LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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
Christopher Steven Brown #, VP	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
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 Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 28th day of July 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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	9,829,484,925	0	9,829,484,925	10,087,795,015
2.	Stocks:				
	2.1 Preferred stocks	21,051,214	0	21,051,214	12,121,638
	2.2 Common stocks	361,520,405	73,907,757	287,612,648	255,222,583
3.	Mortgage loans on real estate:				
	3.1 First liens	859,078,264	0	859,078,264	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 ($ 26,961,127), cash equivalents ($ 137,604,136) and short-term investments ($ 59,517,958)	224,083,221	0	224,083,221	94,175,672
6.	Contract loans (including $ .... premium notes)	34,252,711	0	34,252,711	35,469,587
7.	Derivatives	612,849	0	612,849	471,760
8.	Other invested assets	244,842,758	0	244,842,758	236,263,420
9.	Receivables for securities	2,586,789	0	2,586,789	3,581,164
10.	Securities lending reinvested collateral assets	90,190	0	90,190	115,122
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,577,603,326	73,907,757	11,503,695,569	11,546,493,571
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	87,230,315	0	87,230,315	90,726,700
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	946,627	0	946,627	1,277,589
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	20,373,397		20,373,397	20,801,168
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,835,517	0	3,835,517	2,964,969
	16.2 Funds held by or deposited with reinsured companies	619,167,460	0	619,167,460	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	33,244,953	0	33,244,953	29,837,232
19.	Guaranty funds receivable or on deposit	958,869	0	958,869	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	814,508	28,828	785,680	15,305
25.	Aggregate write-ins for other than invested assets	11,653,962	1,723,166	9,930,796	9,498,696
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,355,828,934	75,659,751	12,280,169,183	12,327,145,899
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,202,022	0	71,202,022	22,910,876
28.	Total (Lines 26 and 27)	12,427,030,956	75,659,751	12,351,371,205	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	9,930,796	0	9,930,796	9,498,696
2502.	Disallowed IMR	1,723,166	1,723,166	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,653,962	1,723,166	9,930,796	9,498,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,129,706,078 less $ ...... included in Line 6.3 (including $ ...... Modco Reserve)	9,129,706,078	9,308,513,705
2.	Aggregate reserve for accident and health contracts (including $ ...... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ...... Modco Reserve)	1,373,069,374	1,461,456,361
4.	Contract claims:		
	4.1 Life	21,770,522	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	576,960	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 $ 28,125 assumed and $ 1,325,673 ceded	1,353,798	1,538,701
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,394,293 , accident and health $ ...... and deposit-type contract funds $	1,394,293	1,318,151
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	11,743	754,767
13.	Transfers to Separate Accounts due or accrued (net) (including $ (95,702) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(190,916)	(176,812)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,171,428	2,843,886
15.1	Current federal and foreign income taxes, including $ 353,851 on realized capital gains (losses)	2,447,809	647,101
15.2	Net deferred tax liability		
16.	Unearned investment income	882,199	916,290
17.	Amounts withheld or retained by company as agent or trustee	706,595	517,776
18.	Amounts held for agents' account, including $ ...... agents' credit balances		
19.	Remittances and items not allocated	8,333,258	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	147,042,856	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	15,212,229	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	69,252,586	22,224,627
	24.10 Payable for securities lending	357,728,754	238,325,450
	24.11 Capital notes $ ...... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,572,052	2,043,949
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,133,041,618	11,234,307,822
27.	From Separate Accounts Statement	71,202,022	22,910,876
28.	Total liabilities (Lines 26 and 27)	11,204,243,640	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)	353,319,501	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)	1,144,627,565	1,090,338,077
38.	Totals of Lines 29, 30 and 37	1,147,127,565	1,092,838,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,351,371,205	12,350,056,775
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	751,638	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)	1,572,052	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	325,977,899	330,497,634	612,120,520
2.	Considerations for supplementary contracts with life contingencies	2,030,863	1,008,392	2,718,614
3.	Net investment income	231,760,654	240,560,782	480,104,239
4.	Amortization of Interest Maintenance Reserve (IMR)	(922,067)	769,589	(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	362,699	139,450	276,604
	8.2 Charges and fees for deposit-type contracts	1,078	1,197	2,383
	8.3 Aggregate write-ins for miscellaneous income	13,986,088	11,001,229	28,964,846
9.	Totals (Lines 1 to 8.3)	573,197,214	583,978,273	1,123,600,729
10.	Death benefits	99,711,869	121,565,867	206,855,111
11.	Matured endowments (excluding guaranteed annual pure endowments)	959,177	1,065,633	1,992,186
12.	Annuity benefits	130,475,018	140,933,229	264,310,902
13.	Disability benefits and benefits under accident and health contracts	1,258,280	1,285,518	2,564,328
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	317,554,436	294,446,297	601,650,866
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	16,067,252	12,797,612	32,039,772
18.	Payments on supplementary contracts with life contingencies	1,720,206	1,657,482	3,327,937
19.	Increase in aggregate reserves for life and accident and health contracts	(178,807,628)	(127,550,331)	(256,734,434)
20.	Totals (Lines 10 to 19)	388,938,610	446,201,307	856,006,668
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	16,539,458	17,279,380	33,187,492
22.	Commissions and expense allowances on reinsurance assumed	1,046,343	1,098,587	2,250,787
23.	General insurance expenses	48,706,832	44,702,163	90,696,385
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,876,743	3,826,031	7,642,261
25.	Increase in loading on deferred and uncollected premiums	114,373	(604,991)	(750,190)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	46,752,728	(2,070,334)	(3,605,497)
27.	Aggregate write-ins for deductions	3,349,037	2,193,238	4,541,899
28.	Totals (Lines 20 to 27)	510,324,124	512,625,381	989,969,805
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	62,873,090	71,352,892	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)	62,873,090	71,352,892	133,630,924
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,004,900	22,801,012	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)	39,868,190	48,551,880	87,548,779
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,615,619 (excluding taxes of $ 366,094 transferred to the IMR)	(526,039)	(18,837,104)	(32,326,551)
35.	Net income (Line 33 plus Line 34)	39,342,151	29,714,776	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)	39,342,151	29,714,776	55,222,228
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,432,006	11,778,959	12,646,429	27,204,767
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,839,725	9,842,895	14,275,507
41.	Change in nonadmitted assets	(4,730,495)	(3,969,600)	(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	1,059,148	(5,020,831)	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)	54,289,488	43,213,669	97,602,000
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,147,127,565	1,038,449,747	1,092,838,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	13,547,585	10,709,782	28,343,155
08.302.	Company Owned Life Insurance	432,100	284,231	608,854
08.303.	Miscellaneous Income	6,403	7,216	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)	13,986,088	11,001,229	28,964,846
2701.	Securities Lending Interest Expense	1,973,559	952,158	2,086,082
2702.	Pension Expense	1,375,478	1,241,080	2,455,817
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)	3,349,037	2,193,238	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	328,856,365	331,787,173	614,511,358
2. Net investment income	256,230,747	260,162,374	522,311,414
3. Miscellaneous income	19,262,270	21,085,096	29,557,869
4. Total (Lines 1 to 3)	604,349,382	613,034,643	1,166,380,641
5. Benefit and loss related payments	573,122,014	573,619,292	1,112,761,475
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	46,766,832	(1,898,049)	(3,920,462)
7. Commissions, expenses paid and aggregate write-ins for deductions	75,078,658	69,830,382	137,848,230
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 1,751,908 tax on capital gains (losses)	24,162,143	2,505,117	29,545,812
10. Total (Lines 5 through 9)	719,129,647	644,056,742	1,276,235,055
11. Net cash from operations (Line 4 minus Line 10)	(114,780,265)	(31,022,099)	(109,854,414)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,535,611,866	1,041,898,714	2,275,919,272
12.2 Stocks	11,704,854	24,129,029	33,374,056
12.3 Mortgage loans	9,137,514	61,050,882	95,171,609
12.4 Real estate	0	0	0
12.5 Other invested assets	468,487	122,710	1,850,650
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(677)	(78,723)	(78,448)
12.7 Miscellaneous proceeds	48,047,266	123,061,479	97,502,133
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,604,969,310	1,250,184,091	2,503,739,272
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,298,512,423	1,003,012,185	2,191,562,903
13.2 Stocks	48,860,468	7,823,914	12,164,380
13.3 Mortgage loans	46,943,673	57,573,995	128,152,262
13.4 Real estate	0	0	0
13.5 Other invested assets	2,021,547	716,611	2,830,424
13.6 Miscellaneous applications	123,193	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,396,461,304	1,069,126,705	2,334,709,969
14. Net increase (or decrease) in contract loans and premium notes	(1,216,876)	(1,590,760)	(2,259,462)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	209,724,882	182,648,145	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	(88,386,987)	(16,763,159)	48,316,172
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	123,349,920	(60,694,400)	(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)	34,962,933	(77,457,559)	(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)	129,907,550	74,168,488	(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)	224,083,221	183,907,530	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	123,929,852	118,537,825	237,321,675
3.	Ordinary individual annuities	111,760,364	147,584,077	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	283,770,216	266,121,902	513,509,745
12.	Deposit-type contracts	1,499,636,035	734,793,042	2,272,674,392
13.	Total	1,783,406,251	1,000,914,944	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	39,342,151	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	39,342,151	55,222,228
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,147,127,565	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	1,147,127,565	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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12628L-AJ-9	3,685,602	3,329,651	355,951	3,329,651	3,089,217	06/30/2017
61752R-AL-6	1,496,489	1,384,872	111,617	1,384,872	1,384,768	06/30/2017
12628K-AF-9	5,645,623	5,070,253	575,370	5,070,253	4,827,380	06/30/2017
61749E-AF-4	4,705,327	4,522,780	182,547	4,522,780	4,522,396	06/30/2017
059469-AF-3	1,345,340	1,265,314	80,026	1,265,314	1,244,128	06/30/2017
32051G-SD-8	1,010,083	1,004,828	5,255	1,004,828	1,004,816	06/30/2017
93935B-AH-3	2,123,240	2,104,875	18,365	2,104,875	2,104,716	06/30/2017
126694-HK-7	2,014,372	1,988,413	25,959	1,988,413	1,947,544	06/30/2017
86359D-SR-9	1,194,074	1,171,679	22,395	1,171,679	1,157,949	06/30/2017
06606T-AK-7	1,679,067	1,667,518	11,549	1,667,518	1,573,360	06/30/2017
Total	XXX	XXX	1,389,034	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2017:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	7,167,330
2. 12 Months or Longer	6,334,281
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	666,970,486
2. 12 Months or Longer	133,749,551

(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	612,850	—	612,850

* 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 $1,625.0 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	1,625,000,000	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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not 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)	1,584,914,368	1,540,844,445	1,351,402,900
2. Current Year General Account Total Collateral Pledged	1,584,914,368	1,540,844,445	1,351,402,900
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	1,351,402,900	1,351,402,900	—	1,326,079,326
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,351,402,900	1,351,402,900	—	1,326,079,326
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 June 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	2,299,623	—	2,299,623
Bonds: RMBS	—	8,248,560	—	8,248,560
Common stock: Unaffiliated	208,666,463	—	—	208,666,463
Common stock: Mutual funds	24,521,309	—	—	24,521,309
Derivative assets: Credit default swaps	—	612,850	—	612,850
Separate account assets *	59,918,402	8,428,446	—	68,346,848
Total assets at fair value	293,106,174	19,589,479	—	312,695,653

*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 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.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade corporate bonds. The Company determined fair value of the corporate bonds through the use of third-party pricing services utilizing market observable inputs.

