326,636	0	0	0	0	0	0	339,843	339,843	0	0	0	139,947
AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2017	25,042					0		25,042	25,042			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							25,042	0	0	0	0	0	0	25,042	25,042	0	0	0	0
4499999. Total - Unaffiliated							9,351,678	0	0	0	0	0	0	364,885	364,885	0	0	0	139,947
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							9,351,678	0	0	0	0	0	0	364,885	364,885	0	0	0	139,947

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36230R-NU-6	G2 #756703 4.565% 11/21/61		02/01/2017	Interest Capitalization		56,751	56,751	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2017	Interest Capitalization		62,068	62,068	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		03/01/2017	Interest Capitalization		11,142	11,142	0	1
0599999. Subtotal - Bonds - U.S. Governments						129,961	129,961	0	XXX
085209-AD-6	GOVT OF BERMUDA SOVEREIGN 3.717% 01/25/27	D	01/23/2017	HONG KONG SHANGHAI BK		1,742,875	1,825,000	18,278	1FE
55280G-AA-7	HUNGARIAN DEVELOPMENT BA 6.250% 10/21/20	D	02/24/2017	Various		11,050,000	10,000,000	225,694	2FE
831594-AB-2	REPUBLIC OF SLOVENIA 5.500% 10/26/22	D	02/13/2017	Various		16,514,300	14,800,000	235,247	1FE
1099999. Subtotal - Bonds - All Other Governments						29,307,175	26,625,000	479,219	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2017	Interest Capitalization		12,325	12,325	0	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		01/03/2017	SUNTRUST		3,400,000	3,400,000	0	2AM
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/16/2017	RAYMOND JAMES		205,000	205,000	362	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		01/01/2017	BANK of AMERICA SEC		31,169,338	31,111,005	2,809	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						34,786,663	34,728,330	3,171	XXX
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		01/12/2017	HONG KONG SHANGHAI BK		5,138,650	5,000,000	38,111	2FE
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		02/03/2017	Various		3,436,875	3,250,000	89,484	2FE
02361D-AE-0	AMEREN ILLINOIS CO 6.125% 11/15/17		02/09/2017	BROWNSTONE INV GROUP,LLC		1,553,970	1,500,000	21,693	1FE
02528A-AG-1	ACAR 2014-3 D 4.700% 11/10/21		03/06/2017	WELLS FARGO		456,680	450,000	1,704	1FE
02528W-AG-3	ACAR 2013-2 D 5.920% 08/17/20		03/20/2017	SOCIETE GENERALE		253,164	250,000	329	1FE
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		02/17/2017	J P MORGAN SEC FIXED INC		289,698	285,000	437	1FE
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		03/30/2017	MORGAN STANLEY FIXED INC		4,000,520	4,000,000	19,983	2FE
02665W-BP-5	AMERICAN HONDA FINANCE 2.900% 02/16/24		02/13/2017	Various		12,923,390	13,000,000	0	1FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK		6,901,380	6,900,000	24,198	2FE
037833-CG-3	APPLE INC 3.000% 02/09/24		02/02/2017	GOLDMAN SACHS		5,997,360	6,000,000	0	1FE
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		03/28/2017	BROWNSTONE INV GROUP,LLC		790,920	783,000	3,991	2FE
04390A-AF-4	ACER 2015-2A D 3.440% 10/12/21		02/03/2017	BANK of AMERICA SEC		202,750	200,000	535	1FE
05363U-AS-2	AVERY 2014-1A AR 2.137% 04/25/26		03/30/2017	BANK of AMERICA SEC		13,000,000	13,000,000	0	1Z
05525Y-AN-0	BAMLL 2015-A 4.943% 01/15/28		03/10/2017	BANK of AMERICA SEC		4,056,250	4,000,000	0	1FM
059438-AL-5	BANC ONE CORP 8.530% 03/01/19		01/19/2017	BROWNSTONE INV GROUP,LLC		225,994	200,000	6,777	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP		3,299,967	3,300,000	18,219	1FE
066836-AB-3	BAPTIST HLTH SO FLOR INC 4.342% 11/15/41		01/10/2017	BANK of AMERICA SEC		4,500,000	4,500,000	0	1FE
07330N-AN-5	BRANCH BANKING & TRUST 2.100% 01/15/20		01/23/2017	MORGAN STANLEY FIXED INC		399,968	400,000	0	1FE
086516-AM-3	BEST BUY CO INC 5.000% 08/01/18		01/25/2017	SUSQUEHANNA		417,200	400,000	9,944	2FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC		554,153	550,000	1,320	2FE
127055-AJ-0	CABOT CORP 2.550% 01/15/18		03/09/2017	BROWNSTONE INV GROUP,LLC		2,214,478	2,200,000	1,346	2FE
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		03/01/2017	US BANCORP		3,084,330	3,000,000	96,188	2FE
14162V-AB-2	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		7,025,000	7,025,000	0	2FE
14179B-AG-6	CFCAT 2013-2A D 5.930% 08/15/19		03/29/2017	BROWNSTONE INV GROUP,LLC		512,813	500,000	1,483	1FE
166764-BP-4	CHEVRON CORPORATION 1.991% 03/03/20		02/28/2017	CITIGROUP GLOBAL MKTS		200,000	200,000	0	1FE
166764-BS-8	CHEVRON CORPORATION 1.686% 02/28/19		02/28/2017	BARCLAYS		200,000	200,000	0	1FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		01/31/2017	US BANCORP		3,108,330	3,000,000	36,750	2FE
17325F-AB-4	CITIBANK NA 1.496% 03/20/19		03/13/2017	CITIGROUP GLOBAL MKTS		350,000	350,000	0	1FE
17401Q-AG-6	CITIZENS BANK NA/RI 2.250% 03/02/20		02/27/2017	MORGAN STANLEY FIXED INC		199,810	200,000	0	2Z
20030N-BX-8	COMCAST CORP 3.000% 02/01/24		01/05/2017	WELLS FARGO		9,980,900	10,000,000	0	1FE
20173W-AE-8	CMLT 2008-LS 1 6.101% 12/10/49		01/23/2017	KGS-ALPHA CAPITAL MARKETS		212,112	208,536	883	1FM
203233-AA-9	EQUITY COMMONWEALTH 5.875% 09/15/20		03/28/2017	BROWNSTONE INV GROUP,LLC		322,643	300,000	783	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/14/2017	Various		7,334,814	7,265,000	168,911	2FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		01/06/2017	BANK of AMERICA SEC		5,203,450	5,000,000	41,319	2FE
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		03/08/2017	Various		649,303	648,647	805	1FE
22533W-AA-7	CAALT 2015-1A A 2.000% 07/15/22		03/03/2017	Various		743,897	742,602	847	1FE
22822R-AZ-3	CROWN CASTLE 4.883% 08/15/20		01/04/2017	SUNTRUST		6,239,201	5,850,000	19,044	1FE
233150-AC-5	DCT IND OPER PTNR LP 4.500% 10/15/23		03/13/2017	J P MORGAN SEC FIXED INC		1,558,200	1,500,000	28,313	2FE
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		02/14/2017	CREDIT SUISSE FIRST BOSTON		393,873	392,096	63	1FE
24422E-TL-3	JOHN DEERE CAPITAL 2.650% 01/06/22		01/03/2017	BANK of AMERICA SEC		4,998,600	5,000,000	0	1FE
25389J-AK-2	DIGITAL REALTY TRUST LP 3.625% 10/01/22		02/21/2017	SUNTRUST		6,410,763	6,301,000	90,730	2FE
25468P-DP-8	DISNEY 1.950% 03/04/20		03/01/2017	CITIGROUP GLOBAL MKTS		399,896	400,000	0	1FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC		1,821,582	1,800,000	5,981	2FE
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		01/26/2017	MORGAN STANLEY FIXED INC		3,487,198	3,508,000	33,570	2FE
25746U-CN-7	DOMINION RESOURCES 1.500% 09/30/18		01/19/2017	BROWNSTONE INV GROUP,LLC		198,050	200,000	967	2FE
26884T-AF-9	ERAC USA FINANCE LLC 2.750% 03/15/17		02/28/2017	US BANCORP		220,128	220,000	2,823	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC		2,599,759	2,600,000	3,833	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	WELLS FARGO		3,000,420	3,000,000	11,842	2FE
33767B-AB-5	FIRSTENERGY TRANSMISSION 4.350% 01/15/25		01/18/2017	Various		2,475,604	2,375,000	2,296	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		03/21/2017	BARCLAYS		4,000,000	4,000,000	0	2AM
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP		3,693,204	3,600,000	0	2FE
35671D-BV-6	FREEPORT-MC C&G 6.875% 02/15/23		01/01/2017	Taxable Exchange		1,172,908	1,037,880	0	3FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/31/2017	Various		2,454,631	2,400,000	6,244	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO		1,257,313	1,250,000	8,785	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/01/2017	Tax Free Exchange		249,941	250,000	1,446	2FE
428291-AM-0	HEXCEL CORP 4.700% 08/15/25		03/21/2017	KEY BANC-MCDONALD		8,183,167	7,758,000	34,201	2FE
44107T-AX-4	HOST HOTELS & RESORTS LP 3.875% 04/01/24		03/09/2017	WELLS FARGO		6,970,250	7,000,000	0	2FE
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		01/13/2017	STIFEL NICHOLAS		3,001,350	3,000,000	20,258	1FE
46849L-ST-9	JACKSON NATL LIFE GLOBAL 2.200% 01/30/20		01/24/2017	CREDIT SUISSE FIRST BOSTON		199,780	200,000	0	1FE
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		03/07/2017	GUGGENHEIM CAPITAL MARKETS		8,999,948	9,000,000	0	1FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		01/06/2017	MORGAN STANLEY FIXED INC		1,114,991	1,114,000	545	2FE
521865-AU-9	LEAR CORP 4.750% 01/15/23		02/03/2017	ROBERT W. BAIRD		242,903	233,000	707	2FE
521865-AV-7	LEAR CORP 5.375% 03/15/24		03/14/2017	Various		5,516,627	5,252,000	73,758	2FE
521865-AX-3	LEAR CORP 5.250% 01/15/25		01/11/2017	Various		6,073,438	5,750,000	129,281	2FE
585055-BU-9	MEDTRONIC INC 4.625% 03/15/45		03/14/2017	MORGAN STANLEY FIXED INC		3,135,946	3,014,000	774	1FE
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/05/2017	BROWNSTONE INV GROUP,LLC		1,030,470	1,000,000	23,467	2FE
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/13/2017	J P MORGAN SEC FIXED INC		4,855,876	5,000,000	13,090	1FE
615369-AH-8	MOODY'S CORP 1.452% 09/04/18		02/27/2017	J P MORGAN SEC FIXED INC		200,000	200,000	0	2FE
62854A-AL-8	MYLAN NV 3.750% 12/15/20		02/03/2017	Tax Free Exchange		10,021,916	10,000,000	50,000	2FE
62854A-AM-6	MYLAN NV 3.150% 06/15/21		02/03/2017	Tax Free Exchange		14,984,395	15,000,000	63,000	2FE
62854A-AN-4	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		4,963,443	5,000,000	26,333	2FE
63534P-AG-2	PNC BANK 5.800% 06/07/17		01/04/2017	STIFEL NICHOLAS		6,105,480	6,000,000	30,933	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		03/01/2017	Interest Capitalization		41,268	41,268	0	1FM
69371R-N6-9	PACCAR FINANCIAL CORP 1.950% 02/27/20		02/22/2017	J P MORGAN SEC FIXED INC		199,640	200,000	0	1FE
701094-AK-0	PARKER HANNIFIN 4.100% 03/01/47		02/21/2017	MORGAN STANLEY FIXED INC		1,991,760	2,000,000	0	1FE
719510-AA-0	PHYSICIANS REALTY LP 4.300% 03/15/27		03/02/2017	J P MORGAN SEC FIXED INC		1,993,540	2,000,000	0	2FE
74153W-CE-7	PRU 1.350% 08/18/17		01/09/2017	BROWNSTONE INV GROUP,LLC		300,156	300,000	1,620	1FE
74256L-AR-0	PRINCIPAL LFE GLB FND II 1.500% 04/18/19		02/01/2017	BROWNSTONE INV GROUP,LLC		198,088	200,000	900	1FE
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		03/01/2017	Interest Capitalization		208,976	208,976	0	1FM
76131V-AA-1	RETAIL PROPERTIES OF AME - A 4.000% 03/15/25		03/29/2017	US BANCORP		477,760	500,000	1,000	2FE
78012K-C6-2	ROYAL BANK OF CANADA 2.125% 03/02/20		02/28/2017	RBC/DAIN		399,712	400,000	0	1FE
785592-AJ-5	SABINE PASS LIQUEFACTION 5.750% 05/15/24		02/07/2017	CITIGROUP GLOBAL MKTS		9,390,688	8,675,000	117,775	2FE
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		02/15/2017	WELLS FARGO		419,280	415,000	189	1FE
81375L-AA-8	SERT 2017-1A A 2.760% 12/13/22		03/13/2017	J P MORGAN SEC FIXED INC		274,962	275,000	0	1FE
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		03/08/2017	CREDIT SUISSE FIRST BOSTON		4,923,350	5,000,000	0	4FE
81744T-AE-7	SEMT 2012-1 B1 4.220% 01/25/42		01/04/2017	GUGGENHEIM CAPITAL MARKETS		1,058,337	1,033,154	969	1FM
81745R-AG-5	SEMT 2013-3 B1 3.525% 03/25/43		02/17/2017	GUGGENHEIM CAPITAL MARKETS		5,298,569	5,248,950	11,306	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		01/11/2017	WELLS FARGO		7,298,577	7,302,000	13,488	1FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		01/06/2017	WELLS FARGO		5,281,250	5,000,000	134,340	2FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		03/07/2017	BANK of AMERICA SEC		4,900,000	4,900,000	0	4FE
842400-GG-2	SOUTHERN CAL EDISON 4.000% 04/01/47		03/21/2017	J P MORGAN SEC FIXED INC		999,300	1,000,000	0	1FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/29/2017	CITIGROUP GLOBAL MKTS		3,047,813	2,900,000	10,513	2FE
89236T-DQ-5	TOYOTA 1.705% 01/11/22		01/04/2017	CITIGROUP GLOBAL MKTS		40,000,000	40,000,000	0	1FE
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC		9,006,930	9,000,000	6,531	1FE
902973-AZ-9	U S BANCORP 5.300% Perpet.		02/02/2017	US BANCORP		10,000,000	10,000,000	0	2FE
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO		5,619,656	5,600,000	13,553	1FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		02/03/2017	Taxable Exchange		5,878,406	6,030,000	0	2FE
949746-SP-7	WELLS FARGO & CO 1.966% 02/11/22		02/06/2017	WELLS FARGO		10,000,000	10,000,000	0	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		02/01/2017	Interest Capitalization		2,572	2,572	0	1FM
95058X-AB-4	WEN 2015-1A A2II 4.080% 06/15/45		03/01/2017	J P MORGAN SEC FIXED INC		777,624	771,238	7,080	3AM
960413-AL-6	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		01/20/2017	STIFEL NICHOLAS		1,802,231	1,735,000	35,887	2FE
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		03/08/2017	WELLS FARGO		516,773	515,967	899	1FE
064159-JF-4	BANK OF NOVA SCOTIA 1.742% 03/07/22	A	03/01/2017	SCOTIA		10,000,000	10,000,000	0	1FE
000000-00-0	BP CAPITAL MARKETS PLC 1.625% 08/17/17	D	01/12/2017	BROWNSTONE INV GROUP,LLC		200,048	200,000	1,362	1FE
00507U-AB-7	ACTAVIS FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK		6,997,410	7,000,000	22,244	2FE
05565Q-DL-9	BP CAPITAL MARKETS 3.224% 04/14/24	D	02/08/2017	BNP SECURITIES		9,999,400	10,000,000	0	1FE
05618L-AF-3	BABSN 2014-IIA AR 2.175% 10/17/26	D	03/10/2017	BANK of AMERICA SEC		30,000,000	30,000,000	0	1FE
06738E-AF-2	BACR 2.000% 03/16/18	D	02/17/2017	STIFEL NICHOLAS		1,503,060	1,500,000	13,083	2FE
06738E-AS-4	BACR 3.684% 01/10/23	D	01/03/2017	BARCLAYS		5,000,000	5,000,000	0	2FE
10553Y-AF-2	BRASKEM FINANCE LTD 6.450% 02/03/24	D	03/03/2017	Various		6,522,000	6,000,000	37,625	2FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,024,144	3,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
22546Q-AL-1	CREDIT SUISS NEW YORK 1.375% 05/26/17	D	03/28/2017	BROWNSTONE INV GROUP,LLC		1,775,249	1,775,000	8,474	1FE
496367-AG-8	KING 2007-4A C 1.680% 04/16/21	D	03/15/2017	ROBERT W. BAIRD		453,963	460,000	1,326	1FE
501499-AB-3	KUWAIT INTL BOND SOVEREIGN 3.500% 03/20/27	D	03/13/2017	J P MORGAN SEC FIXED INC		9,902,600	10,000,000	0	1FE
55818P-AL-4	MDPK 2014-12A AR 2.303% 07/20/26	D	01/12/2017	CITIGROUP GLOBAL MKTS		25,000,000	25,000,000	0	1FE
55818P-AQ-3	MDPK 2014-12A B2R 3.527% 07/20/26	D	01/12/2017	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0	1FE
65590A-DM-5	NORDEA BANK AB NEW YORK 1.442% 03/07/19	D	03/02/2017	RBC/DAIN		7,000,000	7,000,000	0	1FE
67108W-AW-9	OZLM 2014-7A A2BR 3.600% 07/17/26	D	03/29/2017	DEUTSCHE BANK		8,000,000	8,000,000	0	1FE
69345B-AJ-3	PFP 2017-3 D 4.428% 01/14/35	D	03/06/2017	WELLS FARGO		2,000,000	2,000,000	0	2AM
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,317,701	1,275,000	0	2FE
77426N-AA-1	ROCKW 2007-1A A1LA 1.285% 08/01/24	D	03/16/2017	RBC/DAIN		273,785	274,059	469	1FE
87154E-AL-4	SYMP 2014-15A B2R 3.552% 10/17/26	D	02/16/2017	CREDIT SUISSE FIRST BOSTON		7,500,000	7,500,000	0	1FE
91311Q-AD-7	UNITED UTILITIES PLC 4.550% 06/19/18	D	02/14/2017	MORGAN STANLEY FIXED INC		515,660	500,000	3,665	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						519,264,258	514,750,945	1,712,622	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 4.098% 10/01/42		02/23/2017	JEFFERIES & CO		2,902,500	3,000,000	19,123	1FE
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.052% 11/01/66		01/12/2017	ROBERT W. BAIRD		4,552,061	5,753,000	48,656	3FE
857477-AY-9	STATE STREET CORP 2.148% 06/15/37		01/11/2017	J P MORGAN SEC FIXED INC		882,500	1,000,000	1,800	1AM
4899999. Subtotal - Bonds - Hybrid Securities						8,337,061	9,753,000	69,579	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		03/20/2017	CREDIT SUISSE FIRST BOSTON	0.000	2,053,275	0	0	2
8199999. Subtotal - Bonds - SVO Identified Funds						2,053,275	0	0	XXX
8399997. Total - Bonds - Part 3						593,878,393	585,987,236	2,264,591	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						593,878,393	585,987,236	2,264,591	XXX
054937-80-0	BB&T CORPORATION PFD		01/23/2017	PIPER JAFFRAY	17,588.000	421,832	0.00	0	P2LFE
054937-87-5	BB&T CORPORATION PFD		01/24/2017	PIPER JAFFRAY	29,075.000	733,163	0.00	0	P2LFE
233331-80-0	DTE ENERGY COMPANY PFD		01/24/2017	Various	50,931.000	1,211,645	0.00	0	P2LFE
29364D-10-0	ENTERGY ARKANSAS INC PFD		01/19/2017	Various	150,000.000	3,374,879	0.00	0	P1LFE
29364N-10-8	ENTERGY MISSISSIPPI INC PFD		01/19/2017	Various	30,166.000	685,335	0.00	0	P1LFE
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD		01/19/2017	ROBERT W. BAIRD	50,000.000	1,126,219	0.00	0	P1LFE
29364W-60-3	ENTERGY LOUISIANA HOLDINGS LLC		01/09/2017	PIPER JAFFRAY	6,922.000	149,957	0.00	0	P1LFE
693475-83-2	PNC FINANCIAL PFD		01/24/2017	Various	50,000.000	1,226,545	0.00	0	P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,929,575	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						8,929,575	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						8,929,575	XXX	0	XXX
G51502-10-5	JCI		03/14/2017	BNY CONVERG-SOFT	112,689.000	4,609,453		0	L
904784-70-9	UNILEVER N V -NY SHARES	D	02/03/2017	BANK OF NEW YORK	122,819.000	5,044,901		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,654,354	XXX	0	XXX
34918#-10-6	W & S BROKERAGE SERVICES		02/23/2017	Capital Contribution	0.000	500,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						10,154,354	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						10,154,354	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						19,083,929	XXX	0	XXX
9999999 - Totals						612,962,322	XXX	2,264,591	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.652% 12/20/61		03/01/2017	Paydown		281,478	281,478	305,462	286,648	0	(5,171)	0	(5,171)	0	281,478	0	0	0	2,698	09/01/2051	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		03/01/2017	Paydown		847,745	847,745	936,971	873,775	0	(26,030)	0	(26,030)	0	847,745	0	0	0	8,392	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2017	Paydown		590,876	590,876	636,142	599,516	0	(8,640)	0	(8,640)	0	590,876	0	0	0	2,975	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2017	Paydown		440,251	440,251	471,456	446,801	0	(6,550)	0	(6,550)	0	440,251	0	0	0	2,476	11/22/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		03/01/2017	Redemption 100.0000		324,257	324,257	347,241	329,082	0	(4,825)	0	(4,825)	0	324,257	0	0	0	33,102	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2017	Paydown		61,895	61,895	61,972	61,956	0	(61)	0	(61)	0	61,895	0	0	0	273	01/15/2033	1
36179N-RP-5	G2 MA1394 2.303% 10/20/43		03/01/2017	Paydown		9,009	9,009	9,181	9,178	0	(168)	0	(168)	0	9,009	0	0	0	38	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 2.303% 12/20/44		03/01/2017	Paydown		17,747	17,747	18,027	18,022	0	(275)	0	(275)	0	17,747	0	0	0	55	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2017	Paydown		184,761	184,761	176,461	177,462	0	7,300	0	7,300	0	184,761	0	0	0	848	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2017	Paydown		27,531	27,531	29,166	28,918	0	(1,387)	0	(1,387)	0	27,531	0	0	0	150	09/15/2032	1
36202K-2S-3	G2 # 8885 2.250% 12/20/21		03/01/2017	Paydown		167	167	172	160	0	7	0	7	0	167	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 2.125% 08/20/26		03/01/2017	Paydown		401	401	411	380	0	21	0	21	0	401	0	0	0	1	08/20/2026	1
36202K-DB-8	G2 # 8198 2.125% 05/20/23		03/01/2017	Paydown		2,395	2,395	2,445	2,245	0	151	0	151	0	2,395	0	0	0	9	05/20/2023	1
36202K-DW-2	G2 # 8217 2.125% 06/20/23		03/01/2017	Paydown		3,655	3,655	3,748	3,438	0	217	0	217	0	3,655	0	0	0	11	06/20/2023	1
36202K-FC-4	G2 # 8263 2.125% 09/20/17		03/01/2017	Paydown		149	149	153	147	0	2	0	2	0	149	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		03/01/2017	Paydown		954	954	974	940	0	14	0	14	0	954	0	0	0	4	09/20/2017	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		03/01/2017	Paydown		2,584	2,584	2,659	2,468	0	116	0	116	0	2,584	0	0	0	10	09/20/2024	1
36202K-QP-3	G2 # 8562 2.250% 12/20/24		03/01/2017	Paydown		1,031	1,031	1,058	981	0	50	0	50	0	1,031	0	0	0	4	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2017	Paydown		454	454	463	425	0	28	0	28	0	454	0	0	0	2	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2017	Paydown		3,916	3,916	3,941	3,706	0	210	0	210	0	3,916	0	0	0	11	01/20/2021	1
36202K-XR-1	G2 # 8788 2.000% 01/20/26		03/01/2017	Paydown		379	379	387	354	0	24	0	24	0	379	0	0	0	1	01/20/2026	1
36202K-ZQ-1	G2 # 8851 2.250% 10/20/21		03/01/2017	Paydown		1,824	1,824	1,887	1,755	0	68	0	68	0	1,824	0	0	0	6	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2017	Paydown		588	588	564	573	0	15	0	15	0	588	0	0	0	7	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2017	Paydown		2,862	2,862	2,749	2,790	0	71	0	71	0	2,862	0	0	0	36	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2017	Paydown		310	310	284	294	0	16	0	16	0	310	0	0	0	4	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		03/01/2017	Paydown		176	176	176	176	0	0	0	0	0	176	0	0	0	2	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2017	Paydown		77	77	71	74	0	4	0	4	0	77	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2017	Paydown		240	240	246	244	0	(4)	0	(4)	0	240	0	0	0	3	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2017	Paydown		210	210	211	211	0	(1)	0	(1)	0	210	0	0	0	3	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2017	Paydown		1,054	1,054	1,044	1,046	0	8	0	8	0	1,054	0	0	0	14	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2017	Paydown		501	501	478	485	0	16	0	16	0	501	0	0	0	7	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2017	Paydown		493	493	488	490	0	4	0	4	0	493	0	0	0	7	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2017	Paydown		743	743	735	737	0	6	0	6	0	743	0	0	0	10	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2017	Paydown		855	855	856	855	0	0	0	0	0	855	0	0	0	9	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2017	Paydown		188	188	193	191	0	(3)	0	(3)	0	188	0	0	0	2	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2017	Paydown		159	159	154	155	0	3	0	3	0	159	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2017	Paydown		114	114	114	114	0	0	0	0	0	114	0	0	0	1	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2017	Paydown		214	214	215	214	0	0	0	0	0	214	0	0	0	3	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2017	Paydown		1,843	1,843	1,839	1,839	0	4	0	4	0	1,843	0	0	0	23	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2017	Paydown		30,858	30,858	31,330	31,183	0	(326)	0	(326)	0	30,858	0	0	0	359	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2017	Paydown		225	225	226	225	0	0	0	0	0	225	0	0	0	3	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2017	Paydown		423	423	416	418	0	5	0	5	0	423	0	0	0	5	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2017	Paydown		767	767	772	770	0	(3)	0	(3)	0	767	0	0	0	10	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2017	Paydown		395	395	396	395	0	0	0	0	0	395	0	0	0	5	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2017	Paydown		678	678	668	670	0	8	0	8	0	678	0	0	0	9	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2017	Paydown		1,421	1,421	1,402	1,406	0	15	0	15	0	1,421	0	0	0	18	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2017	Paydown		993	993	997	995	0	(2)	0	(2)	0	993	0	0	0	12	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2017	Paydown		676	676	685	683	0	(7)	0	(7)	0	676	0	0	0	7	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2017	Paydown		117	117	119	119	0	(1)	0	(1)	0	117	0	0	0	1	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2017	Paydown		18	18	17	17	0	0	0	0	0	18	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2017	Paydown		710	710	717	715	0	(5)	0	(5)	0	710	0	0	0	9	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2017	Paydown		434	434	435	434	0	(1)	0	(1)	0	434	0	0	0	5	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2017	Paydown		255	255	256	256	0	0	0	0	0	255	0	0	0	3	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2017	Paydown		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	1	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2017	Paydown		226	226	226	226	0	0	0	0	0	226	0	0	0	3	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2017	Paydown		287	287	287	287	0	1	0	1	0	287	0	0	0	4	04/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2017	Paydown		372	372	365	366	0	6	0	6	0	372	0	0	0	5	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2017	Paydown		903	903	908	906	0	(3)	0	(3)	0	903	0	0	0	11	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2017	Paydown		357	357	366	364	0	(7)	0	(7)	0	357	0	0	0	4	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2017	Paydown		1,182	1,182	1,199	1,194	0	(13)	0	(13)	0	1,182	0	0	0	13	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2017	Paydown		2,826	2,826	2,866	2,855	0	(29)	0	(29)	0	2,826	0	0	0	31	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2017	Paydown		1,109	1,109	1,125	1,120	0	(11)	0	(11)	0	1,109	0	0	0	12	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2017	Paydown		26,344	26,344	26,196	26,208	0	136	0	136	0	26,344	0	0	0	329	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2017	Paydown		1,300	1,300	1,318	1,313	0	(13)	0	(13)	0	1,300	0	0	0	14	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2017	Paydown		428	428	420	422	0	6	0	6	0	428	0	0	0	5	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2017	Paydown		346	346	346	346	0	0	0	0	0	346	0	0	0	4	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2017	Paydown		151	151	150	150	0	1	0	1	0	151	0	0	0	2	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2017	Paydown		462	462	462	461	0	0	0	0	0	462	0	0	0	5	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2017	Paydown		13,449	13,449	13,638	13,587	0	(138)	0	(138)	0	13,449	0	0	0	78	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2017	Paydown		458	458	458	458	0	0	0	0	0	458	0	0	0	5	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2017	Paydown		406	406	406	405	0	0	0	0	0	406	0	0	0	4	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2017	Paydown		71,118	71,118	71,107	71,071	0	47	0	47	0	71,118	0	0	0	721	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2017	Paydown		445	445	445	445	0	0	0	0	0	445	0	0	0	5	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		03/01/2017	Paydown		753	753	753	753	0	0	0	0	0	753	0	0	0	8	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2017	Paydown		963	963	958	958	0	5	0	5	0	963	0	0	0	12	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2017	Paydown		1,193	1,193	1,197	1,195	0	(2)	0	(2)	0	1,193	0	0	0	16	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2017	Paydown		1,301	1,301	1,321	1,314	0	(13)	0	(13)	0	1,301	0	0	0	16	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2017	Paydown		2,615	2,615	2,616	2,615	0	0	0	0	0	2,615	0	0	0	25	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.000% 01/20/27		03/01/2017	Paydown		1,215	1,215	1,233	1,130	0	85	0	85	0	1,215	0	0	0	4	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.250% 12/20/26		03/01/2017	Paydown		2,019	2,019	2,040	1,894	0	125	0	125	0	2,019	0	0	0	6	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.125% 05/20/27		03/01/2017	Paydown		493	493	503	458	0	35	0	35	0	493	0	0	0	2	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 2.125% 08/20/27		03/01/2017	Paydown		405	405	416	385	0	21	0	21	0	405	0	0	0	1	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.000% 01/20/28		03/01/2017	Paydown		1,434	1,434	1,458	1,333	0	102	0	102	0	1,434	0	0	0	5	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 2.250% 11/20/27		03/01/2017	Paydown		324	324	333	307	0	17	0	17	0	324	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.000% 02/20/28		03/01/2017	Paydown		96	96	99	90	0	7	0	7	0	96	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.000% 03/20/28		03/01/2017	Paydown		2,314	2,314	2,335	2,143	0	170	0	170	0	2,314	0	0	0	8	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.125% 05/20/28		03/01/2017	Paydown		1,355	1,355	1,382	1,253	0	102	0	102	0	1,355	0	0	0	6	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.568% 04/20/35		03/01/2017	Paydown		294	294	291	291	0	3	0	3	0	294	0	0	0	1	04/20/2035	1
36230R-NJ-6	G2 #756703 4.565% 11/21/61		03/01/2017	Paydown		750,055	750,055	804,872	761,042	0	(11,698)	0	(11,698)	0	750,055	0	0	0	5,077	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2017	Paydown		255,974	255,974	275,764	259,876	0	(3,902)	0	(3,902)	0	255,974	0	0	0	1,556	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		03/01/2017	Paydown		762,329	762,329	820,450	773,863	0	(11,535)	0	(11,535)	0	762,329	0	0	0	7,230	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		03/01/2017	Paydown		2,055,904	2,055,904	2,140,939	2,067,350	0	(11,446)	0	(11,446)	0	2,055,904	0	0	0	13,842	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2017	Paydown		826,376	826,376	844,702	827,753	0	(4,220)	0	(4,220)	0	826,376	0	0	0	6,187	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2017	Paydown		50,706	50,706	52,116	50,733	0	(27)	0	(27)	0	50,706	0	0	0	532	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2017	Paydown		144,972	144,972	167,534	163,578	0	(18,606)	0	(18,606)	0	144,972	0	0	0	1,284	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.599% 01/16/52		03/01/2017	Paydown		0	0	379	292	0	(292)	0	(292)	0	0	0	0	0	16	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2017	Paydown		9,364	9,364	10,442	10,163	0	(799)	0	(799)	0	9,364	0	0	0	69	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		03/01/2017	Paydown		0	0	913	787	0	(787)	0	(787)	0	0	0	0	0	16	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2017	Paydown		110,060	110,060	114,789	112,533	0	(2,473)	0	(2,473)	0	110,060	0	0	0	826	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.987% 06/16/53		03/01/2017	Paydown		0	0	137,186	120,370	0	(120,370)	0	(120,370)	0	0	0	0	0	11,093	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.924% 02/01/27		03/01/2017	Paydown		0	0	61,802	46,717	0	(46,717)	0	(46,717)	0	0	0	0	0	6,845	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.191% 11/16/43		03/01/2017	Paydown		10,179	10,179	11,586	11,207	0	(1,028)	0	(1,028)	0	10,179	0	0	0	54	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.970% 03/16/47		03/01/2017	Paydown		0	0	85,114	35,405	0	(35,405)	0	(35,405)	0	0	0	0	0	2,236	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 09/16/43		03/01/2017	Paydown		0	0	11,899	5,644	0	(5,644)	0	(5,644)	0	0	0	0	0	255	09/16/2043	1
38378K-U2-3	GNR 2013-121 IO 0.658% 10/16/44		02/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/16/2044	1
38379U-TJ-5	GNR 2016-72 IO 0.897% 12/16/55		03/01/2017	Paydown		0	0	224,077	203,263	0	(203,263)	0	(203,263)	0	0	0	0	0	23,683	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.068% 03/16/58		03/01/2017	Paydown		0	0	10,505	9,739	0	(9,739)	0	(9,739)	0	0	0	0	0	212	03/16/2058	1
690353-D9-5	OPIC 0.850% 10/10/25		03/13/2017	BANK of AMERICA SEC		1,838,820	1,990,000	1,990,000	1,990,000	0	0	0	0	0	1,990,000	0	(151,180)	(151,180)	5,509	10/10/2025	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/15/2017	Call 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	1,272	06/15/2017	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		01/17/2017	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	201	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						10,666,911	10,818,091	11,824,696	11,346,923	0	(532,389)	0	(532,389)	0	10,818,091	0	(151,180)	(151,180)	141,010	XXX	XXX
669827-FT-9	NOVA SCOTIA 5.125% 01/26/17	A	01/26/2017	Maturity		7,000,000	7,000,000	7,226,520	7,002,007	0	(2,007)	0	(2,007)	0	7,000,000	0	0	0	179,375	01/26/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
219868-BL-9	CORP ANDINA DE FOMENTO 5.750% 01/12/17	D	01/12/2017	Maturity		23,000,000	23,000,000	22,800,660	22,997,990	0	2,010	0	2,010	0	23,000,000	0	0	0	661,250	01/12/2017	1FE
1099999. Subtotal - Bonds - All Other Governments						30,000,000	30,000,000	30,027,180	29,999,997	0	3	0	3	0	30,000,000	0	0	0	840,625	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2017	Redemption 100.0000		60,219	60,219	60,219	60,219	0	0	0	0	0	60,219	0	0	0	283	07/01/2043	1FE
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES 0.640% 06/01/29		02/17/2017	BB&T CAPITAL MARKETS		3,625,000	3,625,000	3,625,000	3,625,000	0	0	0	0	0	3,625,000	0	0	0	5,234	06/01/2029	1FE
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		03/01/2017	Redemption 100.0000		145,000	145,000	150,088	149,385	0	(4,385)	0	(4,385)	0	145,000	0	0	0	1,185	11/15/2035	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2017	Paydown		265,843	265,843	267,504	267,073	0	(1,230)	0	(1,230)	0	265,843	0	0	0	873	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2017	Paydown		545	545	548	547	0	(2)	0	(2)	0	545	0	0	0	6	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2017	Paydown		5,425	5,425	5,842	5,652	0	(227)	0	(227)	0	5,425	0	0	0	45	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2017	Paydown		4,557	4,557	4,936	4,763	0	(206)	0	(206)	0	4,557	0	0	0	39	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2017	Paydown		11,095	11,095	10,922	10,941	0	154	0	154	0	11,095	0	0	0	80	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2017	Paydown		414	414	415	414	0	0	0	0	0	414	0	0	0	5	08/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2017	Paydown		295	295	297	296	0	(1)	0	(1)	0	295	0	0	0	3	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2017	Paydown		144	144	146	145	0	(1)	0	(1)	0	144	0	0	0	2	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2017	Paydown		469	469	467	467	0	1	0	1	0	469	0	0	0	6	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2017	Paydown		832	832	829	830	0	3	0	3	0	832	0	0	0	10	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2017	Paydown		1,038	1,038	1,032	1,033	0	5	0	5	0	1,038	0	0	0	12	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2017	Paydown		345,061	345,061	358,594	356,621	0	(11,560)	0	(11,560)	0	345,061	0	0	0	1,369	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2017	Paydown		109,502	109,502	111,384	110,712	0	(1,211)	0	(1,211)	0	109,502	0	0	0	811	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2017	Paydown		45,722	45,722	46,915	46,500	0	(777)	0	(777)	0	45,722	0	0	0	336	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2017	Paydown		1,983	1,983	1,988	1,987	0	(4)	0	(4)	0	1,983	0	0	0	18	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		03/01/2017	Paydown		759,029	759,029	758,436	758,407	0	623	0	623	0	759,029	0	0	0	3,478	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		03/01/2017	Paydown		493,338	493,338	513,380	510,120	0	(16,782)	0	(16,782)	0	493,338	0	0	0	3,382	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2017	Paydown		86,875	86,875	88,559	87,983	0	(1,108)	0	(1,108)	0	86,875	0	0	0	584	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2017	Paydown		20,852	20,852	21,320	21,161	0	(309)	0	(309)	0	20,852	0	0	0	138	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2017	Paydown		97,199	97,199	99,393	98,675	0	(1,476)	0	(1,476)	0	97,199	0	0	0	588	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2017	Paydown		126,378	126,378	131,197	129,826	0	(3,447)	0	(3,447)	0	126,378	0	0	0	928	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2017	Paydown		43,493	43,493	46,103	45,455	0	(1,962)	0	(1,962)	0	43,493	0	0	0	357	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		03/01/2017	Paydown		105,052	105,052	111,388	109,814	0	(4,762)	0	(4,762)	0	105,052	0	0	0	785	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2017	Paydown		89,280	89,280	94,916	93,530	0	(4,250)	0	(4,250)	0	89,280	0	0	0	642	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2017	Paydown		110,270	110,270	117,231	115,538	0	(5,268)	0	(5,268)	0	110,270	0	0	0	825	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2017	Paydown		318,818	318,818	308,556	311,137	0	7,682	0	7,682	0	318,818	0	0	0	1,325	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.818% 06/01/35		03/01/2017	Paydown		4,894	4,894	5,160	5,134	0	(240)	0	(240)	0	4,894	0	0	0	15	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.733% 07/01/35		03/01/2017	Paydown		8,111	8,111	8,556	8,514	0	(402)	0	(402)	0	8,111	0	0	0	37	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 3.294% 01/01/37		03/01/2017	Paydown		836	836	882	879	0	(43)	0	(43)	0	836	0	0	0	4	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 3.778% 03/01/36		03/01/2017	Paydown		3,813	3,813	3,995	4,055	0	(241)	0	(241)	0	3,813	0	0	0	27	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 3.284% 09/01/36		03/01/2017	Paydown		4,960	4,960	5,232	5,227	0	(267)	0	(267)	0	4,960	0	0	0	23	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2017	Paydown		881	881	883	879	0	2	0	2	0	881	0	0	0	12	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 1.883% 04/25/23		03/25/2017	Paydown		1,466	1,466	1,496	1,464	0	2	0	2	0	1,466	0	0	0	4	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2017	Paydown		3,174	3,174	3,353	3,315	0	(141)	0	(141)	0	3,174	0	0	0	21	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2017	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	03/01/2021	1