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	10,168,808,207	9,829,484,925	10,845,730	9,773,325,600	384,636,877	
Common stock: Unaffiliated **	261,806,563	261,806,563	261,806,563	—	—	
Common stock: Mutual funds	24,521,309	24,521,309	24,521,309	—	—	
Preferred stock	22,533,735	21,051,214	—	9,514,689	13,019,046	
Mortgage loans	880,445,787	859,078,264	—	—	880,445,787	
Cash, cash equivalents, & short-term investments	224,082,310	224,083,221	224,082,310	—	—	
Other invested assets: Surplus notes	40,563,021	33,356,796	—	40,563,021	—	
Securities lending reinvested collateral assets	90,190	90,190	90,190	—	—	
Derivative assets	612,850	612,850	—	612,850	—	
Separate account assets	71,256,907	71,202,022	61,708,583	9,548,324	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,516,952,115)	(8,223,696,349)	—	—	(8,516,952,115)	
Derivative liabilities	(1,114,552)	—	—	—	(1,114,552)	
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	
Separate account liabilities *	(2,645,164)	(2,557,466)	—	—	(2,645,164)	
Securities lending liability	(357,728,754)	(357,728,754)	—	(357,728,754)	—	

*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. The fair value of preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

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

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts

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 June 30, 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: $ 35,918,346

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	$ 75,192,533
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 165,529,125	$ 175,087,300
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 234,316,421	$ 250,279,833
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. $ 356,026,382

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 356,048,683

16.3 Total payable for securities lending reported on the liability page. $ 357,728,754

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	$ 859,078,264
	1.14 Total Mortgages in Good Standing	$ 859,078,264
	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)	$ 859,078,264
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	$

STATEMENT AS OF JUNE 30, 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	709,600	632,691	0		1,342,291	0
2. Alaska AK	N	30,940	0	0		30,940	0
3. Arizona AZ	L	558,671	1,433,201	0		1,991,872	0
4. Arkansas AR	L	320,630	4,416,862	0		4,737,492	0
5. California CA	L	3,736,099	1,199,690	0		4,935,789	0
6. Colorado CO	L	779,063	456,532	0		1,235,595	0
7. Connecticut CT	L	495,865	109,453	0		605,318	0
8. Delaware DE	L	101,015	266,461	0		367,476	0
9. District of Columbia DC	L	59,000	385	0		59,385	0
10. Florida FL	L	6,388,825	7,227,338	0		13,616,163	0
11. Georgia GA	L	843,642	102,747	0		946,389	0
12. Hawaii HI	L	1,402,736	1,821,366	0		3,224,102	0
13. Idaho ID	L	22,252	1,158	0		23,410	0
14. Illinois IL	L	7,573,014	8,116,540	0		15,689,554	0
15. Indiana IN	L	9,030,470	8,434,551	0		17,465,021	71,000
16. Iowa IA	L	97,963	1,341,206	0		1,439,169	0
17. Kansas KS	L	470,060	1,782,256	0		2,252,316	0
18. Kentucky KY	L	5,284,074	2,020,149	0		7,304,223	63,712
19. Louisiana LA	L	3,507,879	9,927,432	0		13,435,311	96,609
20. Maine ME	N	10,554	0	0		10,554	0
21. Maryland MD	L	1,936,415	1,377,869	0		3,314,284	0
22. Massachusetts MA	L	975,970	340	0		976,310	0
23. Michigan MI	L	6,792,292	8,556,527	0		15,348,819	0
24. Minnesota MN	L	1,236,543	223,593	0		1,460,136	0
25. Mississippi MS	L	2,110,905	4,868,990	0		6,979,895	0
26. Missouri MO	L	1,891,590	8,566,546	0		10,458,136	0
27. Montana MT	L	16,972	2,916	0		19,888	0
28. Nebraska NE	L	40,542	247,213	0		287,755	0
29. Nevada NV	L	185,771	27,780	0		213,551	0
30. New Hampshire NH	N	4,442	125	0		4,567	0
31. New Jersey NJ	L	2,516,983	237,597	0		2,754,580	0
32. New Mexico NM	L	62,237	1,295,143	0		1,357,380	0
33. New York NY	N	83,732	390	0		84,122	0
34. North Carolina NC	L	9,087,740	1,520,145	0		10,607,885	169,760
35. North Dakota ND	L	8,390	0	0		8,390	0
36. Ohio OH	L	32,872,650	12,201,686	0		45,074,336	1,498,932,954
37. Oklahoma OK	L	638,953	2,264,958	0		2,903,911	0
38. Oregon OR	L	119,646	0	0		119,646	0
39. Pennsylvania PA	L	12,166,180	4,486,513	0		16,652,693	0
40. Rhode Island RI	N	5,790	0	0		5,790	0
41. South Carolina SC	L	1,110,056	531,570	0		1,641,626	0
42. South Dakota SD	L	18,871	202,656	0		221,527	0
43. Tennessee TN	L	1,203,784	2,123,548	0		3,327,332	0
44. Texas TX	L	2,488,007	3,866,102	0		6,354,109	0
45. Utah UT	L	53,766	0	0		53,766	0
46. Vermont VT	L	3,604	0	0		3,604	0
47. Virginia VA	L	655,338	189,195	0		844,533	0
48. Washington WA	L	48,174,098	102,300	0		48,276,398	0
49. West Virginia WV	L	1,654,867	5,380,005	0		7,034,872	302,000
50. Wisconsin WI	L	1,056,596	3,776,951	0		4,833,547	
51. Wyoming WY	L	17,395	0	0		17,395	
52. American Samoa AS	N					0	
53. Guam GU	L	1,168	499,688	0		500,856	
54. Puerto Rico PR	N	3,486	0	0		3,486	
55. U.S. Virgin Islands VI	N	222	0	0		222	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	34,136	0	0	0	34,136	0
59. Subtotal	(a) 47	170,651,489	111,840,364	0	0	282,491,853	1,499,636,035
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	1,278,363	0	0		1,278,363	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	171,929,852	111,840,364	0	0	283,770,216	1,499,636,035
96. Plus Reinsurance Assumed	XXX	51,442,824	1,245,263	0		52,688,087	
97 Totals (All Business)	XXX	223,372,676	113,085,627	0	0	336,458,303	1,499,636,035
98. Less Reinsurance Ceded	XXX	9,769,496	0	0		9,769,496	
99. Totals (All Business) less Reinsurance Ceded	XXX	213,603,180	113,085,627	0	0	326,688,807	1,499,636,035
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	4,729	0	0		4,729	
58002. ZZZ Other Alien	XXX	29,407	0	0		29,407	
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	34,136	0	0	0	34,136	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	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	73.910	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	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	47-3243974				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	4.950	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	38.940	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	30.310	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.750	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	5.750	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	23.650	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	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	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	
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	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	

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	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	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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]
9 2 6 2 2 2 0 1 7 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]
9 2 6 2 2 2 0 1 7 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
9 2 6 2 2 2 0 1 7 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
9 2 6 2 2 2 0 1 7 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
9 2 6 2 2 2 0 1 7 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
9 2 6 2 2 2 0 1 7 4 4 8 0 0 0 0 2

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
9 2 6 2 2 2 0 1 7 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

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	32,500,000	70,100,000
	2.2 Additional investment made after acquisition	14,443,673	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	9,137,514	95,171,609
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,505	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)	859,078,263	821,277,609
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	859,078,263	821,277,609
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	859,078,263	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	1,915,623	1,553,595
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	7,151,677	13,406,802
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	468,487	1,850,650
8.	Deduct amortization of premium and depreciation	19,475	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)	244,842,759	236,263,420
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	244,842,759	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	1,347,372,891	2,203,727,283
3.	Accrual of discount	2,758,404	7,742,952
4.	Unrealized valuation increase (decrease)	6,135,777	11,599,714
5.	Total gain (loss) on disposals	4,525,273	(19,148)
6.	Deduct consideration for bonds and stocks disposed of	1,547,316,720	2,309,293,328
7.	Deduct amortization of premium	22,739,267	41,628,192
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,389,035	7,676,208
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,212,056,540	10,422,709,217
11.	Deduct total nonadmitted amounts	73,907,757	67,569,983
12.	Statement value at end of current period (Line 10 minus Line 11)	10,138,148,783	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)	6,154,116,874	1,445,587,688	1,640,437,429	111,447,730	6,154,116,874	6,070,714,863		6,274,155,232
2. NAIC 2 (a)	3,186,084,461	3,750,418,260	3,639,620,396	(109,978,315)	3,186,084,461	3,186,904,010		3,104,132,521
3. NAIC 3 (a)	426,042,938	140,683,302	85,480,909	(19,362,458)	426,042,938	461,882,873		456,116,571
4. NAIC 4 (a)	232,107,466	27,647,870	19,970,579	9,094,389	232,107,466	248,879,146		230,014,288
5. NAIC 5 (a)	46,425,896	6,725,890	12,982,435	(7,278,185)	46,425,896	32,891,166		78,908,221
6. NAIC 6 (a)	27,685,926	0	6,614,680	4,263,715	27,685,926	25,334,961		20,040,729
7. Total Bonds	10,072,463,561	5,371,063,010	5,405,106,428	(11,813,124)	10,072,463,561	10,026,607,019	0	10,163,367,562
PREFERRED STOCK								
8. NAIC 1	15,336,390				15,336,390	15,336,390		10,000,000
9. NAIC 2	3,593,186				3,593,186	3,593,186		
10. NAIC 3	2,121,638				2,121,638	2,121,638		2,121,638
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	21,051,214	0	0	0	21,051,214	21,051,214	0	12,121,638
15. Total Bonds and Preferred Stock	10,093,514,775	5,371,063,010	5,405,106,428	(11,813,124)	10,093,514,775	10,047,658,233	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 $ 116,132,126 ; NAIC 2 $ 80,989,968 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	59,517,958	XXX	59,519,019	5,500	29,467

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	801,905,881	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	780,517,940	1,450,904,941
7.	Deduct amortization of premium	1,870	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)	59,517,958	38,131,887
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	59,517,958	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)	178,531
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(37,441)
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)	612,854
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	612,854

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	10,057,136	10,469,428	05/17/2007	06/20/2017	Deutsche Bank	528	528	31398J-ZS-5	COMM 2006-C8 A4	1	10,056,608	10,468,900
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,540,518	15,794,297	10/27/2014	12/20/2019	Deutsche Bank	285,437	285,437	50185V-AA-1	LCCM 2014-909 A	1FM	15,255,081	15,508,860
251799A*3	Devon Energy 251799AA0	3	15,000,000	15,197,949	15,382,551	10/23/2014	12/20/2019	Morgan Stanley	196,131	196,131	05544B-AA-5	BHMS 2014-ATLS	1FM	15,001,818	15,186,420
251799A*3	Devon Energy 251799AA0	3	10,000,000	10,281,464	10,604,794	10/23/2014	12/20/2019	Morgan Stanley	130,754	130,754	91830M-AA-4	VNDO 2013-PENN A	1FM	10,150,710	10,474,040
9999999 - Totals				51,077,067	52,251,070	XXX	XXX	XXX	612,850	612,850	XXX	XXX	XXX	50,464,217	51,638,220

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	51,161,585					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	84,516	XXX		XXX		XXX	84,516
7. Ending Inventory	3	51,161,585	3	51,077,069	0	0	0	0	3	51,077,069

STATEMENT AS OF JUNE 30, 2017 OF THE Western-Southern Life Assurance Company

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	612,850	
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)		612,850
4.	Part D, Section 1, Column 5	612,850	
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	(501,702)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(501,702)
10.	Part D, Section 1, Column 8	612,850	
11.	Part D, Section 1, Column 9	(1,114,552)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	48,335,171	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	48,335,171	
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	5,741,985,828	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	5,641,828,353	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)	137,604,136	37,440,662
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	137,604,136	37,440,662

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001187	Newport	KY		03/17/2015	4.750	0	2,946,537	62,200,000
0001191	Greenville	SC		12/07/2015	4.950	0	3,876,484	41,600,000
0001192	Round Rock	TX		12/18/2015	6.000	0	837,510	22,200,000
0001195	Indianapolis	IN		06/15/2017	4.300	32,500,000	0	48,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						32,500,000	7,660,531	174,000,000
0899999. Total Mortgages in good standing						32,500,000	7,660,531	174,000,000
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						32,500,000	7,660,531	174,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001094	Fremont	CA		08/17/2001		4,168,715	0	0	0	0	0	0	0	196,663	0	0	0
0001106	Germantown	TN		09/06/2002		7,967,477	0	0	0	0	0	0	0	75,585	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,667,213	0	0	0	0	0	0	0	32,568	0	0	0
0001112	Indianapolis	IN		12/19/2002		656,614	0	0	0	0	0	0	0	45,618	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,964,301	0	0	0	0	0	0	0	35,206	0	0	0
0001126	Austin	TX		09/24/2004		8,755,664	0	0	0	0	0	0	0	53,337	0	0	0
0001131	Austin	TX		10/25/2005		1,827,673	0	0	0	0	0	0	0	30,678	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,126,290	0	0	0	0	0	0	0	35,279	0	0	0
0001135	Bloomington	IN		03/22/2007		36,892,746	0	0	0	0	0	0	0	213,689	0	0	0
0001141	San Antonio	TX		04/09/2008		31,531,181	0	0	0	0	0	0	0	153,591	0	0	0
0001144	Owasso	OK		09/23/2008		7,443,005	0	0	0	0	0	0	0	53,013	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,826,178	0	0	0	0	0	0	0	78,449	0	0	0
0001151	Lorton	VA		09/28/2009		19,343,451	0	0	0	0	0	0	0	357,704	0	0	0
0001155	Melbourne	FL		07/08/2010		13,537,194	0	0	0	0	0	0	0	488,792	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,459,352	0	0	0	0	0	0	0	36,044	0	0	0
0001157	Auburn	AL		10/27/2010		7,989,122	0	0	0	0	0	0	0	39,217	0	0	0
0001158	Orlando	FL		01/31/2011		7,078,624	0	0	0	0	0	0	0	79,614	0	0	0
0001160	West Valley	UT		04/28/2011		32,121,063	0	0	0	0	0	0	0	153,928	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,622,408	0	0	0	0	0	0	0	75,034	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,442,699	0	0	0	0	0	0	0	52,997	0	0	0
0001166	Puyallup	WA		02/24/2012		16,947,499	0	0	0	0	0	0	0	185,076	0	0	0
0001170	Austin	TX		03/29/2012		13,010,130	0	0	0	0	0	0	0	48,844	0	0	0
0001171	McCalla	AL		05/01/2012		26,613,762	0	0	0	0	0	0	0	135,402	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001173	American Canyon	CA		11/14/2012		36,122,386	0	0	0	0	0	0	0	260,058	0	0	0
0001174	Norcross	GA		12/20/2012		34,430,209	0	0	0	0	0	0	0	200,693	0	0	0
0001175	Destin	FL		01/03/2013		36,988,964	0	0	0	0	0	0	0	168,146	0	0	0
0001176	National City	CA		02/27/2013		9,874,853	0	0	0	0	0	0	0	68,529	0	0	0
0001177	South Attleboro	MA		07/22/2013		46,456,952	0	0	0	0	0	0	0	240,261	0	0	0
0001178	Lorton	VA		09/18/2013		7,017,277	0	0	0	0	0	0	0	46,233	0	0	0
0001179	Houston	TX		10/10/2013		21,537,130	0	0	0	0	0	0	0	158,034	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,907,503	0	0	0	0	0	0	0	11,111	0	0	0
0001181	Melbourne	FL		09/02/2014		1,850,862	0	0	0	0	0	0	0	47,000	0	0	0
0001182	Raleigh	NC		11/14/2014		25,442,724	0	0	0	0	0	0	0	88,052	0	0	0
0001183	Roseville	CA		11/20/2014		2,814,225	0	0	0	0	0	0	0	24,827	0	0	0
0001184	Greenville	SC		12/11/2014		14,111,872	0	0	0	0	0	0	0	70,919	0	0	0
0001185	Owings Mills	MD		01/29/2015		22,000,000	0	0	0	0	0	0	0	92,395	0	0	0
0001186	Rocky River	OH		02/10/2015		29,059,296	0	0	0	0	0	0	0	135,505	0	0	0
0001193	Santa Monica	CA		06/30/2016		24,856,365	0	0	0	0	0	0	0	149,677	0	0	0
0001194	San Jose	CA		10/07/2016		44,860,611	0	0	0	0	0	0	0	212,557	0	0	0
0299999. Mortgages with partial repayments						653,323,590	0	0	0	0	0	0	0	4,630,325	0	0	0
0599999 - Totals						653,323,590	0	0	0	0	0	0	0	4,630,325	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	Boston	MA	BOSTON CAPITAL SECURITIES	0000000	06/30/2011			889,292		1,995,594	33.300
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	889,292	0	1,995,594	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	24,465	0	4,873,084	0.416
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	24,465	0	4,873,084	XXX
4499999. Total - Unaffiliated								0	913,757	0	6,868,678	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	913,757	0	6,868,678	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 Capital Aff. Housing	Boston	MA	Cash Return	06/29/2006	04/27/2017	9,326,636					0		41,525	41,525			0	276,808
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							9,326,636	0	0	0	0	0	0	41,525	41,525	0	0	0	276,808
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/11/2017	62,078					0		62,078	62,078			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							62,078	0	0	0	0	0	0	62,078	62,078	0	0	0	0
4499999. Total - Unaffiliated							9,388,714	0	0	0	0	0	0	103,602	103,602	0	0	0	276,808
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							9,388,714	0	0	0	0	0	0	103,602	103,602	0	0	0	276,808