31300L-CF-0	FHARM 848170 3.450% 12/01/39		03/01/2017	Paydown		559	559	583	592	0	(34)	0	(34)	0	559	0	0	0	3	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		03/01/2017	Paydown		595,149	595,149	627,231	623,593	0	(28,444)	0	(28,444)	0	595,149	0	0	0	3,566	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2017	Paydown		223,752	223,752	235,813	234,473	0	(10,722)	0	(10,722)	0	223,752	0	0	0	1,153	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		03/01/2017	Paydown		184,704	184,704	194,660	193,569	0	(8,865)	0	(8,865)	0	184,704	0	0	0	1,311	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		03/01/2017	Paydown		59,632	59,632	64,151	64,079	0	(4,446)	0	(4,446)	0	59,632	0	0	0	423	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		03/01/2017	Paydown		513,568	513,568	552,871	552,259	0	(38,691)	0	(38,691)	0	513,568	0	0	0	3,661	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		03/01/2017	Paydown		543,266	543,266	571,108	569,993	0	(26,728)	0	(26,728)	0	543,266	0	0	0	2,906	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2017	Paydown		407,688	407,688	400,298	400,975	0	6,713	0	6,713	0	407,688	0	0	0	1,758	07/01/2033	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		03/01/2017	Paydown		254,626	254,626	267,695	267,548	0	(12,922)	0	(12,922)	0	254,626	0	0	0	924	04/01/2046	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2017	Paydown		667	667	669	668	0	(1)	0	(1)	0	667	0	0	0	10	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2017	Paydown		1,147	1,147	1,133	1,137	0	10	0	10	0	1,147	0	0	0	17	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2017	Paydown		345	345	350	348	0	(3)	0	(3)	0	345	0	0	0	4	09/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2017	Paydown		968	968	920	934	0	34	0	34	0	968	0	0	0	11	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2017	Paydown		11,736	11,736	12,701	12,299	0	(563)	0	(563)	0	11,736	0	0	0	135	07/20/2023	1
3133T4-GF-7	FHG 27 FC 1.875% 03/25/24		03/01/2017	Paydown		3,010	3,010	2,980	3,021	0	(10)	0	(10)	0	3,010	0	0	0	12	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		03/01/2017	Paydown		3,007	3,007	3,032	2,981	0	26	0	26	0	3,007	0	0	0	33	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		03/01/2017	Paydown		184	184	186	182	0	2	0	2	0	184	0	0	0	3	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2017	Paydown		129	129	131	129	0	1	0	1	0	129	0	0	0	2	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2017	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2017	Paydown		3,732	3,732	3,793	3,716	0	16	0	16	0	3,732	0	0	0	65	10/15/2019	1
31349U-B5-6	FHARM 782760 2.828% 11/01/36		03/01/2017	Paydown		1,659	1,659	1,775	1,767	0	(108)	0	(108)	0	1,659	0	0	0	10	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2017	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	0	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2017	Paydown		50	50	49	50	0	1	0	1	0	50	0	0	0	1	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2017	Paydown		222,029	222,029	219,254	219,672	0	2,357	0	2,357	0	222,029	0	0	0	909	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2017	Paydown		124,922	124,922	119,691	121,048	0	3,874	0	3,874	0	124,922	0	0	0	423	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2017	Paydown		646,670	646,670	661,321	658,206	0	(11,536)	0	(11,536)	0	646,670	0	0	0	3,367	03/25/2042	1
31371F-UR-1	FNMA # 250892 7.500% 03/01/17		02/01/2017	Paydown		362	362	364	361	0	2	0	2	0	362	0	0	0	3	03/01/2017	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2017	Paydown		704	704	716	714	0	(11)	0	(11)	0	704	0	0	0	7	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2017	Paydown		82,404	82,404	85,958	84,578	0	(2,174)	0	(2,174)	0	82,404	0	0	0	615	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2017	Paydown		370	370	375	372	0	(2)	0	(2)	0	370	0	0	0	5	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2017	Paydown		86	86	87	86	0	0	0	0	0	86	0	0	0	1	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2017	Paydown		305	305	308	307	0	(1)	0	(1)	0	305	0	0	0	4	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2017	Paydown		1,036	1,036	1,045	1,040	0	(4)	0	(4)	0	1,036	0	0	0	13	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2017	Paydown		211	211	210	210	0	1	0	1	0	211	0	0	0	3	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2017	Paydown		650	650	647	647	0	3	0	3	0	650	0	0	0	8	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2017	Paydown		522	522	539	531	0	(8)	0	(8)	0	522	0	0	0	5	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.402% 08/25/20		03/01/2017	Paydown		0	0	51,425	26,114	0	(26,114)	0	(26,114)	0	0	0	0	0	1,704	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2017	Paydown		639,636	639,636	609,653	631,383	0	8,253	0	8,253	0	639,636	0	0	0	3,110	11/15/2037	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		03/01/2017	Paydown		175,554	175,554	177,307	175,573	0	(19)	0	(19)	0	175,554	0	0	0	1,079	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2017	Paydown		382,771	382,771	405,737	417,443	0	(34,672)	0	(34,672)	0	382,771	0	0	0	2,751	12/15/2040	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		03/01/2017	Paydown		49,100	49,100	49,590	49,134	0	(35)	0	(35)	0	49,100	0	0	0	231	05/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.718% 09/25/18		03/01/2017	Paydown		0	0	19,985	4,952	0	(4,952)	0	(4,952)	0	0	0	0	0	637	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.547% 10/25/18		03/01/2017	Paydown		0	0	45,463	11,639	0	(11,639)	0	(11,639)	0	0	0	0	0	1,392	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.526% 01/25/47		03/01/2017	Paydown		0	0	16,133	4,387	0	(4,387)	0	(4,387)	0	0	0	0	0	499	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2017	Paydown		211,978	211,978	230,361	229,303	0	(17,324)	0	(17,324)	0	211,978	0	0	0	1,331	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.389% 01/25/22		03/01/2017	Paydown		0	0	16,166	8,518	0	(8,518)	0	(8,518)	0	0	0	0	0	379	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.515% 03/25/19		03/01/2017	Paydown		0	0	43,206	13,648	0	(13,648)	0	(13,648)	0	0	0	0	0	1,345	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.690% 03/25/22		03/01/2017	Paydown		0	0	26,874	15,207	0	(15,207)	0	(15,207)	0	0	0	0	0	650	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.265% 07/25/22		03/01/2017	Paydown		0	0	5,499	3,202	0	(3,202)	0	(3,202)	0	0	0	0	0	123	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2017	Paydown		67,353	67,353	62,738	63,892	0	3,461	0	3,461	0	67,353	0	0	0	156	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2017	Paydown		635,237	635,237	627,892	629,744	0	5,492	0	5,492	0	635,237	0	0	0	2,822	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2017	Paydown		3,040	3,040	3,016	3,021	0	19	0	19	0	3,040	0	0	0	18	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		03/01/2017	Paydown		4,824	4,824	4,910	4,861	0	(37)	0	(37)	0	4,824	0	0	0	40	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.222% 09/25/20		03/01/2017	Paydown		0	0	2,069	1,453	0	(1,453)	0	(1,453)	0	0	0	0	0	98	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2017	Paydown		905	905	957	943	0	(38)	0	(38)	0	905	0	0	0	11	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2017	Paydown		499	499	502	501	0	(2)	0	(2)	0	499	0	0	0	6	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2017	Paydown		573	573	577	575	0	(2)	0	(2)	0	573	0	0	0	6	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2017	Paydown		434	434	429	430	0	5	0	5	0	434	0	0	0	5	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2017	Paydown		3,180	3,180	3,178	3,175	0	5	0	5	0	3,180	0	0	0	40	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.652% 04/01/30		03/01/2017	Paydown		1,956	1,956	1,938	1,806	0	150	0	150	0	1,956	0	0	0	9	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2017	Paydown		1,109	1,109	1,114	1,112	0	(3)	0	(3)	0	1,109	0	0	0	12	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		03/01/2017	Paydown		188	188	186	186	0	2	0	2	0	188	0	0	0	2	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2017	Paydown		293	293	290	291	0	3	0	3	0	293	0	0	0	4	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2017	Paydown		23,335	23,335	23,350	23,333	0	2	0	2	0	23,335	0	0	0	247	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2017	Paydown		14,869	14,869	14,872	14,862	0	7	0	7	0	14,869	0	0	0	173	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2017	Paydown		6,374	6,374	6,387	6,381	0	(8)	0	(8)	0	6,374	0	0	0	66	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2017	Paydown		2,064	2,064	2,234	2,153	0	(89)	0	(89)	0	2,064	0	0	0	24	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2017	Paydown		42,266	42,266	42,458	42,392	0	(126)	0	(126)	0	42,266	0	0	0	493	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2017	Paydown		450	450	448	448	0	3	0	3	0	450	0	0	0	5	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2017	Paydown		1,303	1,303	1,295	1,296	0	8	0	8	0	1,303	0	0	0	14	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2017	Paydown		4,380	4,380	4,543	4,512	0	(132)	0	(132)	0	4,380	0	0	0	53	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2017	Paydown		62,158	62,158	60,149	60,560	0	1,599	0	1,599	0	62,158	0	0	0	284	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2017	Paydown		185,340	185,340	185,477	185,353	0	(13)	0	(13)	0	185,340	0	0	0	863	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		03/01/2017	Paydown		319,264	319,264	323,404	322,922	0	(3,658)	0	(3,658)	0	319,264	0	0	0	1,807	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2017	Paydown		424,034	424,034	435,497	434,306	0	(10,272)	0	(10,272)	0	424,034	0	0	0	2,280	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2017	Paydown		198,226	198,226	208,137	207,779	0	(9,553)	0	(9,553)	0	198,226	0	0	0	1,027	09/01/2043	1
3138EQ-GE-6	FN #AL7396 2.802% 02/01/37		03/01/2017	Paydown		19,639	19,639	20,596	20,582	0	(943)	0	(943)	0	19,639	0	0	0	90	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		03/01/2017	Paydown		144,889	144,889	135,765	138,704	0	6,185	0	6,185	0	144,889	0	0	0	618	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2017	Paydown		36,331	36,331	34,887	35,324	0	1,006	0	1,006	0	36,331	0	0	0	175	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		03/01/2017	Paydown		54,798	54,798	58,599	58,150	0	(3,353)	0	(3,353)	0	54,798	0	0	0	318	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		03/01/2017	Paydown		199,960	199,960	199,772	199,750	0	210	0	210	0	199,960	0	0	0	840	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2017	Paydown		188,597	188,597	201,681	200,156	0	(11,559)	0	(11,559)	0	188,597	0	0	0	904	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		03/01/2017	Paydown		329,725	329,725	352,600	349,965	0	(20,240)	0	(20,240)	0	329,725	0	0	0	2,302	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2017	Paydown		370,453	370,453	370,047	370,013	0	439	0	439	0	370,453	0	0	0	1,748	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2017	Paydown		628	628	629	628	0	0	0	0	0	628	0	0	0	7	07/01/2032	1
31391X-EP-0	FNMA # 679742 3.294% 01/01/40		03/01/2017	Paydown		537	537	550	550	0	(13)	0	(13)	0	537	0	0	0	3	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2017	Paydown		32	32	33	33	0	0	0	0	0	32	0	0	0	0	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2017	Paydown		28,892	28,892	26,174	27,480	0	1,412	0	1,412	0	28,892	0	0	0	287	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 1.093% 04/25/33		03/25/2017	Paydown		2,950	2,950	2,950	2,950	0	0	0	0	0	2,950	0	0	0	5	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2017	Paydown		63,235	63,235	71,613	69,085	0	(5,851)	0	(5,851)	0	63,235	0	0	0	696	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2017	Paydown		33,848	33,848	33,513	33,879	0	(31)	0	(31)	0	33,848	0	0	0	302	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2017	Paydown		99,721	99,721	92,633	96,204	0	3,517	0	3,517	0	99,721	0	0	0	848	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2017	Paydown		134,155	134,155	144,311	138,737	0	(4,582)	0	(4,582)	0	134,155	0	0	0	1,560	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2017	Paydown		326,320	326,320	363,184	372,199	0	(45,879)	0	(45,879)	0	326,320	0	0	0	3,137	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		03/01/2017	Paydown		1,308,404	1,308,404	1,325,766	1,315,690	0	(7,286)	0	(7,286)	0	1,308,404	0	0	0	8,846	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		03/01/2017	Paydown		223,818	223,818	229,273	225,981	0	(2,164)	0	(2,164)	0	223,818	0	0	0	1,884	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		03/01/2017	Paydown		134,140	134,140	130,204	132,255	0	1,885	0	1,885	0	134,140	0	0	0	1,051	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2017	Paydown		441,540	441,540	479,899	505,472	0	(63,932)	0	(63,932)	0	441,540	0	0	0	3,601	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2017	Paydown		65,471	65,471	68,345	66,595	0	(1,125)	0	(1,125)	0	65,471	0	0	0	426	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2017	Paydown		63,577	63,577	72,130	73,310	0	(9,733)	0	(9,733)	0	63,577	0	0	0	682	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2017	Paydown		160,432	160,432	177,578	168,663	0	(8,231)	0	(8,231)	0	160,432	0	0	0	1,297	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2017	Paydown		472,325	472,325	479,262	474,577	0	(2,253)	0	(2,253)	0	472,325	0	0	0	1,781	03/25/2037	1
31397U-PE-3	FNA 2011-M1 A2 3.607% 06/25/21		02/01/2017	Paydown		2,545,541	2,545,541	2,532,814	2,537,470	0	8,072	0	8,072	0	2,545,541	0	0	0	88,208	06/25/2021	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		03/01/2017	Paydown		5,599	5,599	5,812	5,663	0	(65)	0	(65)	0	5,599	0	0	0	42	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2017	Paydown		58,085	58,085	55,562	57,000	0	1,085	0	1,085	0	58,085	0	0	0	368	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2017	Paydown		97,943	97,943	98,371	97,970	0	(28)	0	(28)	0	97,943	0	0	0	631	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		03/01/2017	Paydown		59,887	59,887	59,756	59,772	0	115	0	115	0	59,887	0	0	0	451	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2017	Paydown		329,846	329,846	347,060	336,139	0	(6,293)	0	(6,293)	0	329,846	0	0	0	1,922	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2017	Paydown		187,391	187,391	179,310	184,102	0	3,289	0	3,289	0	187,391	0	0	0	1,194	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2017	Paydown		97,207	97,207	92,658	95,443	0	1,764	0	1,764	0	97,207	0	0	0	589	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2017	Paydown		1,208,141	1,208,141	1,260,809	1,217,991	0	(9,850)	0	(9,850)	0	1,208,141	0	0	0	8,885	11/25/2039	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2017	Paydown		68,724	68,724	67,736	68,267	0	457	0	457	0	68,724	0	0	0	426	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		03/01/2017	Paydown		751,702	751,702	742,306	747,401	0	4,301	0	4,301	0	751,702	0	0	0	4,448	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		03/01/2017	Paydown		200,680	200,680	191,022	197,142	0	3,538	0	3,538	0	200,680	0	0	0	1,281	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2017	Paydown		256,287	256,287	243,153	251,053	0	5,234	0	5,234	0	256,287	0	0	0	1,485	02/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2017	Paydown		9,692	9,692	9,544	9,560	0	132	0	132	0	9,692	0	0	0	89	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2017	Paydown		11,362	11,362	11,245	11,255	0	106	0	106	0	11,362	0	0	0	103	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2017	Paydown		6,940	6,940	7,528	7,198	0	(258)	0	(258)	0	6,940	0	0	0	66	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2017	Paydown		1,059	1,059	1,067	1,065	0	(7)	0	(7)	0	1,059	0	0	0	10	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.754% 07/01/34		03/01/2017	Paydown		4,352	4,352	4,395	4,388	0	(37)	0	(37)	0	4,352	0	0	0	21	07/01/2034	1