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2017	Interest Capitalization		88,699	88,699	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2017	Interest Capitalization		11,270	11,270	0	1
690353-U8-8	OPIC AGENCY DEBENTURES 1.000% 02/15/28		06/06/2017	MELLON CAPITAL MKT		4,000,000	4,000,000	0	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		05/31/2017	NOMURA SECURITIES INTERNATIONA		99,532	100,000	237	1
0599999. Subtotal - Bonds - U.S. Governments						4,199,501	4,199,969	237	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2017	Interest Capitalization		12,433	12,433	0	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		06/21/2017	J P MORGAN SEC FIXED INC		50,057,657	48,481,992	56,562	1
485429-Z4-9	KANSAS ST DEV FIN AUTH REVENUE GENERAL 4.291% 04/15/29		05/24/2017	ROBERT W. BAIRD		10,005,305	9,500,000	50,956	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST		3,500,000	3,500,000	0	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		3,600,000	3,600,000	959	1FE
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		05/04/2017	BARCLAYS		70,000,000	70,000,000	0	1FE
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A GENERAL 3.154% 05/01/27		05/03/2017	WELLS FARGO		3,700,000	3,700,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						140,875,395	138,794,425	108,477	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		3,934,558	4,000,000	0	1FE
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		05/02/2017	BANK of AMERICA SEC		7,974,750	7,350,000	62,526	2FE
00507V-AK-5	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,985,342	4,000,000	0	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		05/02/2017	GOLDMAN SACHS		4,722,200	5,000,000	26,372	1FE
0258M0-EJ-4	AMERICAN EXPRESS 1.502% 05/03/19		04/27/2017	GOLDMAN SACHS		2,400,000	2,400,000	0	1FE
032511-BN-6	ANADARKO PETROLEUM 5.550% 03/15/26		06/02/2017	SUNTRUST		5,626,400	5,000,000	63,208	2FE
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		04/05/2017	BROWNSTONE INV GROUP,LLC		2,061,480	2,000,000	69,271	1FE
042735-BF-6	ARROW ELECTRONICS INC 3.875% 01/12/28		06/01/2017	J P MORGAN SEC FIXED INC		9,957,500	10,000,000	0	2FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		5,863,932	5,600,000	14,025	2FE
053773-AY-3	AVIS BUDGET CAR RENTAL 5.125% 06/01/22		06/20/2017	Various		3,669,975	3,810,000	39,905	3FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		1,400,728	1,400,000	3,702	1FE
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO		5,001,500	5,000,000	41,979	2FE
125283-AN-1	CGDB 2017- BIO 3.709% 05/15/30		06/01/2017	CITIGROUP GLOBAL MKTS		3,500,000	3,500,000	0	3AM
139738-AJ-7	AFIN 2015-2 E 4.500% 01/22/24		06/07/2017	BARCLAYS		17,478,125	17,000,000	40,375	3AM
14149Y-BG-2	CARDINAL HEALTH INC 2.016% 06/15/22		06/01/2017	WELLS FARGO		5,000,000	5,000,000	0	2FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		04/10/2017	Interest Capitalization		0	0	0	1FE
17323E-AQ-6	CMLTI 2014-J2 B4 3.910% 11/25/44		05/25/2017	KGS-ALPHA CAPITAL MARKETS		4,237,617	4,204,768	13,701	3AM
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS		7,500,225	7,500,000	333	2FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		05/04/2017	GUGGENHEIM CAPITAL MARKETS		4,000,000	4,000,000	0	2AM
21036P-AR-9	CONSTELLATION BRANDS 2.700% 05/09/22		05/02/2017	BANK of AMERICA SEC		2,993,460	3,000,000	0	2FE
233062-AC-2	DBCG 2017-BBG XCP 0.191% 06/15/34		06/22/2017	DEUTSCHE BANK		330,992	227,486,000	0	1FE
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS		5,100,000	5,100,000	0	1FE
24703F-AE-6	DEFT 2017-1 C 2.950% 04/22/22		04/25/2017	BANK of AMERICA SEC		4,999,897	5,000,000	0	1FE
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		05/01/2017	Various		9,617,901	8,775,000	195,270	2FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		06/29/2017	JEFFERIES & CO		302,400	270,000	5,100	4FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		05/05/2017	BARCLAYS		595,277	592,500	1,105	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/12/2017	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0	2AM
30161N-AG-6	EXELON CORP 1.550% 06/09/17		04/05/2017	BROWNSTONE INV GROUP,LLC		965,183	965,000	5,027	2FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		05/04/2017	ROBERT W. BAIRD		507,031	500,000	2,334	3AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		4,851,951	4,700,000	105,750	2FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC		7,718,172	7,700,000	80,208	2FE
35671D-CA-1	FREEPORT-MC C&G 6.750% 02/01/22		06/26/2017	Tax Free Exchange		7,409,026	7,197,000	195,668	3FE
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		06/26/2017	Tax Free Exchange		13,888,362	13,342,000	333,782	3FE
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		06/19/2017	J P MORGAN SEC FIXED INC		7,999,914	8,000,000	0	1FE
37045X-BT-2	GENERAL MOTORS FINL CO 4.350% 01/17/27		06/27/2017	BARCLAYS		4,060,360	4,000,000	78,783	2FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		14,276,112	14,200,000	88,997	1FE
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		05/02/2017	FTN FINANCIAL SECURITIES		12,069,030	12,000,000	118,708	1FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		04/04/2017	GUGGENHEIM CAPITAL MARKETS		3,090,000	3,000,000	41,177	4FE
42225U-AF-1	HEALTHCARE TRUST OF AMER 3.750% 07/01/27		06/01/2017	WELLS FARGO		7,959,360	8,000,000	0	2FE
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		04/10/2017	MORGAN STANLEY FIXED INC		3,002,460	3,000,000	6,658	1FE
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/06/2017	PERFORMANCE TRUST CAPITAL		3,424,536	3,307,034	0	6FE
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		05/12/2017	Various		5,999,990	0	0	2
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		05/22/2017	J P MORGAN SEC FIXED INC		5,036,328	5,000,000	14,583	1FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		06/27/2017	BARCLAYS		4,000,000	4,000,000	0	2AM
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		04/25/2017	BROWNSTONE INV GROUP,LLC		25,957	25,000	252	2FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.260% 05/01/37		04/11/2017	PNC CAPITAL MARKETS		13,600,000	13,600,000	3,096	1FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		04/05/2017	Various		1,500,415	1,500,000	6,667	2FE
50218P-AA-5	LSC COMMUNICATIONS INC 8.750% 10/15/23		04/03/2017	BANK of AMERICA SEC		10,250,000	10,000,000	452,083	4FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		05/17/2017	CREDIT SUISSE FIRST BOSTON		14,600,000	14,600,000	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)
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2017	Interest Capitalization		4,520	4,520	0	3FM
55279H-AF-7	MTB 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS		3,400,306	3,400,000	15,999	1FE
63307A-2E-4	NATIONAL BANK OF CANADA 2.150% 06/12/20		06/05/2017	CITIGROUP GLOBAL MKTS		199,786	200,000	0	1FE
65341X-AA-6	NEXSTAR BROADCASTING INC 5.625% 08/01/24		06/29/2017	Various		1,695,468	1,674,000	39,176	4FE
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		04/06/2017	MORGAN STANLEY FIXED INC		2,037,251	2,025,000	63,236	2FE
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		05/03/2017	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
67103G-AA-7	OSF FINANCE VRDN 1.190% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		8,400,000	8,400,000	3,935	1FE
678858-BR-1	OKLAHOMA GAS & ELECTRIC 4.150% 04/01/47		06/26/2017	BROWNSTONE INV GROUP,LLC		3,216,930	3,000,000	30,779	1FE
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	Various		18,629,534	18,134,000	404,376	1FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		04/26/2017	MORGAN STANLEY FIXED INC		1,928,006	1,900,000	19,158	2FE
717081-DK-6	PFIZER INC 4.400% 05/15/44		06/07/2017	MORGAN STANLEY FIXED INC		2,178,380	2,000,000	6,600	1FE
718546-AM-6	PHILLIPS 66 1.808% 04/15/19		04/11/2017	DEUTSCHE BANK		3,400,000	3,400,000	0	2FE
737446-AK-0	POST HOLDINGS INC 5.000% 08/15/26		04/03/2017	STIFEL NICHOLAS		3,834,788	4,005,000	28,369	4FE
744448-CE-9	PUBLIC SERVICE COLORADO 4.750% 08/15/41		06/29/2017	BANK of AMERICA SEC		1,695,030	1,500,000	27,708	1FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		04/06/2017	JEFFERIES & CO		2,006,215	2,000,000	61,986	4FE
747525-AS-2	QUALCOMM 1.900% 01/30/23		05/22/2017	Various		10,021,800	10,000,000	0	1FE
747525-AT-0	QUALCOMM 2.900% 05/20/24		05/19/2017	GOLDMAN SACHS		4,985,600	5,000,000	0	1FE
747525-AV-5	QUALCOMM 4.300% 05/20/47		05/19/2017	GOLDMAN SACHS		1,999,680	2,000,000	0	1FE
76131V-AA-1	RETAIL PROPERTIES OF AME - A 4.000% 03/15/25		04/20/2017	US BANCORP		5,358,797	5,555,000	24,689	2FE
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		05/24/2017	UBS WARBURG		3,601,380	3,000,000	51,188	2FE
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		06/15/2017	US BANCORP		6,959,244	6,950,000	52,839	2FE
767754-CH-5	RITE AID CORP 6.125% 04/01/23		06/30/2017	DEUTSCHE BANK		1,969,000	2,000,000	53,083	4FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		04/06/2017	RBC/DAIN		4,923,250	4,700,000	157,972	3FE
77846E-AN-5	RPT 2017-ROSS F 4.959% 06/15/33		06/21/2017	GOLDMAN SACHS		4,500,000	4,500,000	0	4AM
784710-AA-3	SSM HEALTH CARE 3.823% 06/01/27		04/11/2017	GOLDMAN SACHS		14,250,000	14,250,000	0	1FE
785592-AS-5	SABINE PASS LIQUEFACTION 5.000% 03/15/27		05/11/2017	Tax Free Exchange		10,000,000	10,000,000	77,778	2FE
80283X-AH-0	SDART 2014-3 E 3.490% 09/15/21		04/12/2017	BARCLAYS		14,196,328	14,000,000	5,429	3AM
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		06/22/2017	GUGGENHEIM CAPITAL MARKETS		2,042,397	1,990,080	5,064	1FE
82967N-BA-5	SIRIUS XM RADIO INC 5.000% 08/01/27		06/26/2017	J P MORGAN SEC HI-YIELD		3,000,000	3,000,000	0	3FE
857477-AF-0	STATE STREET CORP 4.956% 03/15/18		04/06/2017	BB&T CAPITAL MARKETS		1,352,819	1,315,000	4,707	2FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	MARKET AXESS		3,542,936	3,400,000	55,463	2FE
89236T-DU-6	TOYOTA 1.950% 04/17/20		04/11/2017	BANK of AMERICA SEC		199,908	200,000	0	1FE
89236T-DV-4	TOYOTA 1.418% 04/17/20		04/11/2017	BANK of AMERICA SEC		200,000	200,000	0	1FE
90187L-AG-4	PRKAV 2017-245P B 3.779% 06/05/37		05/17/2017	J P MORGAN SEC FIXED INC		5,139,720	5,000,000	15,222	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	TD SECURITIES		2,904,263	2,900,000	5,075	1FE
90276E-AC-1	UBSCM 2017-C1 3.256% 06/15/50		05/31/2017	UBS WARBURG		12,359,850	12,000,000	11,939	1FE
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		05/02/2017	MORGAN STANLEY FIXED INC		9,900,700	10,000,000	0	1FE
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		04/11/2017	BANK of AMERICA SEC		4,406,225	4,462,000	39,383	4FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	MITSUBISHI UFJ SECURITIES		2,200,022	2,200,000	13,215	2FE
927804-FM-1	VIRGINIA ELECTRIC & POWER 1.200% 01/15/18		05/23/2017	MORGAN STANLEY FIXED INC		12,771,072	12,800,000	55,893	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		04/28/2017	Various		16,687,672	16,675,000	37,606	2FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		04/06/2017	BANK of AMERICA SEC		4,470,289	4,237,000	5,296	2FE
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	BANK of AMERICA SEC		1,992,480	2,000,000	0	2FE
92976W-BH-8	WACHOVIA CORPORATION 5.750% 02/01/18		04/11/2017	BROWNSTONE INV GROUP,LLC		1,235,460	1,197,000	14,530	1FE
92978Q-AK-3	WBCMT 2007-C30 B 5.463% 12/15/43		04/05/2017	BANK of AMERICA SEC		3,300,219	3,263,000	4,456	1FM
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		05/03/2017	BARCLAYS		2,505,600	2,500,000	5,139	2FE
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC		10,209,282	10,200,000	60,563	2FE
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A	05/23/2017	J P MORGAN SEC FIXED INC		7,975,680	8,000,000	0	2FE
136385-AY-7	CANADIAN NATL RESOURCES 4.950% 06/01/47	A	05/23/2017	CITIGROUP GLOBAL MKTS		1,998,440	2,000,000	0	2FE
89352H-AQ-2	TRANS-CANADA PIPELINES 1.625% 11/09/17	A	06/08/2017	JEFFERIES & CO		599,928	600,000	921	1FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		06/30/2017	Interest Capitalization		1,135	1,135	0	5
03765D-AQ-3	Apidos CLO 201418A SER 201418A CL A2BR 3.360% 07/22/26	D	04/04/2017	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
05583W-AE-3	BSPRT 2017-FL1 C 5.326% 06/15/27	D	06/12/2017	J P MORGAN SEC FIXED INC		7,000,000	7,000,000	0	2AM
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	06/01/2017	CREDIT AGRICOLE SECURITIES		4,321,285	4,300,000	23,292	1FE
225460-AT-4	CREDIT SUISS NEW YORK 1.750% 01/29/18	D	05/18/2017	MARKET AXESS		1,451,639	1,450,000	8,035	1FE
48266X-AA-3	Kingdom of Saudi Arabia 2.894% 04/20/22	D	04/12/2017	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0	1FE
780097-BF-7	ROYAL BANK OF SCOTLAND 2.652% 05/15/23	D	05/10/2017	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	2FE
85771P-AT-9	STATOIL 1.250% 11/09/17	D	04/06/2017	MORGAN STANLEY FIXED INC		1,238,388	1,240,000	6,544	1FE
92857W-AY-6	VODAFONE GROUP PLC 1.250% 09/26/17	D	04/06/2017	MORGAN STANLEY FIXED INC		2,997,600	3,000,000	1,563	2FE
928670-AP-3	VOLKSWAGEN INTL FIN NV 1.600% 11/20/17	D	04/06/2017	MORGAN STANLEY FIXED INC		674,386	675,000	4,230	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						559,559,134	774,027,037	3,613,081	XXX
8399997. Total - Bonds - Part 3						704,634,030	917,021,431	3,721,795	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						704,634,030	917,021,431	3,721,795	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
30303M-10-2	FACEBOOK INC-A		06/09/2017	BNY CONVERG-SOFT	28,751.000	4,268,067		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,268,067	XXX	0	XXX
34918#-10-6	W & S BROKERAGE SERVICES		06/23/2017	Capital Contribution	0.000	500,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						500,000	XXX	0	XXX
922042-87-4	VANGUARD FTSE ALL-WORLD EX-U CLOSED END FUND		05/26/2017	KNIGHT SECURITIES	444,710.000	25,008,472		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						25,008,472	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						29,776,539	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						29,776,539	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						29,776,539	XXX	0	XXX
9999999 - Totals						734,410,569	XXX	3,721,795	XXX

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

STATEMENT AS OF JUNE 30, 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
36176F-2C-1	G2 #765171 4.650% 12/20/61		06/01/2017	Paydown		542,684	542,684	588,925	552,653	0	(9,969)	0	(9,969)	0	542,684	0	0	0	10,955	06/01/2052	1
36176F-3G-1	G2 POOL # 765199 4.530% 08/01/42		06/01/2017	Paydown		2,213,889	2,213,889	2,446,903	2,273,151	0	(59,262)	0	(59,262)	0	2,213,889	0	0	0	52,064	08/01/2042	1
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2017	Paydown		433,462	433,462	466,669	439,801	0	(6,338)	0	(6,338)	0	433,462	0	0	0	7,747	10/20/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		06/01/2017	Paydown		1,268,213	1,268,213	1,358,105	1,286,502	0	(18,289)	0	(18,289)	0	1,268,213	0	0	0	21,475	11/22/2061	1
36176F-Z9-2	G2 #765168 4.615% 11/22/61		05/01/2017	Redemption 100.0000		(324,257)	(324,257)	(347,241)	(324,257)	0	0	0	0	0	(324,257)	0	0	0	(30,395)	11/22/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2017	Paydown		62,357	62,357	62,435	62,418	0	(62)	0	(62)	0	62,357	0	0	0	686	01/15/2033	1
36179N-RP-5	G2 MA1394 2.303% 10/20/43		06/01/2017	Paydown		8,632	8,632	8,796	8,793	0	(161)	0	(161)	0	8,632	0	0	0	75	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 2.303% 12/20/44		06/01/2017	Paydown		19,345	19,345	19,650	19,645	0	(300)	0	(300)	0	19,345	0	0	0	153	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2017	Paydown		186,164	186,164	177,801	178,809	0	7,355	0	7,355	0	186,164	0	0	0	2,134	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2017	Paydown		246	246	261	259	0	(12)	0	(12)	0	246	0	0	0	7	09/15/2032	1
36202K-2S-3	G2 # 8885 2.250% 12/20/21		06/01/2017	Paydown		169	169	173	162	0	7	0	7	0	169	0	0	0	2	12/20/2021	1
36202K-5J-0	G2 # 8949 2.125% 08/20/26		06/01/2017	Paydown		156	156	160	148	0	8	0	8	0	156	0	0	0	1	08/20/2026	1
36202K-DB-8	G2 # 8198 2.125% 05/20/23		06/01/2017	Paydown		3,029	3,029	3,092	2,839	0	190	0	190	0	3,029	0	0	0	28	05/20/2023	1
36202K-DW-2	G2 # 8217 2.125% 06/20/23		06/01/2017	Paydown		2,834	2,834	2,907	2,666	0	168	0	168	0	2,834	0	0	0	24	06/20/2023	1
36202K-FC-4	G2 # 8263 2.125% 09/20/17		06/01/2017	Paydown		155	155	159	153	0	2	0	2	0	155	0	0	0	1	09/20/2017	1
36202K-FD-2	G2 # 8264 2.500% 09/20/17		06/01/2017	Paydown		788	788	805	777	0	11	0	11	0	788	0	0	0	8	09/20/2017	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		06/01/2017	Paydown		2,435	2,435	2,505	2,325	0	110	0	110	0	2,435	0	0	0	20	09/20/2024	1
36202K-QP-3	G2 # 8562 2.250% 12/20/24		06/01/2017	Paydown		1,025	1,025	1,052	976	0	49	0	49	0	1,025	0	0	0	9	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		06/01/2017	Paydown		245	245	250	230	0	15	0	15	0	245	0	0	0	3	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		06/01/2017	Paydown		1,533	1,533	1,543	1,451	0	82	0	82	0	1,533	0	0	0	16	01/20/2021	1
36202K-XR-1	G2 # 8788 2.375% 01/20/26		06/01/2017	Paydown		247	247	252	231	0	16	0	16	0	247	0	0	0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 2.250% 10/20/21		06/01/2017	Paydown		2,745	2,745	2,841	2,643	0	103	0	103	0	2,745	0	0	0	27	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2017	Paydown		618	618	592	602	0	16	0	16	0	618	0	0	0	19	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2017	Paydown		2,924	2,924	2,810	2,852	0	73	0	73	0	2,924	0	0	0	92	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2017	Paydown		316	316	289	299	0	17	0	17	0	316	0	0	0	10	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		06/01/2017	Paydown		180	180	179	179	0	0	0	0	0	180	0	0	0	6	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2017	Paydown		79	79	73	75	0	4	0	4	0	79	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2017	Paydown		245	245	251	249	0	(4)	0	(4)	0	245	0	0	0	8	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2017	Paydown		214	214	215	215	0	(1)	0	(1)	0	214	0	0	0	7	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2017	Paydown		1,056	1,056	1,045	1,048	0	8	0	8	0	1,056	0	0	0	35	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2017	Paydown		512	512	488	496	0	16	0	16	0	512	0	0	0	17	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2017	Paydown		505	505	500	501	0	4	0	4	0	505	0	0	0	17	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2017	Paydown		758	758	751	753	0	6	0	6	0	758	0	0	0	25	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2017	Paydown		824	824	825	824	0	0	0	0	0	824	0	0	0	26	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2017	Paydown		192	192	196	195	0	(3)	0	(3)	0	192	0	0	0	6	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2017	Paydown		162	162	157	158	0	3	0	3	0	162	0	0	0	5	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2017	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2017	Paydown		230	230	230	230	0	0	0	0	0	230	0	0	0	7	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2017	Paydown		1,923	1,923	1,919	1,919	0	5	0	5	0	1,923	0	0	0	60	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		06/01/2017	Paydown		810	810	822	818	0	(9)	0	(9)	0	810	0	0	0	24	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2017	Paydown		230	230	230	230	0	0	0	0	0	230	0	0	0	7	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2017	Paydown		431	431	425	426	0	5	0	5	0	431	0	0	0	14	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2017	Paydown		783	783	788	786	0	(3)	0	(3)	0	783	0	0	0	24	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2017	Paydown		403	403	404	404	0	0	0	0	0	403	0	0	0	13	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2017	Paydown		692	692	681	683	0	9	0	9	0	692	0	0	0	22	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2017	Paydown		1,640	1,640	1,618	1,623	0	17	0	17	0	1,640	0	0	0	52	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2017	Paydown		870	870	872	871	0	(1)	0	(1)	0	870	0	0	0	27	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2017	Paydown		7,095	7,095	7,195	7,168	0	(72)	0	(72)	0	7,095	0	0	0	157	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2017	Paydown		120	120	122	121	0	(1)	0	(1)	0	120	0	0	0	4	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2017	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		06/01/2017	Paydown		713	713	720	718	0	(5)	0	(5)	0	713	0	0	0	22	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2017	Paydown		442	442	444	443	0	(1)	0	(1)	0	442	0	0	0	14	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2017	Paydown		260	260	261	261	0	0	0	0	0	260	0	0	0	8	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2017	Paydown		64	64	64	64	0	(1)	0	(1)	0	64	0	0	0	2	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2017	Paydown		230	230	230	230	0	0	0	0	0	230	0	0	0	7	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2017	Paydown		294	294	293	293	0	1	0	1	0	294	0	0	0	9	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2017	Paydown		386	386	378	380	0	6	0	6	0	386	0	0	0	12	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2017	Paydown		1,123	1,123	1,129	1,127	0	(4)	0	(4)	0	1,123	0	0	0	35	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2017	Paydown		364	364	373	370	0	(7)	0	(7)	0	364	0	0	0	11	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2017	Paydown		1,221	1,221	1,239	1,234	0	(13)	0	(13)	0	1,221	0	0	0	33	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2017	Paydown		2,895	2,895	2,935	2,925	0	(30)	0	(30)	0	2,895	0	0	0	79	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2017	Paydown		1,130	1,130	1,146	1,141	0	(11)	0	(11)	0	1,130	0	0	0	33	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2017	Paydown		103	103	102	102	0	1	0	1	0	103	0	0	0	3	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2017	Paydown		1,415	1,415	1,434	1,429	0	(15)	0	(15)	0	1,415	0	0	0	38	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2017	Paydown		436	436	428	429	0	6	0	6	0	436	0	0	0	13	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2017	Paydown		357	357	356	356	0	0	0	0	0	357	0	0	0	10	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2017	Paydown		154	154	153	153	0	1	0	1	0	154	0	0	0	5	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2017	Paydown		470	470	471	470	0	0	0	0	0	470	0	0	0	14	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2017	Paydown		1,041	1,041	1,056	1,052	0	(11)	0	(11)	0	1,041	0	0	0	28	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2017	Paydown		466	466	466	466	0	0	0	0	0	466	0	0	0	13	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2017	Paydown		390	390	390	389	0	0	0	0	0	390	0	0	0	10	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2017	Paydown		2,057	2,057	2,057	2,056	0	1	0	1	0	2,057	0	0	0	56	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2017	Paydown		453	453	453	453	0	0	0	0	0	453	0	0	0	12	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		06/01/2017	Paydown		767	767	767	766	0	1	0	1	0	767	0	0	0	21	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2017	Paydown		1,065	1,065	1,059	1,060	0	5	0	5	0	1,065	0	0	0	33	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2017	Paydown		703	703	706	705	0	(1)	0	(1)	0	703	0	0	0	22	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2017	Paydown		3,075	3,075	3,122	3,107	0	(31)	0	(31)	0	3,075	0	0	0	103	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2017	Paydown		1,225	1,225	1,225	1,225	0	0	0	0	0	1,225	0	0	0	38	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.375% 01/20/27		06/01/2017	Paydown		898	898	911	835	0	63	0	63	0	898	0	0	0	8	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.250% 12/20/26		06/01/2017	Paydown		970	970	981	910	0	60	0	60	0	970	0	0	0	9	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.125% 05/20/27		06/01/2017	Paydown		528	528	539	490	0	38	0	38	0	528	0	0	0	5	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 2.125% 08/20/27		06/01/2017	Paydown		703	703	722	668	0	36	0	36	0	703	0	0	0	6	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.375% 01/20/28		06/01/2017	Paydown		2,253	2,253	2,290	2,093	0	160	0	160	0	2,253	0	0	0	19	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 2.250% 11/20/27		06/01/2017	Paydown		171	171	176	162	0	9	0	9	0	171	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		06/01/2017	Paydown		94	94	96	88	0	6	0	6	0	94	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.375% 03/20/28		06/01/2017	Paydown		3,040	3,040	3,069	2,816	0	224	0	224	0	3,040	0	0	0	26	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.125% 05/20/28		06/01/2017	Paydown		659	659	672	609	0	49	0	49	0	659	0	0	0	6	05/20/2028	1
36225D-NS-9	G2AR # 81300 2.568% 04/20/35		06/01/2017	Paydown		304	304	301	301	0	3	0	3	0	304	0	0	0	3	04/20/2035	1