31404V-AB-4	FNMA #779502 2.822% 06/01/34		03/01/2017	Paydown		2,049	2,049	2,067	2,065	0	(16)	0	(16)	0	2,049	0	0	0	10	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2017	Paydown		4,286	4,286	4,368	4,302	0	(17)	0	(17)	0	4,286	0	0	0	39	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		03/01/2017	Paydown		855	855	870	868	0	(13)	0	(13)	0	855	0	0	0	8	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2017	Paydown		2,102	2,102	2,138	2,133	0	(31)	0	(31)	0	2,102	0	0	0	19	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2017	Paydown		1,735	1,735	1,765	1,761	0	(26)	0	(26)	0	1,735	0	0	0	16	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2017	Paydown		184,213	184,213	187,425	186,924	0	(2,710)	0	(2,710)	0	184,213	0	0	0	2,476	09/01/2034	1
31405Q-MJ-9	FNMA # 796071 5.500% 09/01/34		03/01/2017	Paydown		10,122	10,122	10,298	10,271	0	(149)	0	(149)	0	10,122	0	0	0	93	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31406B-KX-7	FNARM # 805010 2.760% 01/01/35		03/01/2017	Paydown		236	236	237	237	0	(1)	0	(1)	0	236	0	0	0	1	01/01/2035	1
31406N-YU-2	FNMA 815323 2.787% 01/01/35		03/01/2017	Paydown		14,581	14,581	15,210	15,197	0	(615)	0	(615)	0	14,581	0	0	0	69	01/01/2035	1
31407S-LU-4	FNMA # 839239 3.194% 09/01/35		03/01/2017	Paydown		3,143	3,143	3,330	3,315	0	(172)	0	(172)	0	3,143	0	0	0	25	09/01/2035	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		03/01/2017	Paydown		64,380	64,380	67,855	67,816	0	(3,436)	0	(3,436)	0	64,380	0	0	0	375	06/01/2046	1
31412E-CK-0	FNMA # 922674 3.620% 04/01/36		03/01/2017	Paydown		6,302	6,302	6,609	6,589	0	(287)	0	(287)	0	6,302	0	0	0	36	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		03/01/2017	Paydown		7,616	7,616	7,657	7,652	0	(36)	0	(36)	0	7,616	0	0	0	46	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2017	Paydown		58,311	58,311	60,862	59,934	0	(1,623)	0	(1,623)	0	58,311	0	0	0	489	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		03/01/2017	Paydown		67,040	67,040	69,973	68,822	0	(1,782)	0	(1,782)	0	67,040	0	0	0	556	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2017	Paydown		78,569	78,569	80,072	79,935	0	(1,366)	0	(1,366)	0	78,569	0	0	0	1,058	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2017	Paydown		4,970	4,970	5,188	5,103	0	(133)	0	(133)	0	4,970	0	0	0	41	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2017	Paydown		5,074	5,074	5,373	5,271	0	(197)	0	(197)	0	5,074	0	0	0	34	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2017	Paydown		117,762	117,762	119,639	119,065	0	(1,302)	0	(1,302)	0	117,762	0	0	0	634	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2017	Paydown		128,985	128,985	131,182	130,376	0	(1,390)	0	(1,390)	0	128,985	0	0	0	911	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2017	Paydown		369,544	369,544	367,119	367,305	0	2,239	0	2,239	0	369,544	0	0	0	1,695	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		03/01/2017	Paydown		638,210	638,210	637,833	637,730	0	480	0	480	0	638,210	0	0	0	3,333	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2017	Paydown		344,824	344,824	344,177	344,172	0	652	0	652	0	344,824	0	0	0	1,403	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		03/01/2017	Paydown		461,202	461,202	493,198	489,491	0	(28,288)	0	(28,288)	0	461,202	0	0	0	1,888	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2017	Paydown		91,331	91,331	91,245	91,235	0	96	0	96	0	91,331	0	0	0	381	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2017	Paydown		166,419	166,419	170,007	168,792	0	(2,374)	0	(2,374)	0	166,419	0	0	0	1,099	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2017	Paydown		352,768	352,768	355,745	354,585	0	(1,817)	0	(1,817)	0	352,768	0	0	0	2,176	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2017	Paydown		158,055	158,055	160,031	159,250	0	(1,195)	0	(1,195)	0	158,055	0	0	0	873	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2017	Paydown		101,936	101,936	104,867	103,862	0	(1,926)	0	(1,926)	0	101,936	0	0	0	690	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2017	Paydown		281,378	281,378	289,292	288,564	0	(7,185)	0	(7,185)	0	281,378	0	0	0	1,488	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		03/01/2017	Paydown		893,513	893,513	891,558	891,572	0	1,941	0	1,941	0	893,513	0	0	0	4,232	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		03/01/2017	Paydown		471,131	471,131	477,829	477,778	0	(6,647)	0	(6,647)	0	471,131	0	0	0	2,238	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		03/01/2017	Paydown		171,204	171,204	180,781	176,334	0	(5,129)	0	(5,129)	0	171,204	0	0	0	1,542	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		03/01/2017	Paydown		6,333	6,333	6,615	6,466	0	(133)	0	(133)	0	6,333	0	0	0	42	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2017	Paydown		30,100	30,100	30,618	30,460	0	(359)	0	(359)	0	30,100	0	0	0	174	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2017	Redemption 100.0000		387,256	387,256	387,256	387,256	0	0	0	0	0	387,256	0	0	0	1,253	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2017	Redemption 100.0000		166,727	166,727	166,727	166,727	0	0	0	0	0	166,727	0	0	0	813	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/01/2017	Redemption 100.0000		85,181	85,181	85,181	85,181	0	0	0	0	0	85,181	0	0	0	411	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		02/15/2017	Redemption 100.0000		95,000	95,000	98,526	96,909	0	(1,909)	0	(1,909)	0	95,000	0	0	0	2,512	07/01/2033	1FE
57563R-ML-0	MASEDU 2.374% 01/01/31		01/01/2017	Redemption 100.0000		106,000	106,000	106,000	106,000	0	0	0	0	0	106,000	0	0	0	1,233	01/01/2031	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		03/01/2017	Redemption 100.0000		226,082	226,082	226,110	226,109	0	(28)	0	(28)	0	226,082	0	0	0	1,132	12/01/2034	1FE
647110-FB-6	NM EDL 1.807% 12/01/28		02/01/2017	Redemption 100.0000		(2,083)	(2,083)	(2,083)	(2,083)	0	0	0	0	0	(2,083)	0	0	0	0	12/01/2028	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2017	Redemption 100.0000		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	2,950	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		03/01/2017	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	956	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	656	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2017	Redemption 100.0000		23,183	23,183	23,183	23,183	0	0	0	0	0	23,183	0	0	0	0	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2017	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	289	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2017	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,608	09/01/2019	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		03/01/2017	Redemption 100.0000		210,841	210,841	210,841	210,841	0	0	0	0	0	210,841	0	0	0	1,055	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2017	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	195	09/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		03/01/2017	Redemption 100.0000		76,196	76,196	76,196	76,196	0	0	0	0	0	76,196	0	0	0	399	09/01/2035	1FE
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		02/17/2017	PNC CAPITAL MARKETS		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	6,351	11/01/2039	1FE
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		03/15/2017	Redemption 100.0000		40,000	40,000	43,382	42,017	0	(2,017)	0	(2,017)	0	40,000	0	0	0	596	11/01/2029	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/16/2017	RAYMOND JAMES		12,840,000	12,840,000	12,840,000	12,840,000	0	0	0	0	0	12,840,000	0	0	0	226,398	03/01/2039	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		03/01/2017	Redemption 100.0000		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	6,996	03/01/2039	1FE
92812Q-VR-5	VIRGINIA ST HSG AUTH 5.820% 08/01/17		02/01/2017	Redemption 100.0000		6,180,000	6,180,000	6,180,000	6,180,000	0	0	0	0	0	6,180,000	0	0	0	179,838	08/01/2017	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		03/25/2017	Redemption 100.0000		39,588	39,588	39,588	39,588	0	0	0	0	0	39,588	0	0	0	235	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2017	Redemption 100.0000		50,094	50,094	50,094	50,094	0	0	0	0	0	50,094	0	0	0	363	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		03/01/2017	Redemption 100.0000		545,806	545,806	545,806	545,806	0	0	0	0	0	545,806	0	0	0	4,116	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2017	BANK of AMERICA SEC		31,169,338	35,233,878	31,169,338	31,248,455	0	(79,117)	0	(79,117)	0	31,169,338	0	0	0	2,809	06/25/2042	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/01/2017	Redemption 100.0000		974,461	974,461	1,041,719	(431,615)	0	(2,636)	0	(2,636)	0	974,461	0	0	0	4,300	06/25/2042	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		03/01/2017	Redemption 100.0000		474,096	474,096	474,096	474,096	0	0	0	0	0	474,096	0	0	0	3,089	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/31/2017	Redemption 100.0000		256,241	256,241	256,241	256,241	0	0	0	0	0	256,241	0	0	0	1,064	04/25/2042	1FE
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN 1.170% 09/15/37		02/15/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	166	09/15/2037	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						89,053,599	93,118,139	89,848,681	88,286,670	0	(641,777)	0	(641,777)	0	89,053,599	0	0	0	696,259	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2017	Paydown		52,294	52,294	45,103	47,526	0	4,767	0	4,767	0	52,294	0	0	0	280	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2017	Paydown		13,133	13,133	10,517	10,103	0	3,030	0	3,030	0	13,133	0	0	0	164	12/25/2031	1FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		03/01/2017	Paydown		26,398	26,398	26,387	26,530	0	(133)	0	(133)	0	26,398	0	0	0	348	04/25/2031	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2017	Paydown		210,299	210,299	213,060	211,483	0	(1,184)	0	(1,184)	0	210,299	0	0	0	901	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		03/01/2017	Paydown		210,918	210,918	215,070	213,498	0	(2,581)	0	(2,581)	0	210,918	0	0	0	963	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2017	Paydown		165,409	165,409	168,562	168,581	0	(3,172)	0	(3,172)	0	165,409	0	0	0	903	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2017	Paydown		203,549	203,549	207,111	206,477	0	(2,929)	0	(2,929)	0	203,549	0	0	0	1,111	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2017	Paydown		239,678	239,678	242,824	241,579	0	(1,901)	0	(1,901)	0	239,678	0	0	0	1,164	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2017	Paydown		255,753	255,753	259,589	259,561	0	(3,808)	0	(3,808)	0	255,753	0	0	0	1,212	08/25/2046	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2017	Paydown		82,292	92,542	78,304	76,899	0	5,393	0	5,393	0	82,292	0	0	0	851	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2017	Paydown		73,530	84,884	77,127	75,183	0	(1,653)	0	(1,653)	0	73,530	0	0	0	788	09/25/2037	1FM
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		03/10/2017	Paydown		59,649	59,649	60,157	60,036	0	(386)	0	(386)	0	59,649	0	0	0	351	03/10/2020	1FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		03/12/2017	Paydown		42,026	42,026	42,023	42,022	0	4	0	4	0	42,026	0	0	0	131	09/12/2019	1FE
0258M0-DD-8	AMERICAN EXPRESS 2.375% 03/24/17		03/24/2017	Maturity		200,000	200,000	201,498	200,627	0	(627)	0	(627)	0	200,000	0	0	0	2,375	03/24/2017	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2017	Paydown		187,420	187,420	186,863	184,856	0	2,564	0	2,564	0	187,420	0	0	0	1,270	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2017	Paydown		20,436	20,436	20,435	20,325	0	112	0	112	0	20,436	0	0	0	129	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2017	Paydown		26,924	26,924	26,922	26,916	0	7	0	7	0	26,924	0	0	0	156	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		03/08/2017	Paydown		65,606	65,606	65,739	65,673	0	(67)	0	(67)	0	65,606	0	0	0	195	03/08/2019	1FE
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		03/08/2017	Paydown		38,270	38,270	38,688	38,465	0	(195)	0	(195)	0	38,270	0	0	0	222	09/09/2019	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		02/01/2017	Paydown		35	35	36	36	0	0	0	0	0	35	0	0	0	1	12/25/2027	1FM
035229-DB-6	ANHEUSER-BUSCH COS INC 5.600% 03/01/17		03/01/2017	Maturity		5,000,000	5,000,000	5,054,400	5,000,365	0	(365)	0	(365)	0	5,000,000	0	0	0	140,000	03/01/2017	2FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/23/2017	Call 101.4380		440,241	434,000	434,000	434,000	0	0	0	0	0	434,000	0	6,241	6,241	13,032	03/15/2020	4FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2017	Paydown		28,625	28,625	28,607	28,607	0	18	0	18	0	28,625	0	0	0	356	10/30/2045	2AM
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		02/03/2017	BROWNSTONE INV GROUP,LLC		202,400	200,000	202,242	0	0	(28)	0	(28)	0	202,214	0	186	186	2,617	03/01/2018	2FE
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		03/10/2017	Paydown		78,491	78,491	78,489	78,499	0	(9)	0	(9)	0	78,491	0	0	0	205	11/13/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	Ascentium Equipm20162A ivable SER 20162A CL																				
04364U-AA-3	A1 1.100% 11/10/17		03/10/2017	Paydown		3,338,678	3,338,678	3,338,678	3,338,678	0	0	0	0	0	3,338,678	0	0	0	5,769	11/10/2017	1FE
05525R-AA-3	BAMLL 2014-FRR7 A 3.233% 10/26/44		03/26/2017	Paydown		23,479	23,479	23,455	23,450	0	29	0	29	0	23,479	0	0	0	126	10/26/2044	1FE
05525T-AC-5	BAMLL 2014-FRR9 B 4.913% 12/26/46		03/25/2017	Paydown		645,129	645,129	643,516	647,321	0	(2,192)	0	(2,192)	0	645,129	0	0	0	4,553	12/26/2046	1FM
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		02/22/2017	Call 100.0000		9,000,000	9,000,000	9,014,760	9,012,139	0	(12,139)	0	(12,139)	0	9,000,000	0	0	0	80,625	03/22/2017	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2017	Paydown		570,533	570,533	561,104	564,284	0	6,249	0	6,249	0	570,533	0	0	0	2,770	03/10/2033	1FM
				BROWNSTONE INV GROUP,LLC																	
059438-AL-5	BANC ONE CORP 8.530% 03/01/19		01/31/2017			226,000	200,000	225,994	0	0	(301)	0	(301)	0	225,693	0	307	307	7,203	03/01/2019	2FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2017	Paydown		47,515	47,515	35,495	32,552	0	14,963	0	14,963	0	47,515	0	0	0	295	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2017	Paydown		1,498	1,498	1,493	1,493	0	5	0	5	0	1,498	0	0	0	14	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2017	Paydown		278,062	278,062	262,508	270,710	0	7,352	0	7,352	0	278,062	0	0	0	1,993	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2017	Paydown		279,230	279,230	273,406	276,683	0	2,547	0	2,547	0	279,230	0	0	0	2,699	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		02/01/2017	Paydown		13,913	13,913	13,239	13,540	0	373	0	373	0	13,913	0	0	0	66	08/25/2035	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2017	Paydown		17,299	20,639	16,924	18,437	0	(1,138)	0	(1,138)	0	17,299	0	0	0	217	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2017	Paydown		28,537	34,035	31,411	32,678	0	(4,141)	0	(4,141)	0	28,537	0	0	0	358	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 1.482% 05/25/35		03/01/2017	Paydown		22,844	30,347	23,367	23,969	0	(1,125)	0	(1,125)	0	22,844	0	0	0	62	03/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2017	Paydown		192,046	199,680	195,088	195,088	0	(3,041)	0	(3,041)	0	192,046	0	0	0	2,082	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		03/01/2017	Paydown		98,555	100,849	95,352	98,644	0	(89)	0	(89)	0	98,555	0	0	0	499	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 2.836% 09/20/46		03/01/2017	Paydown		730,331	780,012	661,557	706,062	0	24,269	0	24,269	0	730,331	0	0	0	4,640	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2017	Paydown		371,095	371,095	310,684	342,346	0	28,749	0	28,749	0	371,095	0	0	0	2,847	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2017	Paydown		105,942	117,964	107,699	118,776	0	(12,835)	0	(12,835)	0	105,942	0	0	0	1,029	01/25/2037	4FM
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		7,000,000	7,000,000	6,999,338	3,699,896	0	137	0	137	0	7,000,000	0	0	0	43,750	02/14/2017	1FE
				Redemption 0.0000																	
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		02/28/2017			0	0	5,566	5,220	0	(25)	0	(25)	0	5,195	0	(5,195)	(5,195)	69	06/15/2049	1FE
073247-BL-1	BAYV 2004-C M1 1.957% 05/28/44		03/28/2017	Paydown		15,880	15,880	15,856	15,888	0	(8)	0	(8)	0	15,880	0	0	0	67	05/28/2044	1FM
07330N-AN-5	BRANCH BANKING & TRUST 2.100% 01/15/20		01/30/2017	Various		400,147	400,000	399,968	0	0	0	0	0	0	399,968	0	179	179	35	01/15/2020	1FE