36230R-NU-6	G2 #756703 4.565% 11/21/61		06/01/2017	Paydown		1,965,734	1,965,734	2,109,187	1,991,815	0	(26,081)	0	(26,081)	0	1,965,734	0	0	0	36,251	11/21/2061	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2017	Paydown		925,953	925,953	997,540	940,068	0	(14,115)	0	(14,115)	0	925,953	0	0	0	16,631	09/01/2046	1
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		06/01/2017	Paydown		1,348,080	1,348,080	1,450,860	1,368,478	0	(20,398)	0	(20,398)	0	1,348,080	0	0	0	27,016	10/26/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		06/01/2017	Paydown		2,635,203	2,635,203	2,744,199	2,649,874	0	(14,671)	0	(14,671)	0	2,635,203	0	0	0	45,278	03/01/2061	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2017	Paydown		44,623	44,623	45,864	44,647	0	(24)	0	(24)	0	44,623	0	0	0	1,151	05/16/2032	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/22/2017	STIFEL NICHOLAS		1,849,016	1,684,753	1,946,953	1,900,983	0	386	0	386	0	1,901,369	0	(52,353)	(52,353)	48,203	05/16/2039	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2017	Paydown		60,988	60,988	70,479	68,815	0	(7,828)	0	(7,828)	0	60,988	0	0	0	1,257	05/16/2039	1
38376G-FV-7	GNR 2010-28 IO 1.599% 01/16/52		06/01/2017	Paydown		0	0	385	297	0	(297)	0	(297)	0	0	0	0	0	42	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2017	Paydown		128,566	128,566	143,376	139,537	0	(10,971)	0	(10,971)	0	128,566	0	0	0	2,000	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		06/01/2017	Paydown		0	0	923	795	0	(795)	0	(795)	0	0	0	0	0	40	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2017	Paydown		111,303	111,303	116,086	113,804	0	(2,501)	0	(2,501)	0	111,303	0	0	0	2,088	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.856% 06/16/53		06/01/2017	Paydown		0	0	201,453	176,759	0	(176,759)	0	(176,759)	0	0	0	0	0	46,947	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.830% 02/01/27		05/01/2017	Paydown		0	0	51,040	38,583	0	(38,583)	0	(38,583)	0	0	0	0	0	10,395	02/01/2027	1
38378B-RJ-0	GNR 2012-35 B 3.184% 11/16/43		06/01/2017	Paydown		16,504	16,504	18,785	18,170	0	(1,666)	0	(1,666)	0	16,504	0	0	0	207	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.954% 03/16/47		06/01/2017	Paydown		0	0	433,315	180,246	0	(180,246)	0	(180,246)	0	0	0	0	0	30,699	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.123% 09/16/43		06/01/2017	Paydown		0	0	11,989	5,686	0	(5,686)	0	(5,686)	0	0	0	0	0	641	09/16/2043	1
38379U-TJ-5	GNR 2016-72 IO 0.897% 12/16/55		06/01/2017	Paydown		0	0	12,925	11,724	0	(11,724)	0	(11,724)	0	0	0	0	0	1,770	12/16/2055	1
38379U-WM-4	GNR 2016-86 IO 1.065% 03/16/58		06/01/2017	Paydown		0	0	30,681	28,444	0	(28,444)	0	(28,444)	0	0	0	0	0	1,659	03/16/2058	1
690353-D9-5	OPIC 0.850% 10/10/25		04/10/2017	Redemption 100.0000		134,695	134,695	134,695	134,695	0	0	0	0	0	134,695	0	0	0	485	10/10/2025	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		04/19/2017	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	406	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						13,814,740	13,650,477	15,486,917	14,493,144	0	(626,051)	0	(626,051)	0	13,867,093	0	(52,353)	(52,353)	339,667	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2017	Redemption 100.0000		60,786	60,786	60,786	60,786	0	0	0	0	0	60,786	0	0	0	776	07/01/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2017	Redemption 100.0000		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	24,700	11/15/2038	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2017	Paydown		175,150	175,150	176,244	175,960	0	(811)	0	(811)	0	175,150	0	0	0	1,502	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2017	Paydown		586	586	590	588	0	(2)	0	(2)	0	586	0	0	0	18	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2017	Paydown		5,567	5,567	5,995	5,800	0	(233)	0	(233)	0	5,567	0	0	0	116	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2017	Paydown		4,731	4,731	5,125	4,946	0	(214)	0	(214)	0	4,731	0	0	0	99	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2017	Paydown		9,060	9,060	8,918	8,934	0	125	0	125	0	9,060	0	0	0	206	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		06/01/2017	Paydown		422	422	422	422	0	0	0	0	0	422	0	0	0	13	08/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2017	Paydown		299	299	301	300	0	(1)	0	(1)	0	299	0	0	0	9	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2017	Paydown		147	147	148	148	0	(1)	0	(1)	0	147	0	0	0	4	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2017	Paydown		476	476	474	474	0	1	0	1	0	476	0	0	0	14	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2017	Paydown		848	848	846	846	0	3	0	3	0	848	0	0	0	25	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2017	Paydown		880	880	874	875	0	5	0	5	0	880	0	0	0	26	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2017	Paydown		317,315	317,315	329,759	327,945	0	(10,630)	0	(10,630)	0	317,315	0	0	0	4,296	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2017	Paydown		111,379	111,379	113,293	112,610	0	(1,231)	0	(1,231)	0	111,379	0	0	0	2,087	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2017	Paydown		39,209	39,209	40,232	39,875	0	(667)	0	(667)	0	39,209	0	0	0	736	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		06/01/2017	Paydown		135,565	135,565	135,925	135,868	0	(303)	0	(303)	0	135,565	0	0	0	2,490	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2017	Paydown		652,745	652,745	652,235	652,210	0	536	0	536	0	652,745	0	0	0	8,269	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2017	Paydown		291,851	291,851	303,708	301,779	0	(9,928)	0	(9,928)	0	291,851	0	0	0	5,275	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2017	Paydown		59,546	59,546	60,700	60,306	0	(759)	0	(759)	0	59,546	0	0	0	1,123	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2017	Paydown		20,777	20,777	21,243	21,085	0	(308)	0	(308)	0	20,777	0	0	0	400	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2017	Paydown		77,271	77,271	79,016	78,445	0	(1,174)	0	(1,174)	0	77,271	0	0	0	1,257	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2017	Paydown		124,031	124,031	128,759	127,414	0	(3,383)	0	(3,383)	0	124,031	0	0	0	2,145	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2017	Paydown		39,594	39,594	41,970	41,380	0	(1,786)	0	(1,786)	0	39,594	0	0	0	765	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/23/2017	STEPHENS INC.		811,357	767,240	813,514	802,021	0	(1,213)	0	(1,213)	0	800,808	0	10,548	10,548	19,852	05/01/2025	1
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2017	Paydown		42,383	42,383	44,940	44,305	0	(1,921)	0	(1,921)	0	42,383	0	0	0	795	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2017	Paydown		49,296	49,296	52,407	51,642	0	(2,346)	0	(2,346)	0	49,296	0	0	0	931	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2017	Paydown		113,551	113,551	120,719	118,976	0	(5,425)	0	(5,425)	0	113,551	0	0	0	1,893	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2017	Paydown		376,512	376,512	364,393	367,440	0	9,072	0	9,072	0	376,512	0	0	0	4,437	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 2.818% 06/01/35		06/01/2017	Paydown		2,787	2,787	2,939	2,924	0	(137)	0	(137)	0	2,787	0	0	0	33	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 2.733% 07/01/35		06/01/2017	Paydown		10,990	10,990	11,593	11,535	0	(545)	0	(545)	0	10,990	0	0	0	131	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 3.294% 01/01/37		06/01/2017	Paydown		1,804	1,804	1,902	1,896	0	(92)	0	(92)	0	1,804	0	0	0	26	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 4.177% 03/01/36		06/01/2017	Paydown		516	516	540	523	0	(7)	0	(7)	0	516	0	0	0	10	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 3.284% 09/01/36		06/01/2017	Paydown		2,839	2,839	2,995	3,062	0	(223)	0	(223)	0	2,839	0	0	0	63	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2017	Paydown		602	602	603	600	0	1	0	1	0	602	0	0	0	25	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 2.120% 04/25/23		06/25/2017	Paydown		1,200	1,200	1,225	1,199	0	2	0	2	0	1,200	0	0	0	8	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2017	Paydown		4,166	4,166	4,400	4,351	0	(185)	0	(185)	0	4,166	0	0	0	143	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2017	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	03/01/2021	1
31300L-CF-0	FHARM 848170 3.450% 12/01/39		06/01/2017	Paydown		2,584	2,584	2,694	2,676	0	(92)	0	(92)	0	2,584	0	0	0	43	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		06/01/2017	Paydown		313,510	313,510	330,410	328,494	0	(14,984)	0	(14,984)	0	313,510	0	0	0	4,990	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		06/01/2017	Paydown		480,649	480,649	506,559	503,680	0	(23,032)	0	(23,032)	0	480,649	0	0	0	6,252	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		06/01/2017	Paydown		112,964	112,964	119,053	118,386	0	(5,422)	0	(5,422)	0	112,964	0	0	0	1,626	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		06/01/2017	Paydown		81,207	81,207	87,361	87,262	0	(6,055)	0	(6,055)	0	81,207	0	0	0	1,372	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		06/01/2017	Paydown		625,155	625,155	672,997	672,253	0	(47,098)	0	(47,098)	0	625,155	0	0	0	10,991	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		06/01/2017	Paydown		510,973	510,973	537,160	536,112	0	(25,139)	0	(25,139)	0	510,973	0	0	0	8,511	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2017	Paydown		430,008	430,008	422,214	422,928	0	7,080	0	7,080	0	430,008	0	0	0	4,861	07/01/2033	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		06/01/2017	Paydown		405,359	405,359	426,165	425,931	0	(20,572)	0	(20,572)	0	405,359	0	0	0	5,912	04/01/2046	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2017	Paydown		502	502	504	503	0	(1)	0	(1)	0	502	0	0	0	15	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2017	Paydown		878	878	867	870	0	8	0	8	0	878	0	0	0	28	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2017	Paydown		421	421	427	424	0	(3)	0	(3)	0	421	0	0	0	13	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2017	Paydown		1,135	1,135	1,079	1,095	0	40	0	40	0	1,135	0	0	0	32	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2017	Paydown		13,101	13,101	14,178	13,730	0	(629)	0	(629)	0	13,101	0	0	0	373	07/20/2023	1
3133T4-GF-7	FHG 27 FC 2.625% 03/25/24		06/01/2017	Paydown		3,072	3,072	3,041	3,082	0	(10)	0	(10)	0	3,072	0	0	0	30	03/25/2024	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.270% 08/25/28		06/01/2017	Paydown		1,944	1,944	1,960	1,927	0	17	0	17	0	1,944	0	0	0	55	08/25/2028	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		06/01/2017	Paydown		176	176	178	174	0	2	0	2	0	176	0	0	0	7	02/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2017	Paydown		133	133	134	132	0	1	0	1	0	133	0	0	0	6	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2017	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		06/15/2017	Paydown		2,746	2,746	2,791	2,734	0	12	0	12	0	2,746	0	0	0	115	10/15/2019	1