07384M-TM-4	BSARM 2003-1 5A1 3.047% 04/25/33		03/01/2017	Paydown		9,123	9,123	9,111	9,224	0	(101)	0	(101)	0	9,123	0	0	0	47	04/25/2033	1FM
07388V-AE-8	BSCMS 2007-T26 A4 5.471% 01/12/45		03/01/2017	Paydown		1,603,809	1,603,809	1,786,869	1,606,630	0	(2,821)	0	(2,821)	0	1,603,809	0	0	0	15,364	01/12/2045	1FM
073902-PN-2	BEAR STEARNS CO 5.550% 01/22/17		01/22/2017	Maturity		200,000	200,000	207,362	200,438	0	(438)	0	(438)	0	200,000	0	0	0	5,550	01/22/2017	2FE
				AMHERST SECURITIES GROUP																	
086516-AM-3	BEST BUY CO INC 5.000% 08/01/18		03/07/2017			416,196	400,000	417,200	0	0	(1,199)	0	(1,199)	0	416,001	0	195	195	12,056	08/01/2018	2FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2017	Paydown		14,954	14,954	14,886	15,051	0	(97)	0	(97)	0	14,954	0	0	0	73	12/15/2022	1FE
096629-AA-8	BOARDWALK PIPELINES LLC 5.500% 02/01/17		02/01/2017	Maturity		5,000,000	5,000,000	5,035,234	4,999,834	0	166	0	166	0	5,000,000	0	0	0	137,500	02/01/2017	2FE
				MORGAN STANLEY FIXED INC																	
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		03/09/2017			552,536	550,000	554,153	0	0	(1,579)	0	(1,579)	0	552,574	0	(38)	(38)	4,156	06/15/2017	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		03/01/2017	Paydown		209,840	209,840	209,834	206,895	0	2,945	0	2,945	0	209,840	0	0	0	1,624	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.479% 04/25/37		03/01/2017	Paydown		86,552	86,552	70,973	75,418	0	11,134	0	11,134	0	86,552	0	0	0	440	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		03/01/2017	Paydown		1,749	1,749	1,088	799	0	950	0	950	0	1,749	0	0	0	6	01/25/2037	1FM
12498S-AA-0	CBASS 2006-SC1 A 1.048% 05/25/36		03/25/2017	Paydown		24,415	24,415	23,622	24,275	0	141	0	141	0	24,415	0	0	0	50	05/25/2036	1FE
12508F-AG-3	CDGJ 2014-BXCH DPA 3.943% 12/15/17		03/15/2017	Paydown		90,759	90,759	90,759	90,759	0	0	0	0	0	90,759	0	0	0	516	12/15/2017	1FM
12532L-AU-9	CGGS 2016-RNDB AFL 2.593% 02/15/33		03/15/2017	Paydown		16,811,125	16,811,125	16,811,125	16,811,125	0	0	0	0	0	16,811,125	0	0	0	77,185	02/15/2033	1FM
12532L-AW-5	CGGS 2016-RNDB BFL 3.243% 02/15/33		03/15/2017	Paydown		2,654,388	2,654,388	2,654,388	2,654,388	0	0	0	0	0	2,654,388	0	0	0	18,737	02/15/2033	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2017	Paydown		21,474	56,364	27,249	28,398	0	(6,924)	0	(6,924)	0	21,474	0	0	0	450	02/25/2037	4FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		03/01/2017	Paydown		709,025	709,025	708,600	712,973	0	(3,949)	0	(3,949)	0	709,025	0	0	0	6,819	07/20/2034	1FM
	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19																				
125590-AE-9			03/15/2017	Paydown		51,887	51,887	51,858	51,885	0	3	0	3	0	51,887	0	0	0	573	11/15/2019	5AM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2017	Paydown		1,974,643	1,974,643	1,994,341	1,978,190	0	(3,547)	0	(3,547)	0	1,974,643	0	0	0	10,357	12/10/2044	1FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		03/01/2017	Paydown		178,275	178,275	178,916	178,249	0	26	0	26	0	178,275	0	0	0	1,194	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2017	Paydown		175,748	175,748	97,813	88,088	0	87,660	0	87,660	0	175,748	0	0	0	838	11/25/2036	3FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2017	Paydown		158,309	158,309	108,984	98,000	0	60,310	0	60,310	0	158,309	0	0	0	992	12/25/2036	3FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		03/01/2017	Paydown		24,773	24,773	24,967	24,881	0	(108)	0	(108)	0	24,773	0	0	0	142	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		03/01/2017	Paydown		39,598	39,598	38,174	38,267	0	1,331	0	1,331	0	39,598	0	0	0	227	04/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2017	Paydown		84,613	84,613	84,421	84,389	0	224	0	224	0	84,613	0	0	0	503	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		03/01/2017	Paydown		14,875	14,875	15,373	15,329	0	(454)	0	(454)	0	14,875	0	0	0	100	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2017	Paydown		197,236	197,236	197,436	197,651	0	(415)	0	(415)	0	197,236	0	0	0	843	12/25/2044	1FM
126673-NV-0	CWL 2004-12 MV3 1.973% 03/25/35		03/25/2017	Paydown		19,152	19,152	19,095	19,151	0	1	0	1	0	19,152	0	0	0	51	03/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2017	Paydown		17,619	17,619	16,709	17,152	0	467	0	467	0	17,619	0	0	0	196	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2017	Paydown		59,541	64,565	56,979	56,484	0	3,056	0	3,056	0	59,541	0	0	0	570	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2017	Paydown		79,148	79,148	77,688	78,408	0	740	0	740	0	79,148	0	0	0	792	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2017	Paydown		346,047	346,047	348,642	346,284	0	(238)	0	(238)	0	346,047	0	0	0	2,916	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2017	Paydown		148,689	169,344	158,074	152,851	0	(4,162)	0	(4,162)	0	148,689	0	0	0	1,445	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2017	Paydown		197,732	200,501	192,545	188,492	0	9,240	0	9,240	0	197,732	0	0	0	1,699	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2017	Paydown		200,776	200,776	194,581	201,048	0	(271)	0	(271)	0	200,776	0	0	0	1,603	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2017	Paydown		112,658	123,056	111,312	107,337	0	5,321	0	5,321	0	112,658	0	0	0	1,177	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2017	Paydown		49,533	49,533	46,423	45,094	0	4,439	0	4,439	0	49,533	0	0	0	494	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2017	Paydown		110,394	129,178	117,695	109,909	0	486	0	486	0	110,394	0	0	0	1,074	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2017	Paydown		212,384	212,384	196,456	200,375	0	12,010	0	12,010	0	212,384	0	0	0	1,686	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		03/01/2017	Paydown		165,798	186,579	174,732	169,188	0	(3,390)	0	(3,390)	0	165,798	0	0	0	1,795	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2017	Paydown		116,984	138,227	112,254	99,242	0	17,742	0	17,742	0	116,984	0	0	0	1,318	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.528% 03/25/37		03/01/2017	Paydown		72,124	72,124	66,156	67,409	6,485	(1,770)	0	4,715	0	72,124	0	0	0	669	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		03/01/2017	Paydown		21,549	21,549	14,917	15,722	0	5,828	0	5,828	0	21,549	0	0	0	225	03/25/2036	1FM
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2017	Paydown		124,073	124,073	117,699	116,882	0	7,191	0	7,191	0	124,073	0	0	0	1,015	11/25/2035	2FM
12669A-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2017	Paydown		41,187	49,374	46,390	44,086	0	(2,899)	0	(2,899)	0	41,187	0	0	0	483	11/25/2035	1FM
12669A-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2017	Paydown		25,060	30,041	28,259	26,938	0	(1,878)	0	(1,878)	0	25,060	0	0	0	294	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2017	Paydown		185,025	185,025	184,186	184,291	0	734	0	734	0	185,025	0	0	0	2,038	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2017	Paydown		78,727	78,727	73,912	76,169	0	2,558	0	2,558	0	78,727	0	0	0	604	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2017	Paydown		218,637	218,637	202,416	195,949	0	22,688	0	22,688	0	218,637	0	0	0	2,122	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2017	Paydown		33,474	33,474	20,704	9,019	0	24,455	0	24,455	0	33,474	0	0	0	343	11/25/2036	1FM
127055-AJ-0	CABOT CORP 2.550% 01/15/18		03/09/2017	BANK of AMERICA SEC		2,541,690	2,525,000	2,540,791	2,538,280	0	(2,137)	0	(2,137)	0	2,538,622	0	3,069	3,069	13,981	01/15/2018	2FE
13056L-AC-3	CRART 2014-3 A3 1.090% 11/15/18		02/15/2017	Paydown		25,096	25,096	25,013	25,085	0	10	0	10	0	25,096	0	0	0	33	11/15/2018	1FE
13975D-AE-5	AFIN 2013-3 B 2.320% 07/20/18		03/20/2017	Paydown		17,120,144	17,120,144	17,114,404	17,120,020	0	124	0	124	0	17,120,144	0	0	0	65,527	07/20/2018	1FE
13975F-AE-0	AFIN 2013-4 B 2.060% 10/22/18		03/20/2017	Paydown		627,897	627,897	627,808	627,887	0	10	0	10	0	627,897	0	0	0	3,234	10/22/2018	1FE
14040H-AL-9	CAPITAL ONE FINANCIAL CORP 5.250% 02/21/17		02/21/2017	Maturity		5,000,000	5,000,000	4,785,650	4,995,257	0	4,743	0	4,743	0	5,000,000	0	0	0	131,250	02/21/2017	2FE
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		5,300,000	5,300,000	5,300,159	5,300,012	0	(12)	0	(12)	0	5,300,000	0	0	0	31,800	02/13/2017	2FE
14162V-AA-4	CARE CAPITAL PROPERTIES 5.125% 08/15/26		02/09/2017	Tax Free Exchange		7,025,000	7,025,000	7,025,000	7,025,000	0	0	0	0	0	7,025,000	0	0	0	0	08/15/2026	2FE
141781-BA-1	CARGILL INC 1.900% 03/01/17		03/01/2017	Maturity		1,555,000	1,555,000	1,557,224	1,557,224	0	(2,224)	0	(2,224)	0	1,555,000	0	0	0	14,773	03/01/2017	1FE
14366X-AA-4	CNART 2015-1A A 1.690% 01/15/20		02/15/2017	Paydown		17,493	17,493	17,493	17,493	0	0	0	0	0	17,493	0	0	0	33	01/15/2020	1FE
144531-CX-4	CARR 2005-OPT2 M2 1.209% 05/25/35		02/25/2017	Paydown		19,927	19,927	19,877	19,928	0	(1)	0	(1)	0	19,927	0	0	0	35	05/25/2035	1FM
14912L-6B-2	CATERPILLAR FINANCE SERV 2.100% 06/09/19		01/19/2017	BANK of AMERICA SEC		200,806	200,000	200,160	200,158	0	(5)	0	(5)	0	200,153	0	653	653	525	06/09/2019	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		03/10/2017	Paydown		15,967	15,967	15,959	15,962	0	4	0	4	0	15,967	0	0	0	43	12/10/2023	1FE
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		03/01/2017	Paydown		12,552	12,552	12,765	12,552	0	0	0	0	0	12,552	0	0	0	136	10/15/2048	1FM
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		03/01/2017	Paydown		16,700	16,700	16,690	16,579	0	121	0	121	0	16,700	0	0	0	149	02/18/2035	1FM
15189T-AN-7	CENTERPOINT ENERGY 5.950% 02/01/17		02/01/2017	Maturity		16,800,000	16,800,000	16,686,080	16,796,665	0	3,335	0	3,335	0	16,800,000	0	0	0	499,800	02/01/2017	2FE
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		03/01/2017	Paydown		862,542	862,542	739,090	857,434	0	5,108	0	5,108	0	862,542	0	0	0	7,208	03/25/2035	1FM
16524R-AE-3	CHESAPEAKE MIDSTREAM PT 6.125% 07/15/22		02/23/2017	Call 103.0630		1,913,880	1,857,000	1,935,923	1,894,240	0	(1,711)	0	(1,711)	0	1,892,529	0	21,351	21,351	68,877	07/15/2022	2FE
166764-BP-4	CHEVRON CORPORATION 1.991% 03/03/20		02/28/2017	JEFFERIES & CO		200,058	200,000	200,000	0	0	0	0	0	0	200,000	0	58	58	0	03/03/2020	1FE
166764-BS-8	CHEVRON CORPORATION 1.686% 02/28/19		02/28/2017	JEFFERIES & CO		200,040	200,000	200,000	0	0	0	0	0	0	200,000	0	40	40	0	02/28/2019	1FE
17275R-AK-8	CISCO SYSTEMS INC 3.150% 03/14/17		03/14/2017	Maturity		12,000,000	12,000,000	11,972,040	11,998,237	0	1,763	0	1,763	0	12,000,000	0	0	0	189,000	03/14/2017	1FE
172967-FW-6	CITIGROUP 4.450% 01/10/17		01/10/2017	Maturity		10,000,000	10,000,000	10,332,200	10,001,772	0	(1,772)	0	(1,772)	0	10,000,000	0	0	0	222,500	01/10/2017	2FE
172967-HK-0	CITIGROUP 1.350% 03/10/17		03/10/2017	Maturity		700,000	700,000	699,909	699,920	0	80	0	80	0	700,000	0	0	0	4,725	03/10/2017	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2017	Paydown		4	15,975	7,244	4,648	3,912	(8,556)	0	(4,644)	0	4	0	0	0	46	11/25/2036	1FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2017	Paydown		12,352	12,352	12,552	12,689	0	(338)	0	(338)	0	12,352	0	0	0	114	09/25/2036	5AM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		03/01/2017	Paydown		259,133	259,133	259,122	254,082	0	5,051	0	5,051	0	259,133	0	0	0	2,464	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2017	Paydown		421,153	421,153	413,948	415,322	0	5,830	0	5,830	0	421,153	0	0	0	2,027	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2017	Paydown		253,165	253,165	255,934	255,558	0	(2,393)	0	(2,393)	0	253,165	0	0	0	1,109	06/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		03/01/2017	Paydown		417,211	417,211	422,824	422,775	0	(5,564)	0	(5,564)	0	417,211	0	0	0	2,620	09/01/2031	1FM
174010-AG-6	CITIZENS BANK NA/RI 2.250% 03/02/20		02/27/2017	Various		200,030	200,000	199,810	0	0	0	0	0	0	199,810	0	220	220	0	03/02/2020	2Z
20173W-AE-8	CMLT 2008-LS 1 6.101% 12/10/49		03/01/2017	Paydown		23,218	23,218	23,617	0	0	(398)	0	(398)	0	23,218	0	0	0	211	12/10/2049	1FE
207597-DW-2	CONN LT & PWR 5.375% 03/01/17		03/01/2017	Maturity		1,000,000	1,000,000	994,150	999,701	0	299	0	299	0	1,000,000	0	0	0	26,875	03/01/2017	1FE
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity		1,530,000	1,530,000	1,552,797	1,537,711	0	(7,711)	0	(7,711)	0	1,530,000	0	0	0	39,398	02/15/2017	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 1.030% 02/02/43		02/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	129	02/02/2043	1FE
224399-AS-4	CRANE CO 2.750% 12/15/18		01/19/2017	BROWNSTONE INV GROUP,LLC		203,300	200,000	202,634	201,855	0	(61)	0	(61)	0	201,794	0	1,506	1,506	596	12/15/2018	2FE
225330-AA-0	CAALT 2014-2A A 1.880% 03/15/22		03/15/2017	Paydown		222,636	222,636	222,940	76,987	0	(287)	0	(287)	0	222,636	0	0	0	517	03/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22533W-AA-7	CAALT 2015-1A A 2.000% 07/15/22		03/15/2017	Paydown		122,815	122,815	123,032	0	0	(217)	0	(217)	0	122,815	0	0	0	265	07/15/2022	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2017	Paydown		10,979	10,979	10,566	10,703	0	277	0	277	0	10,979	0	0	0	140	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2017	Paydown		284,043	284,043	282,845	282,975	0	1,069	0	1,069	0	284,043	0	0	0	2,698	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2017	Paydown		177,224	177,224	176,808	175,716	0	1,509	0	1,509	0	177,224	0	0	0	1,030	05/25/2035	1FM
22541S-WJ-8	CSFB 2004-8 4A3 5.500% 12/25/34		03/01/2017	Paydown		132,037	132,037	127,828	129,858	0	2,179	0	2,179	0	132,037	0	0	0	1,598	12/25/2034	1FM
22545B-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2017	Paydown		681,259	681,259	692,383	683,130	0	(1,871)	0	(1,871)	0	681,259	0	0	0	6,326	07/25/2035	1FM
22545B-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2017	Paydown		109,987	116,212	109,176	107,034	0	2,953	0	2,953	0	109,987	0	0	0	957	06/25/2035	1FM
22547Q-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		01/01/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036	1FM
22547Q-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		03/01/2017	Paydown		69,277	69,277	64,036	63,597	0	5,680	0	5,680	0	69,277	0	0	0	697	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2017	Paydown		216,430	216,430	166,368	138,420	0	78,010	0	78,010	0	216,430	0	0	0	1,409	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		02/20/2017	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	214	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		02/20/2017	Paydown		33,438	33,438	34,256	34,185	0	(747)	0	(747)	0	33,438	0	0	0	333	02/20/2045	3AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		03/01/2017	Paydown		302,897	302,897	305,922	308,191	0	(5,293)	0	(5,293)	0	302,897	0	0	0	2,402	07/01/2019	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.293% 07/12/44		03/12/2017	Paydown		3,874	3,874	3,987	3,964	0	(89)	0	(89)	0	3,874	0	0	0	14	07/12/2044	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2017	Paydown		371,930	371,930	375,641	372,125	0	(195)	0	(195)	0	371,930	0	0	0	3,012	04/10/2021	1FM
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		03/18/2017	Paydown		4,528	4,528	4,537	4,534	0	(5)	0	(5)	0	4,528	0	0	0	14	12/18/2049	1FE
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		03/15/2017	Paydown		38,579	38,579	38,754	0	0	(175)	0	(175)	0	38,579	0	0	0	92	11/16/2020	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		03/22/2017	Paydown		1,987,538	1,987,538	1,987,538	1,987,538	0	0	0	0	0	1,987,538	0	0	0	2,779	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2017	Paydown		45,058	108,898	99,223	98,846	0	(53,789)	0	(53,789)	0	45,058	0	0	0	784	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2017	Paydown		42,431	42,431	38,803	38,541	0	3,890	0	3,890	0	42,431	0	0	0	399	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2017	Paydown		1,194	1,463	1,238	1,466	0	(272)	0	(272)	0	1,194	0	0	0	4	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2017	Paydown		89,177	89,177	76,917	70,562	0	18,615	0	18,615	0	89,177	0	0	0	666	07/25/2036	1FM
25468P-DP-8	DISNEY 1.950% 03/04/20		03/01/2017	JEFFERIES & CO		400,128	400,000	399,896	0	0	0	0	0	0	399,896	0	232	232	0	03/04/2020	1FE
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		01/25/2017	Paydown		118,694	118,694	122,552	121,658	0	(2,964)	0	(2,964)	0	118,694	0	0	0	1,548	01/25/2042	3AM
25755T-AD-2	DPABS 2015-1A A2I 3.484% 10/25/45		01/25/2017	Paydown		7,500	7,500	7,570	7,549	0	(49)	0	(49)	0	7,500	0	0	0	65	10/25/2045	3AM
26884T-AF-9	ERAC USA FINANCE LLC 2.750% 03/15/17		03/15/2017	Maturity		220,000	220,000	220,128	0	0	(128)	0	(128)	0	220,000	0	0	0	3,025	03/15/2017	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		03/25/2017	Paydown		410,493	410,493	410,485	417,688	0	(7,194)	0	(7,194)	0	410,493	0	0	0	1,723	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2017	Paydown		1,888,800	1,888,800	1,888,769	1,888,626	0	174	0	174	0	1,888,800	0	0	0	9,006	04/25/2028	1FE
285512-AC-3	ELECTRONIC ARTS INC 3.700% 03/01/21		03/09/2017	FTN FINANCIAL SECURITIES		7,557,050	7,345,000	7,717,546	7,676,568	0	(15,214)	0	(15,214)	0	7,661,355	0	(104,304)	(104,304)	145,696	03/01/2021	2FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2017	Redemption 100.0000		20,420	20,420	20,420	20,420	0	0	0	0	0	20,420	0	0	0	477	01/19/2031	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/01/2017	Redemption 100.0000		78,250	78,250	78,250	78,250	0	0	0	0	0	78,250	0	0	0	0	06/30/2040	1