31349U-B5-6	FHARM 782760 2.828% 11/01/36		06/01/2017	Paydown		2,046	2,046	2,189	2,179	0	(133)	0	(133)	0	2,046	0	0	0	24	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2017	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2017	Paydown		56	56	55	56	0	1	0	1	0	56	0	0	0	2	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2017	Paydown		288,465	288,465	284,859	285,403	0	3,062	0	3,062	0	288,465	0	0	0	2,998	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2017	Paydown		163,442	163,442	156,597	158,373	0	5,069	0	5,069	0	163,442	0	0	0	1,605	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2017	Paydown		806,059	806,059	824,321	820,439	0	(14,380)	0	(14,380)	0	806,059	0	0	0	12,077	03/25/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2017	Paydown		17,260	17,260	17,558	17,524	0	(265)	0	(265)	0	17,260	0	0	0	431	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2017	Paydown		72,800	72,800	75,940	74,721	0	(1,920)	0	(1,920)	0	72,800	0	0	0	1,551	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2017	Paydown		379	379	383	381	0	(2)	0	(2)	0	379	0	0	0	13	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2017	Paydown		87	87	89	88	0	(1)	0	(1)	0	87	0	0	0	3	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2017	Paydown		312	312	315	314	0	(1)	0	(1)	0	312	0	0	0	10	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2017	Paydown		1,057	1,057	1,067	1,061	0	(4)	0	(4)	0	1,057	0	0	0	33	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2017	Paydown		215	215	215	214	0	1	0	1	0	215	0	0	0	7	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2017	Paydown		580	580	578	578	0	3	0	3	0	580	0	0	0	19	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2017	Paydown		528	528	546	537	0	(9)	0	(9)	0	528	0	0	0	13	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.491% 08/25/20		06/01/2017	Paydown		0	0	807,012	409,801	0	(409,801)	0	(409,801)	0	0	0	0	0	66,752	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2017	Paydown		562,048	562,048	535,702	554,796	0	7,252	0	7,252	0	562,048	0	0	0	8,322	11/15/2037	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		06/01/2017	Paydown		3,233,862	3,233,862	3,266,162	3,230,691	0	3,171	0	3,171	0	3,233,862	0	0	0	53,489	11/25/2017	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		06/01/2017	Paydown		167,837	167,837	169,513	167,729	0	108	0	108	0	167,837	0	0	0	2,317	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2017	Paydown		293,160	293,160	310,749	319,715	0	(26,555)	0	(26,555)	0	293,160	0	0	0	5,396	12/15/2040	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		06/01/2017	Paydown		46,755	46,755	47,221	46,787	0	(33)	0	(33)	0	46,755	0	0	0	526	05/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.855% 09/25/18		06/01/2017	Paydown		0	0	19,225	4,763	0	(4,763)	0	(4,763)	0	0	0	0	0	1,507	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.686% 10/25/18		06/01/2017	Paydown		0	0	43,774	11,206	0	(11,206)	0	(11,206)	0	0	0	0	0	3,309	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.658% 01/25/47		06/01/2017	Paydown		0	0	15,563	4,232	0	(4,232)	0	(4,232)	0	0	0	0	0	1,185	01/25/2047	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2017	Paydown		122,768	122,768	133,414	132,801	0	(10,033)	0	(10,033)	0	122,768	0	0	0	2,058	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.528% 01/25/22		06/01/2017	Paydown		0	0	15,596	8,218	0	(8,218)	0	(8,218)	0	0	0	0	0	902	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.643% 03/25/19		06/01/2017	Paydown		0	0	41,807	13,206	0	(13,206)	0	(13,206)	0	0	0	0	0	3,221	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.824% 03/25/22		06/01/2017	Paydown		0	0	27,785	15,722	0	(15,722)	0	(15,722)	0	0	0	0	0	1,633	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.386% 07/25/22		06/01/2017	Paydown		0	0	5,332	3,105	0	(3,105)	0	(3,105)	0	0	0	0	0	296	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2017	Paydown		167,635	167,635	156,149	159,020	0	8,614	0	8,614	0	167,635	0	0	0	999	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2017	Paydown		732,284	732,284	723,817	725,953	0	6,332	0	6,332	0	732,284	0	0	0	9,164	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2017	Paydown		3,067	3,067	3,043	3,047	0	19	0	19	0	3,067	0	0	0	45	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		06/01/2017	Paydown		150	150	153	152	0	(1)	0	(1)	0	150	0	0	0	4	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.324% 09/25/20		06/01/2017	Paydown		0	0	2,216	1,556	0	(1,556)	0	(1,556)	0	0	0	0	0	290	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2017	Paydown		921	921	973	959	0	(38)	0	(38)	0	921	0	0	0	27	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2017	Paydown		508	508	511	510	0	(2)	0	(2)	0	508	0	0	0	14	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2017	Paydown		543	543	546	545	0	(2)	0	(2)	0	543	0	0	0	15	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2017	Paydown		442	442	437	438	0	5	0	5	0	442	0	0	0	12	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2017	Paydown		3,333	3,333	3,332	3,328	0	5	0	5	0	3,333	0	0	0	105	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.902% 04/01/30		06/01/2017	Paydown		1,949	1,949	1,931	1,800	0	149	0	149	0	1,949	0	0	0	22	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2017	Paydown		1,147	1,147	1,152	1,150	0	(3)	0	(3)	0	1,147	0	0	0	38	05/01/2030	1
31384X-ZL-5	FNMA # 537247 7.500% 05/01/30		06/01/2017	Paydown		17,607	17,607	17,428	17,445	0	161	0	161	0	17,607	0	0	0	659	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2017	Paydown		299	299	296	296	0	3	0	3	0	299	0	0	0	9	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2017	Paydown		27,882	27,882	27,901	27,880	0	2	0	2	0	27,882	0	0	0	756	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2017	Paydown		12,690	12,690	12,693	12,684	0	6	0	6	0	12,690	0	0	0	386	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2017	Paydown		6,326	6,326	6,339	6,334	0	(8)	0	(8)	0	6,326	0	0	0	157	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2017	Paydown		2,096	2,096	2,268	2,187	0	(91)	0	(91)	0	2,096	0	0	0	60	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2017	Paydown		10,684	10,684	10,732	10,716	0	(32)	0	(32)	0	10,684	0	0	0	312	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2017	Paydown		459	459	456	456	0	3	0	3	0	459	0	0	0	12	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2017	Paydown		1,327	1,327	1,319	1,320	0	8	0	8	0	1,327	0	0	0	36	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2017	Paydown		42,938	42,938	44,535	44,232	0	(1,294)	0	(1,294)	0	42,938	0	0	0	1,023	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2017	Paydown		75,742	75,742	73,294	73,794	0	1,948	0	1,948	0	75,742	0	0	0	957	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2017	Paydown		169,825	169,825	169,951	169,837	0	(12)	0	(12)	0	169,825	0	0	0	2,228	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		06/01/2017	Paydown		424,365	424,365	429,869	429,228	0	(4,863)	0	(4,863)	0	424,365	0	0	0	5,967	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2017	Paydown		549,995	549,995	564,862	563,318	0	(13,323)	0	(13,323)	0	549,995	0	0	0	7,810	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2017	Paydown		161,500	161,500	169,575	169,283	0	(7,783)	0	(7,783)	0	161,500	0	0	0	2,724	09/01/2043	1
3138EQ-GE-6	FN #AL7396 2.966% 02/01/37		06/01/2017	Paydown		20,186	20,186	21,170	21,156	0	(969)	0	(969)	0	20,186	0	0	0	231	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		06/01/2017	Paydown		140,915	140,915	132,042	134,900	0	6,015	0	6,015	0	140,915	0	0	0	1,452	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2017	Paydown		35,349	35,349	33,945	34,370	0	979	0	979	0	35,349	0	0	0	410	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2017	Paydown		60,809	60,809	65,027	64,529	0	(3,721)	0	(3,721)	0	60,809	0	0	0	885	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		06/01/2017	Paydown		290,687	290,687	290,414	290,382	0	305	0	305	0	290,687	0	0	0	3,833	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2017	Paydown		181,011	181,011	193,568	192,105	0	(11,094)	0	(11,094)	0	181,011	0	0	0	2,654	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		06/01/2017	Paydown		283,358	283,358	303,016	300,752	0	(17,394)	0	(17,394)	0	283,358	0	0	0	4,758	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2017	Paydown		105,056	105,056	104,941	104,931	0	125	0	125	0	105,056	0	0	0	1,389	08/01/2033	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2017	Paydown		39,272	39,272	39,282	39,254	0	18	0	18	0	39,272	0	0	0	1,145	07/01/2032	1
31391X-EP-0	FNMA # 679742 3.294% 01/01/40		06/01/2017	Paydown		537	537	550	550	0	(13)	0	(13)	0	537	0	0	0	7	01/01/2040	1
31392Q-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2017	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	1	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2017	Paydown		19,083	19,083	17,288	18,151	0	932	0	932	0	19,083	0	0	0	470	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 1.330% 04/25/33		06/25/2017	Paydown		1,143	1,143	1,143	1,143	0	0	0	0	0	1,143	0	0	0	5	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2017	Paydown		49,290	49,290	55,821	53,851	0	(4,561)	0	(4,561)	0	49,290	0	0	0	1,213	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2017	Paydown		23,691	23,691	23,457	23,712	0	(22)	0	(22)	0	23,691	0	0	0	507	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2017	Paydown		90,651	90,651	84,208	87,454	0	3,197	0	3,197	0	90,651	0	0	0	2,029	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2017	Paydown		84,733	84,733	91,147	87,627	0	(2,894)	0	(2,894)	0	84,733	0	0	0	1,983	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2017	Paydown		491,522	491,522	547,048	560,628	0	(69,106)	0	(69,106)	0	491,522	0	0	0	10,873	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		06/01/2017	Paydown		1,194,159	1,194,159	1,210,004	1,200,809	0	(6,650)	0	(6,650)	0	1,194,159	0	0	0	22,069	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		06/01/2017	Paydown		205,195	205,195	210,196	207,178	0	(1,984)	0	(1,984)	0	205,195	0	0	0	4,108	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		06/01/2017	Paydown		94,442	94,442	91,670	93,115	0	1,327	0	1,327	0	94,442	0	0	0	2,158	04/15/2033	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2017	Paydown		411,754	411,754	447,525	471,373	0	(59,619)	0	(59,619)	0	411,754	0	0	0	8,645	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2017	Paydown		57,492	57,492	60,017	58,480	0	(988)	0	(988)	0	57,492	0	0	0	960	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2017	Paydown		61,317	61,317	69,565	70,704	0	(9,387)	0	(9,387)	0	61,317	0	0	0	1,453	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2017	Paydown		140,244	140,244	