29273R-AE-9	ENERGY TRANSFER PARTNERS 6.125% 02/15/17		02/15/2017	Maturity		11,050,000	11,050,000	11,204,987	11,050,710	0	(710)	0	(710)	0	11,050,000	0	0	0	338,406	02/15/2017	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		03/01/2017	Paydown		511,695	511,695	511,694	512,631	0	(936)	0	(936)	0	511,695	0	0	0	5,042	12/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2017	Paydown		231,025	231,025	228,201	228,382	0	2,642	0	2,642	0	231,025	0	0	0	973	06/25/2043	1FM
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		03/15/2017	Paydown		25,405	25,405	25,403	25,413	0	(8)	0	(8)	0	25,405	0	0	0	67	06/17/2019	1FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		03/09/2017	Various		2,598,022	2,600,000	2,599,759	0	0	84	0	84	0	2,599,843	0	(1,821)	(1,821)	8,257	06/02/2017	2FE
30256B-AA-1	FNH 2014-1A A 1.296% 12/10/22		01/10/2017	Paydown		85,706	85,706	84,635	85,272	0	435	0	435	0	85,706	0	0	0	93	12/10/2022	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		03/10/2017	Paydown		22,683	22,683	22,682	22,993	0	(310)	0	(310)	0	22,683	0	0	0	120	12/10/2023	1FE
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 102.5000		8,257,400	8,056,000	8,022,843	8,035,756	0	956	0	956	0	8,036,711	0	220,689	220,689	201,400	03/15/2022	2FE
316773-CF-5	FIFTH THIRD BANCORP 5.450% 01/15/17		01/15/2017	Maturity		180,000	180,000	185,711	180,250	0	(250)	0	(250)	0	180,000	0	0	0	4,905	01/15/2017	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2017	Paydown		209,413	212,165	184,792	185,481	0	23,932	0	23,932	0	209,413	0	0	0	1,796	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2017	Paydown		133,471	146,187	127,884	119,484	0	13,987	0	13,987	0	133,471	0	0	0	1,184	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2017	Paydown		24,157	24,157	21,983	21,813	0	2,344	0	2,344	0	24,157	0	0	0	221	08/25/2036	1FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		03/15/2017	Paydown		26,477	26,477	26,475	26,475	0	2	0	2	0	26,477	0	0	0	68	11/16/2020	1FE
33843D-AA-1	FCAT 2013-2 A 1.940% 01/15/19		01/15/2017	Paydown		17,205	17,205	17,228	17,208	0	(3)	0	(3)	0	17,205	0	0	0	28	01/15/2019	1FE
361448-AS-2	GATX INC 1.250% 03/04/17		03/04/2017	Maturity		300,000	300,000	300,063	300,034	0	(34)	0	(34)	0	300,000	0	0	0	1,875	03/04/2017	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		03/01/2017	Paydown		12	12	13	12	0	0	0	0	0	12	0	0	0	0	06/25/2028	2FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2017	Paydown		211,552	211,552	235,281	217,902	0	(6,350)	0	(6,350)	0	211,552	0	0	0	2,559	05/12/2035	1FM
36185N-5W-6	GMACM 2004-J6 3N1 5.500% 02/25/35		02/01/2017	Paydown		5,529,990	5,529,990	5,575,785	5,535,820	0	(5,831)	0	(5,831)	0	5,529,990	0	0	0	50,610	02/25/2035	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/01/2017	Paydown		486,613	486,613	456,001	474,715	0	11,898	0	11,898	0	486,613	0	0	0	5,802	08/25/2037	3FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		03/01/2017	Paydown		232,829	244,731	234,555	245,147	0	(12,318)	0	(12,318)	0	232,829	0	0	0	2,615	07/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2017	Paydown		207,892	207,892	211,001	208,854	0	(962)	0	(962)	0	207,892	0	0	0	1,207	01/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.574% 06/10/46		03/01/2017	Paydown		0	0	243,023	181,371	0	(181,371)	0	(181,371)	0	0	0	0	0	13,639	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		03/01/2017	Paydown		22,593	72,605	12,494	6,610	0	15,983	0	15,983	0	22,593	0	0	0	522	01/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2017	Paydown		58,467	69,453	66,164	64,321	0	(5,853)	0	(5,853)	0	58,467	0	0	0	731	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2017	Paydown		33,295	33,295	27,219	30,403	0	2,892	0	2,892	0	33,295	0	0	0	304	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2017	Paydown		82,913	82,913	82,952	81,831	0	1,082	0	1,082	0	82,913	0	0	0	660	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2017	Paydown		9,419	9,419	8,966	9,181	0	239	0	239	0	9,419	0	0	0	53	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2017	Paydown		225,888	225,888	232,661	228,201	0	(2,312)	0	(2,312)	0	225,888	0	0	0	1,419	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		03/15/2017	Paydown		36,897	36,897	36,893	36,894	0	3	0	3	0	36,897	0	0	0	167	10/15/2020	1FE
370334-BB-9	GENERAL MILLS 5.700% 02/15/17		02/15/2017	Maturity		2,000,000	2,000,000	1,995,500	1,999,630	0	370	0	370	0	2,000,000	0	0	0	57,000	02/15/2017	2FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/09/2017	J P MORGAN SEC FIXED INC		400,070	400,000	399,120	399,671	0	256	0	256	0	399,927	0	144	144	1,102	03/29/2017	1FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		7,200,000	7,200,000	7,184,160	7,194,072	0	5,928	0	5,928	0	7,200,000	0	0	0	25,147	03/29/2017	1FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 5.625% 01/15/17		01/15/2017	Maturity		2,500,000	2,500,000	2,498,275	2,499,850	0	150	0	150	0	2,500,000	0	0	0	70,313	01/15/2017	2FE
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		03/20/2017	Paydown		103,553	103,553	103,662	103,591	0	(38)	0	(38)	0	103,553	0	0	0	270	05/21/2018	1FE
406216-AV-3	HALLIBURTON COMPANY 5.900% 09/15/18		03/15/2017	Call 100.0000		6,000,000	6,000,000	6,608,700	6,136,063	0	(15,435)	0	(15,435)	0	6,120,628	0	(120,628)	(120,628)	562,047	09/15/2018	2FE
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		16,600,000	16,600,000	17,007,596	16,727,620	0	(7,396)	0	(7,396)	0	16,720,224	0	(120,224)	(120,224)	2,173,667	09/15/2019	2FE
42824C-AA-7	HP ENTERPRISE CO 2.450% 10/05/17		01/01/2017	Tax Free Exchange		249,941	250,000	249,860	249,941	0	0	0	0	0	249,941	0	0	0	1,446	10/05/2017	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		03/09/2017	WELLS FARGO		1,003,100	1,000,000	1,005,850	0	0	(1,325)	0	(1,325)	0	1,004,525	0	(1,425)	(1,425)	11,111	10/05/2017	2FE
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP 5.850% 03/15/17		03/15/2017	Maturity		2,200,000	2,200,000	2,199,248	2,201,165	0	(1,165)	0	(1,165)	0	2,200,000	0	0	0	64,350	03/15/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2017	Paydown		134,960	134,960	21,891	5,048	0	129,913	0	129,913	0	134,960	0	0	0	351	05/25/2036	1FM
44923Q-AH-7	HYUNDAI CAPITAL AMERICA 1.450% 02/06/17		02/06/2017	Maturity		1,800,000	1,800,000	1,800,072	1,800,055	0	(55)	0	(55)	0	1,800,000	0	0	0	13,050	02/06/2017	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2017	Paydown		17,897	19,016	15,629	15,276	0	2,621	0	2,621	0	17,897	0	0	0	151	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2017	Paydown		150,780	187,252	177,625	176,580	0	(25,800)	0	(25,800)	0	150,780	0	0	0	1,705	02/25/2036	1FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2017	Paydown		118,072	155,034	124,316	120,915	0	(2,843)	0	(2,843)	0	118,072	0	0	0	1,677	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		03/01/2017	Paydown		90,437	127,490	115,005	103,405	0	(12,968)	0	(12,968)	0	90,437	0	0	0	969	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		03/01/2017	Paydown		158,545	158,545	158,536	158,686	0	(141)	0	(141)	0	158,545	0	0	0	1,230	01/25/2036	1FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2017	Paydown		240,514	240,514	234,897	222,613	0	17,901	0	17,901	0	240,514	0	0	0	2,632	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.864% 08/15/49		03/01/2017	Paydown		0	0	2,829	2,711	0	(2,711)	0	(2,711)	0	0	0	0	0	66	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2017	Paydown		12,947	12,947	12,939	12,940	0	7	0	7	0	12,947	0	0	0	80	03/15/2063	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2017	Paydown		83,611	83,611	46,646	44,915	0	38,696	0	38,696	0	83,611	0	0	0	355	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2017	Paydown		93,905	93,905	54,012	51,960	0	41,945	0	41,945	0	93,905	0	0	0	398	07/25/2036	1FM
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		03/01/2017	Paydown		4,880,760	4,880,760	4,860,360	4,870,330	0	10,430	0	10,430	0	4,880,760	0	0	0	43,217	01/15/2049	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2017	Paydown		2,023,874	2,023,874	2,044,088	2,027,488	0	(3,615)	0	(3,615)	0	2,023,874	0	0	0	22,954	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		03/01/2017	Paydown		224,496	224,496	226,740	224,579	0	(83)	0	(83)	0	224,496	0	0	0	1,411	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2017	Paydown		1,134,299	1,134,299	1,145,637	1,136,363	0	(2,064)	0	(2,064)	0	1,134,299	0	0	0	7,426	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2017	Paydown		253,181	253,181	255,712	253,759	0	(578)	0	(578)	0	253,181	0	0	0	1,625	08/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2017	Paydown		581,173	581,173	589,891	588,789	0	(7,616)	0	(7,616)	0	581,173	0	0	0	3,670	08/26/2036	1FE
46849L-NQ-0	JACKSON NATL LIFE GLOBAL 1.250% 02/21/17		02/21/2017	Maturity		1,150,000	1,150,000	1,150,104	1,150,086	0	(86)	0	(86)	0	1,150,000	0	0	0	7,188	02/21/2017	1FE
46849L-ST-9	JACKSON NATL LIFE GLOBAL 2.200% 01/30/20		01/24/2017	JEFFERIES & CO		199,896	200,000	199,780	0	0	0	0	0	0	199,780	0	116	116	0	01/30/2020	1FE
48247U-AA-3	KSBA 2013-1 A 2.381% 08/25/36		02/25/2017	Paydown		0	0	142,445	146,944	0	(146,944)	0	(146,944)	0	0	0	0	0	4,652	08/25/2036	1
48249K-AA-3	KSBA 2014-3 A 1.507% 05/25/39		03/25/2017	Paydown		0	0	177,049	178,538	0	(178,538)	0	(178,538)	0	0	0	0	0	9,968	05/25/2039	1
48249Y-AA-3	KSBA 2016-1 A 2.569% 03/25/42		02/25/2017	Paydown		0	0	76,917	73,813	0	(73,813)	0	(73,813)	0	0	0	0	0	1,530	03/25/2042	1
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2017	Redemption 100.0000		263,083	263,083	263,122	263,088	0	(5)	0	(5)	0	263,083	0	0	0	2,732	04/30/2018	1FE
500605-AE-0	KOPPERS INC 7.875% 12/01/19		01/25/2017	TENDER OFFER		2,176,270	2,138,000	2,177,060	2,142,876	0	(620)	0	(620)	0	2,142,256	0	34,014	34,014	25,255	12/01/2019	4FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		03/09/2017	WELLS FARGO		1,113,632	1,114,000	1,114,991	0	0	(357)	0	(357)	0	1,114,634	0	(1,002)	(1,002)	3,466	06/30/2017	2FE
50187V-AD-3	LRF 2013-1 A4 1.980% 09/15/21		01/15/2017	Paydown		525,159	525,159	525,147	525,159	0	0	0	0	0	525,159	0	0	0	867	09/15/2021	1FE
512807-AM-0	LAM RESEARCH CORP 2.750% 03/15/20		03/07/2017	KEY BANC-MCDONALD		348,505	345,000	346,653	346,622	0	(87)	0	(87)	0	346,535	0	1,970	1,970	4,559	03/15/2020	2FE
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		2,047,860	2,047,860	2,047,465	2,047,532	0	328	0	328	0	2,047,860	0	0	0	3,098	06/19/2017	1FE
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		03/15/2017	Paydown		10,077	10,077	10,076	10,077	0	0	0	0	0	10,077	0	0	0	43	07/16/2018	1FE
525200-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2017	Paydown		177,256	205,476	175,042	161,545	0	15,711	0	15,711	0	177,256	0	0	0	1,846	11/25/2036	4FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		03/01/2017	Paydown		105,240	105,240	105,240	105,240	0	0	0	0	0	105,240	0	0	0	1,065	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		03/01/2017	Paydown		165,189	165,189	164,946	162,759	0	2,430	0	2,430	0	165,189	0	0	0	1,998	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		03/01/2017	Paydown		418,579	448,846	404,923	441,598	0	(23,019)	0	(23,019)	0	418,579	0	0	0	3,665	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		03/01/2017	Paydown		189,960	192,793	181,587	181,586	0	8,374	0	8,374	0	189,960	0	0	0	2,169	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		03/01/2017	Paydown		19,452	88,134	69,247	78,190	0	(58,738)	0	(58,738)	0	19,452	0	0	0	852	11/25/2036	4FM
52524M-AV-1	LXS 2007-9 WF3 5.363% 05/25/37		03/01/2017	Paydown		40,903	194,513	126,478	126,449	0	(85,546)	0	(85,546)	0	40,903	0	0	0	1,085	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		03/01/2017	Paydown		189,085	210,277	166,908	182,108	0	6,978	0	6,978	0	189,085	0	0	0	1,736	05/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	LEXINGTON FINANCIAL SERVICES VRDN 0.980%			Redemption 100.0000																	
52908M-AE-5	01/01/33		01/05/2017			100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	61	01/01/2033	1FE
55265K-Q2-8	MASTR 2003-9 2A7 5.500% 10/25/33		03/01/2017	Paydown		398,218	398,218	335,499	335,916	0	62,303	0	62,303	0	398,218	0	0	0	5,407	10/25/2033	1FM
55265K-SQ-3	MASTR 2003-2 3A13 5.750% 04/25/33		03/01/2017	Paydown		418,876	418,876	435,893	447,015	0	(28,138)	0	(28,138)	0	418,876	0	0	0	5,886	04/25/2033	1FM
55312T-AD-5	MLCFC 2007-6 A4 5.485% 03/12/51		03/01/2017	Paydown		10,092,679	10,092,679	10,162,460	10,076,828	0	15,851	0	15,851	0	10,092,679	0	0	0	111,765	03/12/2051	1FM
553140-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		03/10/2017	Paydown		36,240	36,240	36,206	36,236	0	4	0	4	0	36,240	0	0	0	64	10/10/2018	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2017	Paydown		117,165	117,165	117,155	113,953	0	3,211	0	3,211	0	117,165	0	0	0	648	11/25/2035	1FM
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		03/01/2017	Paydown		1,011,766	1,011,766	1,163,530	1,021,627	0	(9,862)	0	(9,862)	0	1,011,766	0	0	0	10,724	11/15/2026	1FE
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		03/09/2017	BARCLAYS		1,021,950	1,000,000	1,030,470	0	0	(7,784)	0	(7,784)	0	1,022,686	0	(736)	(736)	34,133	08/28/2017	2FE
				Redemption 100.0000																	
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2017			182,000	182,000	182,000	182,000	0	0	0	0	0	182,000	0	0	0	5,161	08/01/2025	1FE
595620-AG-0	MIDAMERICAN ENERGY CO 5.950% 07/15/17		02/27/2017	Call 100.0000		495,000	495,000	543,985	506,528	0	(3,328)	0	(3,328)	0	503,200	0	(8,200)	(8,200)	27,876	07/15/2017	1FE
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		03/25/2017	Paydown		30,237	30,237	30,164	30,193	0	44	0	44	0	30,237	0	0	0	117	06/25/2056	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		03/01/2017	Paydown		331,549	331,549	322,535	329,959	0	1,590	0	1,590	0	331,549	0	0	0	3,266	04/25/2034	1FM
	MORGAN STANLEY 2006-12XS A5A 6.092%																				
61749E-AF-4	10/25/36		03/01/2017	Paydown		130,086	130,086	88,103	76,822	0	53,264	0	53,264	0	130,086	0	0	0	815	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2017	Paydown		48,705	48,705	26,783	24,795	0	23,910	0	23,910	0	48,705	0	0	0	242	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		03/01/2017	Paydown		54,809	54,809	34,824	28,493	0	26,316	0	26,316	0	54,809	0	0	0	450	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2017	Paydown		58,557	58,557	37,828	34,936	0	23,621	0	23,621	0	58,557	0	0	0	250	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		03/01/2017	Paydown		96,201	96,201	97,160	96,453	0	(251)	0	(251)	0	96,201	0	0	0	681	08/15/2049	1FM
62854A-AB-0	MYLAN NV 3.750% 12/15/20		02/03/2017	Tax Free Exchange		10,021,916	10,000,000	10,028,000	10,022,594	0	(678)	0	(678)	0	10,021,916	0	0	0	50,349	12/15/2020	2FE
62854A-AC-8	MYLAN NV 3.150% 06/15/21		02/03/2017	Tax Free Exchange		14,984,395	15,000,000	14,982,600	14,984,319	0	76	0	76	0	14,984,395	0	0	0	63,000	06/15/2021	2FE
62854A-AD-6	MYLAN NV 3.950% 06/15/26		02/03/2017	Tax Free Exchange		4,963,443	5,000,000	4,961,550	4,963,273	0	171	0	171	0	4,963,443	0	0	0	26,333	06/15/2026	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2017	Paydown		105,503	105,503	102,865	103,026	0	2,477	0	2,477	0	105,503	0	0	0	531	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		03/01/2017	Paydown		301,436	301,436	305,581	305,051	0	(3,615)	0	(3,615)	0	301,436	0	0	0	1,518	07/25/2043	1FM
63940K-AA-4	NVTAS 2016-1 A1 1.100% 09/15/17		03/15/2017	Paydown		127,770	127,770	127,770	127,770	0	0	0	0	0	127,770	0	0	0	233	09/15/2017	1FE
64352V-MA-6	NCHET 2005-A A6 4.527% 08/25/35		03/01/2017	Paydown		54,188	54,188	50,598	51,110	0	3,079	0	3,079	0	54,188	0	0	0	426	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2017	Paydown		56,108	56,108	46,659	44,116	0	11,993	0	11,993	0	56,108	0	0	0	489	03/25/2047	1FM
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		03/15/2017	Paydown		40,060	40,060	40,058	40,057	0	2	0	2	0	40,060	0	0	0	127	01/15/2021	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		03/10/2017	Paydown		11,696	11,696	12,036	11,883	0	(187)	0	(187)	0	11,696	0	0	0	62	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		03/09/2017	Paydown		7,359	7,359	7,340	7,344	0	15	0	15	0	7,359	0	0	0	28	07/09/2029	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		02/01/2017	Paydown		41,268	41,268	42,311	42,282	0	(1,014)	0	(1,014)	0	41,268	0	0	0	184	09/25/2043	1FM
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		02/01/2017	Maturity		200,000	200,000	204,564	200,735	0	(735)	0	(735)	0	200,000	0	0	0	5,625	02/01/2017	1FE
69353R-EX-2	PNC BANK NA 1.450% 07/29/19		01/30/2017	US BANCORP		365,416	370,000	363,980	364,037	0	196	0	196	0	364,232	0	1,183	1,183	2,727	07/29/2019	1FE
69371R-N6-9	PACCAR FINANCIAL CORP 1.950% 02/27/20		02/22/2017	JEFFERIES & CO		199,924	200,000	199,640	0	0	0	0	0	0	199,640	0	284	284	0	02/27/2020	1FE
				Redemption 100.0000																	
69403W-AB-3	PACIFIC BEACON LLC 1.235% 07/15/26		01/15/2017			377,658	377,658	321,009	338,311	0	39,347	0	39,347	0	377,658	0	0	0	1,911	07/15/2026	1FE
71085P-BM-4	PCHLT 2005-1 M3 1.853% 01/25/35		03/25/2017	Paydown		20,622	20,622	20,644	20,659	0	(37)	0	(37)	0	20,622	0	0	0	51	01/25/2035	1FM
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		01/01/2017	Taxable Exchange		1,172,908	1,037,880	1,129,241	1,077,571	0	459	0	459	0	1,078,030	0	94,879	94,879	0	02/15/2023	3FE
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		01/15/2017	Maturity		3,000,000	3,000,000	2,988,269	2,999,733	0	267	0	267	0	3,000,000	0	0	0	91,875	01/15/2017	2FE
				Redemption 100.0000																	
73019F-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2017			100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		03/15/2017	Paydown		42,595	42,595	42,608	42,601	0	(6)	0	(6)	0	42,595	0	0	0	108	04/15/2020	1FE
74153W-CE-7	PRU 1.350% 08/18/17		03/09/2017	MARKET AXESS		299,943	300,000	300,156	0	0	(42)	0	(42)	0	300,114	0	(171)	(171)	2,273	08/18/2017	1FE
	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22																				
743948-AL-5			02/01/2017	Paydown		(451)	(451)	(415)	(472)	0	21	0	21	0	(451)	0	0	0	2	04/28/2022	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2017	Paydown		109,192	121,628	101,755	104,813	0	4,380	0	4,380	0	109,192	0	0	0	1,194	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		03/26/2017	Paydown		115,257	115,257	116,697	115,456	0	(199)	0	(199)	0	115,257	0	0	0	1,145	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2017	Paydown		55,123	57,897	47,325	49,262	0	5,861	0	5,861	0	55,123	0	0	0	607	06/25/2036	1FM
755740-AA-8	RCMT 2015-2 A 3.804% 06/25/55		02/01/2017	Paydown		26,804	26,804	26,771	26,370	0	434	0	434	0	26,804	0	0	0	128	06/25/2055	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2017	Paydown		10,260	10,260	10,140	10,215	0	44	0	44	0	10,260	0	0	0	56	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2017	Paydown		52,670	52,670	38,418	35,373	0	17,297	0	17,297	0	52,670	0	0	0	577	05/25/2036	1FM
760985-7E-5	RAMP 2004-RS7 AI5 5.547% 07/25/34		03/01/2017	Paydown		80,323	87,122	81,132	81,599	0	(1,276)	0	(1,276)	0	80,323	0	0	0	684	07/25/2034	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2017	Paydown		9,480	9,480	9,599	9,613	0	(133)	0	(133)	0	9,480	0	0	0	97	01/25/2032	3FM
760985-H7-9	RAMP 2003-RZ5 A7 5.470% 09/25/33		02/01/2017	Paydown		483,476	483,476	480,265	483,659	0	(183)	0	(183)	0	483,476	0	0	0	4,172	09/25/2033	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2017	Paydown		30,157	30,157	21,864	24,424	0	5,733	0	5,733	0	30,157	0	0	0	263	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		03/01/2017	Paydown		138,697	138,697	138,616	140,003	0	(1,306)	0	(1,306)	0	138,697	0	0	0	1,427	06/25/2033	2FM
760985-YU-9	RAMP 2003-RZ4 A6 5.990% 10/25/33		02/01/2017	Paydown		6,253,581	6,253,581	6,252,867	6,283,683	0	(30,103)	0	(30,103)	0	6,253,581	0	0	0	62,415	10/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2017	Paydown		112,522	118,740	107,491	109,135	0	3,387	0	3,387	0	112,522	0	0	0	1,255	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2017	Paydown		97,258	116,625	96,105	101,930	0	(4,673)	0	(4,673)	0	97,258	0	0	0	1,260	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2017	Paydown		4,933	5,514	5,391	5,326	0	(393)	0	(393)	0	4,933	0	0	0	51	11/25/2035	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2017	Paydown		254,570	254,570	201,323	189,875	0	64,695	0	64,695	0	254,570	0	0	0	4,406	04/25/2036	2FM
78009N-A8-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	24,987	03/28/2017	1FE
78012K-C6-2	ROYAL BANK OF CANADA 2.125% 03/02/20		02/28/2017	JEFFERIES & CO		199,972	200,000	199,856	0	0	0	0	0	0	199,856	0	116	116	0	03/02/2020	1FE
80283B-AE-5	SDART 2012-AA C 1.780% 11/15/18		03/15/2017	Paydown		21,587	21,587	21,644	21,590	0	(3)	0	(3)	0	21,587	0	0	0	51	11/15/2018	1FE
80283B-AF-2	SDART 2012-AA D 2.460% 12/15/18		03/15/2017	Paydown		623,692	623,692	629,101	625,492	0	(1,800)	0	(1,800)	0	623,692	0	0	0	3,836	12/15/2018	1FE
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		03/15/2017	Paydown		63,415	63,415	63,662	63,478	0	(63)	0	(63)	0	63,415	0	0	0	203	03/15/2019	1FE
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		03/15/2017	Paydown		60,601	60,601	60,705	60,624	0	(23)	0	(23)	0	60,601	0	0	0	176	01/15/2019	1FE
80283W-AE-9	SDART 2014-2 B 1.620% 02/15/19		02/15/2017	Paydown		2,304,454	2,304,454	2,304,093	2,304,441	0	12	0	12	0	2,304,454	0	0	0	4,552	02/15/2019	1FE
80283X-AE-7	SDART 2014-3 B 1.450% 05/15/19		02/15/2017	Paydown		1,207,792	1,207,792	1,207,557	1,207,789	0	4	0	4	0	1,207,792	0	0	0	1,585	05/15/2019	1FE
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		03/15/2017	Paydown		798,427	798,427	794,435	797,546	0	881	0	881	0	798,427	0	0	0	3,572	08/17/2020	1FE
80283Y-AE-5	SDART 2014-4 B 1.820% 05/15/19		03/15/2017	Paydown		1,725,172	1,725,172	1,724,886	1,724,938	0	234	0	234	0	1,725,172	0	0	0	5,154	05/15/2019	1FE
80284A-AE-6	SDART 2014-5 B 1.760% 09/16/19		03/15/2017	Paydown		5,011,833	5,011,833	5,011,174	5,011,749	0	83	0	83	0	5,011,833	0	0	0	14,462	09/16/2019	1FE
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		03/15/2017	Paydown		96,970	96,970	97,243	97,079	0	(109)	0	(109)	0	96,970	0	0	0	370	11/15/2019	1FE
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		03/15/2017	TENDER OFFER		2,415,676	2,293,000	2,293,000	2,293,000	0	0	0	0	0	2,293,000	0	122,676	122,676	42,994	06/15/2021	4FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2017	Paydown		94,108	94,108	96,137	96,103	0	(1,994)	0	(1,994)	0	94,108	0	0	0	501	05/25/2045	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2017	Paydown		153,473	153,473	153,469	153,404	0	70	0	70	0	153,473	0	0	0	875	01/25/2042	1FM
81744T-AE-7	SEMT 2012-1 B1 4.220% 01/25/42		03/01/2017	Paydown		37,643	37,643	38,561	0	0	(918)	0	(918)	0	37,643	0	0	0	202	01/25/2042	1FE
81744Y-AG-1	SEMT 2013-4 B2 3.492% 04/25/43		03/01/2017	Paydown		35,365	35,365	33,998	34,110	0	1,254	0	1,254	0	35,365	0	0	0	206	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2017	Paydown		255,987	255,987	251,547	252,043	0	3,944	0	3,944	0	255,987	0	0	0	1,386	07/25/2043	1FM
81745R-AG-5	SEMT 2013-3 B1 3.525% 03/25/43		03/01/2017	Paydown		10,247	10,247	10,344	0	0	(97)	0	(97)	0	10,247	0	0	0	30	03/25/2043	1FE
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2017	Paydown		763,247	763,247	773,682	771,455	0	(8,207)	0	(8,207)	0	763,247	0	0	0	3,202	07/25/2045	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		03/01/2017	Paydown		61,237	61,237	61,208	0	0	29	0	29	0	61,237	0	0	0	244	02/25/2047	1FE
81753W-AA-6	BCRR 2016-FRR3 A 5.303% 05/26/26		03/16/2017	Paydown		366,159	366,159	360,667	360,667	0	5,492	0	5,492	0	366,159	0	0	0	5,095	05/26/2026	6Z
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2017	Paydown		509,941	509,941	498,768	499,965	0	9,976	0	9,976	0	509,941	0	0	0	2,074	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		03/20/2017	Paydown		18,107	18,107	18,175	18,117	0	(10)	0	(10)	0	18,107	0	0	0	53	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		03/20/2017	Paydown		303,615	303,615	303,576	303,635	0	(20)	0	(20)	0	303,615	0	0	0	1,065	10/20/2030	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		03/20/2017	Paydown		6,660	6,660	6,674	6,658	0	2	0	2	0	6,660	0	0	0	17	11/20/2029	1FE
82652A-AA-4	SRFC 2012-1A A 2.840% 11/20/28		01/20/2017	Paydown		44,185	44,185	45,317	44,185	0	0	0	0	0	44,185	0	0	0	105	11/20/2028	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		03/20/2017	Paydown		264,179	264,179	264,170	264,194	0	(15)	0	(15)	0	264,179	0	0	0	968	11/20/2025	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		03/20/2017	Paydown		40,701	40,701	40,618	40,624	0	77	0	77	0	40,701	0	0	0	136	06/20/2031	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		03/20/2017	Paydown		674,656	674,656	674,532	674,615	0	41	0	41	0	674,656	0	0	0	2,515	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/19/2017	Paydown		634,158	634,158	634,044	633,112	0	1,046	0	1,046	0	634,158	0	0	0	2,443	10/20/2033	1FE
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		03/29/2017	KEY BANC-MCDONALD		715,495	725,000	723,463	723,587	0	17	0	17	0	723,604	0	(8,109)	(8,109)	17,146	01/15/2026	1FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/21/2017	Call 100.0000		5,000,000	5,000,000	5,281,250	0	0	(21,389)	0	(21,389)	0	5,259,861	0	(259,861)	(259,861)	463,346	08/15/2022	2FE
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/27/2017	Call 100.0000		9,000,000	9,000,000	9,742,500	9,397,811	0	(37,931)	0	(37,931)	0	9,359,880	0	(359,880)	(359,880)	932,130	07/15/2022	4FE
84265V-AF-2	SOUTHERN COPPER CORP 3.500% 11/08/22		03/09/2017	CITIGROUP GLOBAL MKTS		3,990,000	4,000,000	3,986,280	3,991,265	0	268	0	268	0	3,991,533	0	(1,533)	(1,533)	49,000	11/08/2022	2FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		03/25/2017	Paydown		977,242	977,242	977,204	977,216	0	26	0	26	0	977,242	0	0	0	4,965	04/25/2029	1FE
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		03/01/2017	Paydown		418,107	418,107	418,051	417,771	0	336	0	336	0	418,107	0	0	0	1,285	09/25/2057	1FM
86359A-K3-6	SASC 2003-25XS A5 5.642% 08/25/33		03/01/2017	Paydown		77,230	77,230	77,181	77,883	0	(654)	0	(654)	0	77,230	0	0	0	964	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		02/01/2017	Paydown		148,394	148,394	148,347	147,011	0	1,383	0	1,383	0	148,394	0	0	0	799	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2017	Paydown		63,023	63,023	60,935	61,824	0	1,199	0	1,199	0	63,023	0	0	0	490	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2017	Paydown		173,829	173,829	171,106	176,238	0	(2,409)	0	(2,409)	0	173,829	0	0	0	2,169	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2017	Paydown		67,441	91,331	80,603	77,893	0	(10,452)	0	(10,452)	0	67,441	0	0	0	864	10/25/2035	4FM
86787G-AD-4	SUNTRUST BANK ATLANTA 5.200% 01/17/17		01/17/2017	Maturity		3,000,000	3,000,000	3,018,510	2,999,933	0	67	0	67	0	3,000,000	0	0	0	78,000	01/17/2017	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2017	Paydown		352,842	352,842	351,462	352,893	0	(51)	0	(51)	0	352,842	0	0	0	2,182	11/25/2036	1FM
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2017	Redemption 100.0000		131,269	131,269	131,269	131,269	0	0	0	0	0	131,269	0	0	0	6,235	02/01/2030	2AM
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		03/01/2017	Paydown		11,787	11,787	11,845	11,843	0	(57)	0	(57)	0	11,787	0	0	0	51	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2017	Paydown		260,833	260,833	260,919	260,757	0	76	0	76	0	260,833	0	0	0	1,217	03/25/2054	1FM
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2017	Redemption 100.0000		1,327,560	1,327,560	1,327,560	1,327,560	0	0	0	0	0	1,327,560	0	0	0	40,092	01/31/2018	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2017	Paydown		98,265	98,265	99,735	98,723	0	(457)	0	(457)	0	98,265	0	0	0	553	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.263% 01/10/45		03/01/2017	Paydown		0	0	874	907	0	(907)	0	(907)	0	0	0	0	0	41	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2017	Paydown		93,199	93,199	94,596	93,684	0	(485)	0	(485)	0	93,199	0	0	0	699	05/10/2045	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				Redemption 100.0000																	
909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2017			85,608	85,608	85,608	85,608	0	0	0	0	0	85,608	0	0	0	1,605	09/03/2026	1FE
90944W-AA-7	UACST 2016-2 A 1.670% 09/10/18		03/10/2017	Paydown		65,758	65,758	65,757	65,757	0	1	0	1	0	65,758	0	0	0	182	09/10/2018	1FE
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		02/03/2017	Taxable Exchange		5,878,556	5,000,000	4,992,740	4,993,456	0	88	0	88	0	4,993,544	0	885,012	885,012	105,903	04/01/2037	2FE
	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28																				
92903P-AA-7			03/01/2017	Paydown		157,448	157,448	157,448	157,350	0	98	0	98	0	157,448	0	0	0	780	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2017	Paydown		158,444	158,444	132,301	138,142	0	20,302	0	20,302	0	158,444	0	0	0	1,594	06/25/2033	1FM
92978Q-CB-1	WBCMT 2007-C30 A5 5.342% 12/15/43		01/01/2017	Paydown		2,626,389	2,626,389	2,604,126	2,622,912	0	3,477	0	3,477	0	2,626,389	0	0	0	11,692	12/15/2043	1FM
	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2																				
939336-C3-5	1.452% 05/25/18		03/25/2017	Paydown		1,372	1,372	1,377	1,372	0	0	0	0	0	1,372	0	0	0	2	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2017	Paydown		83,686	131,040	98,764	110,577	0	(26,891)	0	(26,891)	0	83,686	0	0	0	1,150	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2017	Paydown		44,129	68,156	62,936	63,580	0	(19,452)	0	(19,452)	0	44,129	0	0	0	729	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2017	Paydown		9,557	12,255	10,507	10,573	0	(1,017)	0	(1,017)	0	9,557	0	0	0	27	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2017	Paydown		93,448	93,448	48,752	44,820	0	48,628	0	48,628	0	93,448	0	0	0	320	07/25/2036	1FM
	WMALT MORTGAGE SER 2006-9 CL A3 4.867%																				
93935W-AD-6	10/25/36		03/01/2017	Paydown		212,826	212,826	127,206	119,563	0	93,264	0	93,264	0	212,826	0	0	0	1,099	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2017	Paydown		682,266	682,266	682,274	682,274	0	(8)	0	(8)	0	682,266	0	0	0	3,431	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2017	Paydown		1	10,566	3,512	4,720	0	(4,726)	0	(4,726)	0	1	0	0	0	121	01/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		03/01/2017	Paydown		3,150	3,150	3,237	3,193	0	(43)	0	(43)	0	3,150	0	0	0	18	12/25/2033	1FM
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		03/01/2017	Paydown		362,047	362,047	371,099	370,895	0	(8,848)	0	(8,848)	0	362,047	0	0	0	3,152	12/25/2035	2FM
949880-BC-4	WFCM 2013-LC12 XA 0.430% 07/15/46		03/01/2017	Paydown		0	0	20,100	13,067	0	(13,067)	0	(13,067)	0	0	0	0	0	709	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		03/15/2017	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	632	06/15/2045	2AM
95058X-AB-4	WEN 2015-1A A2II 4.080% 06/15/45		03/15/2017	Paydown		1,953	1,953	1,969	0	0	(16)	0	(16)	0	1,953	0	0	0	20	06/15/2045	2FE
95709T-AB-6	WESTAR ENERGY INC 5.150% 01/01/17		01/01/2017	Maturity		3,290,000	3,290,000	3,640,023	3,290,000	0	0	0	0	0	3,290,000	0	0	0	84,718	01/01/2017	1FE
96032V-AA-9	WESTR 2013-1A A 2.250% 08/20/25		03/01/2017	Paydown		2,959,055	2,959,055	2,963,594	2,958,926	0	129	0	129	0	2,959,055	0	0	0	16,584	08/20/2025	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		03/01/2017	Paydown		14,026	14,026	14,021	14,016	0	9	0	9	0	14,026	0	0	0	64	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		03/01/2017	Paydown		281,772	281,772	280,749	280,805	0	967	0	967	0	281,772	0	0	0	1,640	12/20/2028	1FE
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		03/15/2017	Paydown		224,540	224,540	225,107	115,625	0	(377)	0	(377)	0	224,540	0	0	0	630	04/15/2020	1FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		03/15/2017	Paydown		59,805	59,805	59,802	59,804	0	2	0	2	0	59,805	0	0	0	173	06/17/2019	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		03/15/2017	Paydown		41,242	41,242	41,241	41,242	0	0	0	0	0	41,242	0	0	0	88	07/16/2018	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.377% 03/15/47		03/01/2017	Paydown		0	0	13,669	12,428	0	(12,428)	0	(12,428)	0	0	0	0	0	493	03/15/2047	1FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017	Maturity		2,800,000	2,800,000	2,825,564	2,801,270	0	(1,270)	0	(1,270)	0	2,800,000	0	0	0	35,700	01/12/2017	1FE
064159-JF-4	BANK OF NOVA SCOTIA 1.742% 03/07/22	A	03/02/2017	Various		10,016,750	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	16,750	16,750	0	03/07/2022	1FE
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	03/22/2017	TENDER OFFER		1,995,273	1,898,000	1,872,068	1,881,633	0	516	0	516	0	1,882,150	0	113,123	113,123	87,901	07/15/2021	3FE
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	03/15/2017	Call 102.1660		2,044,342	2,001,000	2,057,275	2,025,127	0	(1,911)	0	(1,911)	0	2,023,216	0	21,126	21,126	65,033	03/15/2021	4FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		32,200,000	32,200,000	32,200,000	32,200,000	0	0	0	0	0	32,200,000	0	0	0	97,293	02/10/2017	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	02/28/2017	TENDER OFFER		243,635	243,635	156,760	167,118	0	1,826	0	1,826	0	168,945	0	74,691	74,691	5,129	04/28/2021	5
895945-D8-9	TRICAN WELL SVCS PP 8.290% 04/28/18	A	02/28/2017	TENDER OFFER		213,181	213,181	163,622	183,282	0	3,163	0	3,163	0	186,446	0	26,735	26,735	4,105	04/28/2018	5
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	03/21/2017	TENDER OFFER		1,431,422	1,391,000	1,391,000	1,391,000	0	0	0	0	0	1,391,000	0	40,422	40,422	56,336	08/15/2018	5FE
				Redemption 100.0000																	
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2017			291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021	2
				Redemption 100.0000																	
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2017			639,370	639,370	639,370	639,370	0	0	0	0	0	639,370	0	0	0	16,624	02/15/2022	2
000000-00-0	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,024,144	3,000,000	3,031,740	3,024,528	0	(384)	0	(384)	0	3,024,144	0	0	0	0	04/30/2024	1FE
055650-BP-2	BP CAPITAL MARKETS 4.500% 10/01/20	D	02/09/2017	LLOYDS SECURITIES		3,393,054	3,150,000	3,649,370	3,399,756	0	(7,612)	0	(7,612)	0	3,392,143	0	911	911	52,369	10/01/2020	1FE
09624W-AA-4	BLUEM 2006-2A A1 1.343% 07/15/18	D	03/01/2017	Paydown		350,288	350,288	349,832	349,832	0	455	0	455	0	350,288	0	0	0	1,034	07/15/2018	1FE
17178X-AG-2	CIFC 2007-2A A1J 1.363% 04/15/21	D	01/17/2017	Paydown		9,012	9,012	8,888	9,005	0	8	0	8	0	9,012	0	0	0	28	04/15/2021	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	03/28/2017	Various		6,948,678	7,613,000	8,332,901	7,782,352	0	(20,131)	0	(20,131)	0	7,762,221	0	(813,543)	(813,543)	242,023	10/15/2020	5FE
471318-AC-9	JASPR 2005-1A C 1.935% 08/01/17	D	02/01/2017	Paydown		70,359	70,359	69,656	70,296	0	63	0	63	0	70,359	0	0	0	322	08/01/2017	1FE
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	D	01/20/2017	Call 100.0000		19,363,000	19,363,000	22,029,526	19,883,825	0	(22,457)	0	(22,457)	0	19,861,368	0	(498,368)	(498,368)	1,386,084	03/11/2018	2FE
				CREDIT SUISSE FIRST																	
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	D	03/13/2017	BOSTON		7,916,855	7,690,000	7,914,053	7,842,482	0	(5,342)	0	(5,342)	0	7,837,140	0	79,715	79,715	144,989	03/15/2022	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	02/02/2017	Maturity		971,000	971,000	993,411	973,239	0	(2,239)	0	(2,239)	0	971,000	0	0	0	21,848	02/02/2017	1FE
55818P-AA-8	MDPK 2014-12A A 2.518% 07/20/26	D	01/20/2017	Paydown		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	152,134	07/20/2026	1FE
55818P-AJ-9	MDPK 2014-12A B2 4.236% 07/20/26	D	01/20/2017	Paydown		5,000,000	5,000,000	4,997,285	4,686,427	0	313,573	0	313,573	0	5,000,000	0	0	0	52,950	07/20/2026	1FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	D	01/03/2017	TENDER OFFER		1,880,183	1,821,000	1,863,702	1,839,088	0	(55)	0	(55)	0	1,839,033	0	41,149	41,149	36,435	08/01/2020	3FE
69343M-AA-0	PFP III 2015-2 A 2.378% 07/14/34	D	03/16/2017	Paydown		56,082	56,082	56,082	56,082	0	0	0	0	0	56,082	0	0	0	184	07/14/2034	1FE
69367C-AB-1	PTT PUBLIC CO LTD 5.875% 08/03/35	D	03/22/2017	TENDER OFFER		4,023,985	3,500,000	3,209,650	3,261,191	0	1,421	0	1,421	0	3,262,612	0	761,373	761,373	130,800	08/03/2035	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,287,579	1,275,000	1,287,725	1,287,563	0	17	0	17	0	1,287,579	0	0	0	30,122	09/21/2047	2FE
72349B-AA-2	PPARK 2014-1A A 2.525% 04/15/26	D	01/15/2017	Paydown		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	109,480	04/15/2026	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	03/16/2017	BARCLAYS		12,092	11,769	12,828	12,054	0	(29)	0	(29)	0	12,025	0	68	68	692	02/15/2021	4FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	01/01/2017	Redemption 100.0000		1,491,202	1,491,202	1,579,787	1,517,729	0	(26,527)	0	(26,527)	0	1,491,202	0	0	0	26,156	02/15/2021	4FE
822582-AC-6	SHELL INTERNATIONAL FIN 5.200% 03/22/17	D	03/22/2017	Maturity		4,625,000	4,625,000	4,236,165	4,611,607	0	13,393	0	13,393	0	4,625,000	0	0	0	120,250	03/22/2017	1FE
87154E-AD-2	SYMP 2014-15A B2 4.210% 10/17/26	D	03/13/2017	Paydown		7,500,000	7,500,000	7,289,250	7,346,102	0	153,898	0	153,898	0	7,500,000	0	0	0	128,054	10/17/2026	1FE
87159Q-AE-8	SYMPHONY CLO LTD 2014-14A A2 2.505% 07/14/26	D	01/14/2017	Paydown		21,000,000	21,000,000	20,960,100	20,975,842	0	24,158	0	24,158	0	21,000,000	0	0	0	130,845	07/14/2026	1FE
87266H-AA-6	TFINS 2016-1A A 3.293% 01/20/38	D	01/20/2017	Paydown		126,026	126,026	113,109	113,854	0	12,172	0	12,172	0	126,026	0	0	0	1,583	01/20/2038	1FE
G2615*-AB-2	DCC TREAS 2010 B PP 5.130% 03/24/17	C	03/24/2017	Maturity		9,000,000	9,000,000	9,084,600	9,003,051	0	(3,051)	0	(3,051)	0	9,000,000	0	0	0	221,873	03/24/2017	2
G96172-AB-0	WITEH 2006-4X A2 1.450% 01/17/20	D	01/18/2017	Paydown		238,921	238,921	238,324	238,487	0	435	0	435	0	238,921	0	0	0	795	01/17/2020	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	02/03/2017	Redemption 100.0000		448,510	448,510	448,510	448,510	0	0	0	0	0	448,510	0	0	0	10,444	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						580,214,900	578,905,340	584,718,799	548,391,861	10,397	528,000	0	538,397	0	579,948,559	0	266,345	266,345	11,838,502	XXX	XXX
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		03/03/2017	JEFFERIES & CO		1,356,420	1,443,000	1,158,863	1,159,032	0	(58)	0	(58)	0	1,158,974	0	197,446	197,446	27,217	06/01/2067	2FE
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		03/29/2017	JEFFERIES & CO		4,242,975	4,587,000	4,139,768	4,141,243	0	285	0	285	0	4,141,528	0	101,447	101,447	109,897	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,599,395	6,030,000	5,298,631	5,300,275	0	227	0	227	0	5,300,502	0	298,893	298,893	137,114	XXX	XXX
8399997. Total - Bonds - Part 4						715,534,805	718,871,570	721,717,987	683,325,726	10,397	(645,936)	0	(635,539)	0	715,120,751	0	414,058	414,058	13,653,510	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						715,534,805	718,871,570	721,717,987	683,325,726	10,397	(645,936)	0	(635,539)	0	715,120,751	0	414,058	414,058	13,653,510	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
871829-10-7	SYSCO CORP		02/03/2017	BANK OF NEW YORK	83,280.000	4,384,446		2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,384,446	XXX	2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,384,446	XXX	2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,384,446	XXX	2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482	XXX	XXX
9899999. Total - Preferred and Common Stocks						4,384,446	XXX	2,651,927	4,611,214	(1,959,287)	0	0	(1,959,287)	0	2,651,927	0	1,732,520	1,732,520	27,482	XXX	XXX
9999999 - Totals						719,919,251	XXX	724,369,914	687,936,940	(1,948,890)	(645,936)	0	(2,594,826)	0	717,772,678	0	2,146,578	2,146,578	13,680,992	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		56,753,000	3 Month LIBOR / (2.85)			(262,590)			(1,281,025)					367,254		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(262,590)	0	XXX	(1,281,025)	0	0	0	0	367,254	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(262,590)	0	XXX	(1,281,025)	0	0	0	0	367,254	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
United Technologies	RSAT 913017F*5: United Technologies 913017BM0	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2007	06/20/2017		8,000,000	24.00			4,800	867		867	(1,059)				8,000,000	1	
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		37,500	292,045		292,045	10,137		(15,570)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		37,500	219,872		219,872	118,279		(1,820)		15,000,000	3	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		25,000	146,582		146,582	78,853		(1,213)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	104,800	659,366	XXX	659,366	206,210	0	(18,603)	0	48,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	104,800	659,366	XXX	659,366	206,210	0	(18,603)	0	48,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(262,590)	0	XXX	(1,281,025)	0	0	0	0	367,254	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	104,800	659,366	XXX	659,366	206,210	0	(18,603)	0	48,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										389,169	0	(157,790)	659,366	XXX	(621,659)	206,210	0	(18,603)	0	48,367,254	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(262,590)	0	XXX	(1,281,025)	0	0	0	0	367,254	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										389,169	0	104,800	659,366	XXX	659,366	206,210	0	(18,603)	0	48,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	0	(157,790)	659,366	XXX	(621,659)	206,210	0	(18,603)	0	48,367,254	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	200,000	292,912	0	92,912	292,912	0	92,912	23,000,000	23,000,000
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	0	366,454	0	366,454	366,454	0	366,454	25,000,000	25,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(1,281,025)	0	367,254	367,254
0299999. Total NAIC 1 Designation				200,000	659,366	0	459,366	659,366	(1,281,025)	459,366	48,367,254	48,367,254
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				200,000	659,366	0	459,366	659,366	(1,281,025)	459,366	48,367,254	48,367,254
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					659,366	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank 7LTWFZYICNSX8D621K86	Cash	000000-00-0	Cash	200,000	200,000	XXX		V
0299999 - Total				200,000	200,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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			22,586,446	22,586,446	04/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				22,586,446	22,586,446	XXX
9999999 - Totals				22,586,446	22,586,446	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 22,471,324 Book/Adjusted Carrying Value $ 22,471,324
2. Average balance for the year to date Fair Value $ 19,000,083 Book/Adjusted Carrying Value $ 19,000,083
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,000,000 NAIC 2 $ 20,586,446 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJO10		1	2,999,762	2,999,762	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 JAJO18		1	5,000,000	5,000,000	07/07/2040
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	4,100,000	4,100,000	09/15/2022
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJO15		1	3,777,778	3,777,778	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				51,677,540	51,677,540	XXX
0599999. Total - U.S. Government Bonds				51,677,540	51,677,540	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
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				5,600,000	5,600,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	5,200,000	5,200,000	11/15/2038
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJO1		2AM	3,400,000	3,400,000	06/01/2044
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	2,060,000	2,060,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	245,000	245,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				16,905,000	16,905,000	XXX
3199999. Total - U.S. Special Revenues Bonds				22,505,000	22,505,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	1,400,893	1,399,747	01/15/2018
00507U-AB-7	ACTAVIS FUNDING SCS 1.3% Due 6/15/2017 JD15		2FE	6,999,307	6,997,902	06/15/2017
02361D-AE-0	AMEREN ILLINOIS CO 6 1/8% Due 11/15/2017 MN15		1FE	1,541,757	1,544,006	11/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	3,998,840	4,000,520	12/15/2017
031162-BR-0	AMGEN INC 1 1/4% Due 5/22/2017 MN22		2FE	6,899,752	6,900,881	05/22/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		2FE	5,404,212	5,407,568	06/07/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	4,112,152	4,115,761	09/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	9,900,000	9,900,000	12/08/2017
06738E-AF-2	BACR 2% Due 3/16/2018 MS16		2FE	1,500,945	1,502,761	03/16/2018
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	2,561,651	2,561,425	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	5,035,396	5,033,516	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	7,505,235	7,500,000	05/10/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	3,069,780	3,073,190	09/15/2017
149123-BZ-3	CATERPILLAR INC 1 1/2% Due 6/26/2017 JD26		1FE	980,227	980,531	06/26/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	3,085,161	3,086,619	11/21/2017
21036P-AF-5	CONSTELLATION BRANDS 7 1/4% Due 5/15/2017 MN15		2FE	6,837,781	6,844,541	05/15/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	500,000	500,000	02/02/2043
22546Q-AL-1	CREDIT SUISS NEW YORK 1 3/8% Due 5/26/2017 MN26		1FE	1,775,279	1,775,249	05/26/2017
25243Y-AR-0	DIAGEO PLC 1 1/2% Due 5/11/2017 MN11		1FE	1,620,065	1,620,418	05/11/2017
256677-AA-3	DOLLAR GENERAL CORP 4 1/8% Due 7/15/2017 JJ15		2FE	1,814,548	1,814,854	07/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,901,490	1,903,240	08/15/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	6,997,270	7,001,005	06/02/2017
31620M-AL-0	FIDELITY NATIONAL INFORM 1.45% Due 6/5/2017 JD5		2FE	2,999,640	3,000,323	06/05/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	3,664,728	3,669,350	08/15/2017
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	1,925,167	1,927,362	01/15/2018
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	3,001,350	3,001,087	02/26/2018
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	3,839,892	3,842,501	06/27/2017
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,017,720	1,018,682	08/15/2017
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	9,200,000	9,200,000	01/01/2033
593074-AA-5	MEYER COOKWARE INDUS Adj % Due 5/1/2027 Sched		1FE	2,800,000	2,800,000	05/01/2027
63534P-AG-2	PNC BANK 5.8% Due 6/7/2017 JD7		1FE	6,045,510	6,046,982	06/07/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 AO24		1FE	999,924	999,842	04/24/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	6,997,340	7,000,000	03/07/2019
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	1,800,000	1,800,000	11/30/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	7,811,310	7,800,000	07/28/2017
816851-AS-8	SEMPRA ENERGY 2.3% Due 4/1/2017 AO1		2FE	4,000,000	4,000,000	04/01/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	3,044,881	3,047,813	03/15/2018
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	3,637,505	3,637,501	09/11/2017
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	9,002,511	9,005,688	08/14/2017
90520E-AE-1	MUFG UNION BANK NA 2 1/8% Due 6/16/2017 JD16		1FE	5,611,984	5,610,575	06/16/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				162,841,203	162,871,440	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	2,666,828	2,666,828	11/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	217,413	217,446	07/24/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,884,240	2,884,274	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				165,725,443	165,755,714	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				220,118,743	220,148,980	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				19,789,240	19,789,274	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				239,907,983	239,938,253	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			78,251	78,251	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				78,251	78,251	XXX
000000-00-0	Huntington National Bank Money Market Account			140,277	140,277	
000000-00-0	Key Bank Money Market Account			54,880	54,880	
000000-00-0	BB&T Money Market Account			137,308	137,308	
9099999. Total - Cash (Schedule E Part 1 type)				332,465	332,465	XXX
000000-00-0	ADMPP CP 0.83% Due 4/4/2017 At Mat			4,449,487	4,449,487	04/04/2017
000000-00-0	BANK OF TOKYO CP 0.88% Due 4/7/2017 At Mat			1,199,795	1,199,795	04/07/2017
000000-00-0	HOME DEPOT CP 0.76% Due 4/3/2017 At Mat			6,499,451	6,499,451	04/03/2017
000000-00-0	NATIONAL GRID USA CP 1 1/4% Due 6/5/2017 At Mat			7,077,813	7,077,813	06/05/2017
000000-00-0	SEMPRA ENERGY GLOBAL CP 1 1/2% Due 6/5/2017 At Mat			6,080,938	6,080,938	06/05/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.05% Due 4/5/2017 At Mat			6,498,673	6,498,673	04/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				31,806,156	31,806,156	XXX
9999999 - Totals				272,124,856	272,155,126	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ 32,880,003 — Book/Adjusted Carrying Value $ 32,888,416
2. Average balance for the year to date — Fair Value $ 263,640,532 — Book/Adjusted Carrying Value $ 254,411,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					(3,034,038)	11,309,097	(1,142,601)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					3,144,376	3,145,813	146,899	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,001,748	1,003,153	1,003,153	XXX
FIFTH THIRD BANK CINCINNATI, OH					330,723	391,703	641,477	XXX
HUNTINGTON BANK COLUMBUS, OH					3,146,007	3,146,912	147,586	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					3,052,970	3,054,060	54,880	XXX
PNC BANK CINCINNATI, OH					(233,621)	(701,632)	(81,557)	XXX
US BANK CINCINNATI, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			230,000	229,999	230,000	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	7,919,179	21,860,119	1,280,851	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	7,919,179	21,860,119	1,280,851	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	7,919,179	21,860,119	1,280,851	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
ANTHEM INC CP		03/31/2017	1.070	04/03/2017	4,999,554	149	0
ADMPP CP		03/30/2017	0.830	04/04/2017	4,449,487	205	0
BATINT CP		03/29/2017	1.170	04/05/2017	5,998,635	585	0
BANK OF TOKYO CP		03/31/2017	0.880	04/07/2017	1,199,795	29	0
CHUDWI CP		03/31/2017	1.070	04/03/2017	6,499,420	193	0
COX COMMUNICATIONS CP		03/31/2017	1.120	04/03/2017	4,499,580	140	0
HASBRO INC CP		03/31/2017	1.100	04/03/2017	5,499,496	168	0
HOME DEPOT CP		03/30/2017	0.760	04/03/2017	6,499,451	274	0
MDU RESOURCES CP		03/31/2017	1.080	04/03/2017	4,499,595	135	0
NATIONAL GRID USA CP		03/07/2017	1.250	06/05/2017	7,077,813	6,163	0
ONEOK CP		03/31/2017	1.300	04/03/2017	5,999,350	217	0
SEMPRA ENERGY GLOBAL CP		03/07/2017	1.250	06/05/2017	6,080,938	5,295	0
SPECTRA CP		03/31/2017	1.150	04/03/2017	4,499,569	144	0
SINOPEC CENTURY BRIGHT C CP		03/29/2017	1.050	04/05/2017	6,498,673	569	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					74,301,356	14,266	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					74,301,356	14,266	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					74,301,356	14,266	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					74,301,356	14,266	0
8699999 - Total Cash Equivalents					74,301,356	14,266	0