155,232	147,438	0	(7,195)	0	(7,195)	0	140,244	0	0	0	2,884	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2017	Paydown		319,132	319,132	323,819	320,654	0	(1,522)	0	(1,522)	0	319,132	0	0	0	4,738	03/25/2037	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		06/01/2017	Paydown		9,372	9,372	9,730	9,481	0	(108)	0	(108)	0	9,372	0	0	0	168	07/25/2019	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2017	Paydown		64,412	64,412	61,614	63,209	0	1,203	0	1,203	0	64,412	0	0	0	1,104	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2017	Paydown		158,580	158,580	159,273	158,625	0	(45)	0	(45)	0	158,580	0	0	0	2,977	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2017	Paydown		176,558	176,558	176,172	176,219	0	339	0	339	0	176,558	0	0	0	3,450	10/15/2029	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2017	Paydown		377,579	377,579	397,283	384,782	0	(7,203)	0	(7,203)	0	377,579	0	0	0	6,034	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2017	Paydown		217,847	217,847	208,453	214,024	0	3,824	0	3,824	0	217,847	0	0	0	3,399	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2017	Paydown		81,465	81,465	77,653	79,987	0	1,478	0	1,478	0	81,465	0	0	0	1,395	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2017	Paydown		1,103,783	1,103,783	1,151,901	1,112,782	0	(8,999)	0	(8,999)	0	1,103,783	0	0	0	20,639	11/25/2039	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2017	Paydown		72,155	72,155	71,118	71,675	0	480	0	480	0	72,155	0	0	0	1,203	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		06/01/2017	Paydown		684,683	684,683	676,124	680,765	0	3,918	0	3,918	0	684,683	0	0	0	11,396	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		06/01/2017	Paydown		184,783	184,783	175,890	181,525	0	3,258	0	3,258	0	184,783	0	0	0	3,086	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2017	Paydown		202,716	202,716	192,327	198,576	0	4,140	0	4,140	0	202,716	0	0	0	3,336	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		06/01/2017	Paydown		32,436	32,436	32,638	32,462	0	(27)	0	(27)	0	32,436	0	0	0	730	04/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2017	Paydown		9,897	9,897	9,745	9,762	0	135	0	135	0	9,897	0	0	0	227	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2017	Paydown		2,648	2,648	2,620	2,623	0	25	0	25	0	2,648	0	0	0	61	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2017	Paydown		4,713	4,713	5,113	4,889	0	(175)	0	(175)	0	4,713	0	0	0	115	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2017	Paydown		1,055	1,055	1,064	1,062	0	(6)	0	(6)	0	1,055	0	0	0	24	09/01/2033	1
31403D-RN-1	FNMA # 745793 2.754% 07/01/34		06/01/2017	Paydown		6,497	6,497	6,562	6,552	0	(55)	0	(55)	0	6,497	0	0	0	72	07/01/2034	1
31404V-AB-4	FNMA #779502 2.822% 06/01/34		06/01/2017	Paydown		2,151	2,151	2,169	2,167	0	(17)	0	(17)	0	2,151	0	0	0	25	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2017	Paydown		4,291	4,291	4,373	4,308	0	(17)	0	(17)	0	4,291	0	0	0	97	07/01/2019	1
31405K-EA-5	FNMA # 791329 5.500% 09/01/34		04/01/2017	Paydown		81,438	81,438	82,857	82,636	0	(1,198)	0	(1,198)	0	81,438	0	0	0	1,493	09/01/2034	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2017	Paydown		2,144	2,144	2,181	2,175	0	(32)	0	(32)	0	2,144	0	0	0	49	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2017	Paydown		17,958	17,958	18,271	18,222	0	(264)	0	(264)	0	17,958	0	0	0	411	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2017	Paydown		180,089	180,089	183,229	182,739	0	(2,650)	0	(2,650)	0	180,089	0	0	0	3,679	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2017	Paydown		1,733	1,733	1,763	1,759	0	(26)	0	(26)	0	1,733	0	0	0	40	09/01/2034	1
31406B-KX-7	FNARM # 805010 2.760% 01/01/35		06/01/2017	Paydown		236	236	237	236	0	(1)	0	(1)	0	236	0	0	0	3	01/01/2035	1
31406N-YU-2	FNMA 815323 2.797% 01/01/35		06/01/2017	Paydown		11,711	11,711	12,216	12,205	0	(494)	0	(494)	0	11,711	0	0	0	144	01/01/2035	1
31407S-LU-4	FNMA # 839239 3.194% 09/01/35		06/01/2017	Paydown		180	180	191	190	0	(10)	0	(10)	0	180	0	0	0	2	09/01/2035	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		06/01/2017	Paydown		65,352	65,352	68,880	68,840	0	(3,488)	0	(3,488)	0	65,352	0	0	0	954	06/01/2046	1
31412E-CK-0	FNMA # 922674 3.620% 04/01/36		06/01/2017	Paydown		3,316	3,316	3,477	3,467	0	(151)	0	(151)	0	3,316	0	0	0	50	04/01/2036	1
31412S-PL-3	FNMA # 933427 5.000% 03/01/38		06/01/2017	Paydown		509	509	512	512	0	(2)	0	(2)	0	509	0	0	0	11	03/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2017	Paydown		43,687	43,687	45,598	44,903	0	(1,216)	0	(1,216)	0	43,687	0	0	0	872	11/01/2023	1
31414S-PA-5	FNMA # 974817 5.000% 04/01/23		06/01/2017	Paydown		99,326	99,326	103,672	101,966	0	(2,640)	0	(2,640)	0	99,326	0	0	0	1,966	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2017	Paydown		4,662	4,662	4,751	4,743	0	(81)	0	(81)	0	4,662	0	0	0	107	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/38		06/01/2017	Paydown		5,172	5,172	5,398	5,310	0	(138)	0	(138)	0	5,172	0	0	0	108	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2017	Paydown		4,933	4,933	5,224	5,125	0	(191)	0	(191)	0	4,933	0	0	0	82	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2017	Paydown		148,377	148,377	150,742	150,018	0	(1,641)	0	(1,641)	0	148,377	0	0	0	2,169	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2017	Paydown		123,945	123,945	126,056	125,281	0	(1,336)	0	(1,336)	0	123,945	0	0	0	2,117	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2017	Paydown		316,885	316,885	314,805	314,965	0	1,920	0	1,920	0	316,885	0	0	0	4,082	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/01/2017	Paydown		770,338	770,338	769,883	769,759	0	579	0	579	0	770,338	0	0	0	8,703	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2017	Paydown		211,464	211,464	211,068	211,064	0	400	0	400	0	211,464	0	0	0	2,651	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2017	Paydown		206,761	206,761	221,105	219,443	0	(12,682)	0	(12,682)	0	206,761	0	0	0	3,012	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2017	Paydown		113,944	113,944	113,837	113,825	0	119	0	119	0	113,944	0	0	0	1,542	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2017	Paydown		187,327	187,327	191,366	189,999	0	(2,672)	0	(2,672)	0	187,327	0	0	0	3,181	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2017	Paydown		277,258	277,258	279,597	278,686	0	(1,428)	0	(1,428)	0	277,258	0	0	0	4,489	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2017	Paydown		137,379	137,379	139,096	138,417	0	(1,039)	0	(1,039)	0	137,379	0	0	0	2,555	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2017	Paydown		107,738	107,738	110,835	109,774	0	(2,036)	0	(2,036)	0	107,738	0	0	0	1,902	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2017	Paydown		258,398	258,398	265,665	264,996	0	(6,599)	0	(6,599)	0	258,398	0	0	0	3,729	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2017	Paydown		820,420	820,420	818,626	818,639	0	1,782	0	1,782	0	820,420	0	0	0	10,278	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		06/01/2017	Paydown		401,428	401,428	407,136	407,092	0	(5,664)	0	(5,664)	0	401,428	0	0	0	4,983	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		06/01/2017	Paydown		221,123	221,123	233,492	227,748	0	(6,625)	0	(6,625)	0	221,123	0	0	0	5,074	09/25/2021	1
31419A-YZ-4	FNMA # AE0727 4.000% 10/01/20		06/01/2017	Paydown		5,139	5,139	5,367	5,247	0	(108)	0	(108)	0	5,139	0	0	0	84	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2017	Paydown		52,924	52,924	53,834	53,557	0	(632)	0	(632)	0	52,924	0	0	0	812	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2017	Redemption 100.0000		269,609	269,609	269,609	269,609	0	0	0	0	0	269,609	0	0	0	1,863	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2017	Redemption 100.0000		100,475	100,475	100,475	100,475	0	0	0	0	0	100,475	0	0	0	1,144	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2017	Redemption 100.0000		85,544	85,544	85,544	85,544	0	0	0	0	0	85,544	0	0	0	1,082	01/01/2036	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/08/2017	RAYMOND JAMES		3,746,810	3,709,713	3,710,179	3,710,166	0	(7)	0	(7)	0	3,710,159	0	36,651	36,651	60,338	12/01/2034	1FE
60535Q-LZ-1	MSSSFH 3.050% 12/01/34		06/01/2017	Redemption 100.0000		203,561	203,561	203,587	203,586	0	(25)	0	(25)	0	203,561	0	0	0	2,555	12/01/2034	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2017	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,000	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2017	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,025	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,313	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2017	Redemption 100.0000		1,818	1,818	1,818	1,818	0	0	0	0	0	1,818	0	0	0	527	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2017	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	578	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2017	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,369	09/01/2019	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		06/01/2017	Redemption 100.0000		268,316	268,316	268,316	268,316	0	0	0	0	0	268,316	0	0	0	3,450	09/01/2037	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2017	Redemption 100.0000		180,000	180,000	179,977	179,959	0	41	0	41	0	180,000	0	0	0	5,904	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	699	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		06/01/2017	Redemption 100.0000		105,761	105,761	105,761	105,761	0	0	0	0	0	105,761	0	0	0	1,603	09/01/2035	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	Redemption 100.0000		3,400,000	3,400,000	3,400,000	0	0	0	0	0	0	3,400,000	0	0	0	10,479	06/01/2044	2AM
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2017	Redemption 100.0000		947,000	947,000	947,000	947,000	0	0	0	0	0	947,000	0	0	0	27,794	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 2.810% 12/01/39		06/01/2017	Redemption 100.0000		682,000	682,000	682,000	682,000	0	0	0	0	0	682,000	0	0	0	8,748	12/01/2039	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2017	Redemption 100.0000		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	8,714	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		06/15/2017	Redemption 100.0000		65,000	65,000	70,496	68,277	0	(3,277)	0	(3,277)	0	65,000	0	0	0	1,618	11/01/2029	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 0.980% 12/01/33		06/01/2017	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	560	12/01/2033	1FE
88275F-NX-3	TEXAS ST DEPT HSG REV 3.180% 03/01/39		04/01/2017	Redemption 100.0000		205,000	205,000	205,000	0	0	0	0	0	0	205,000	0	0	0	543	03/01/2039	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		06/25/2017	Redemption 100.0000		61,826	61,826	61,826	61,826	0	0	0	0	0	61,826	0	0	0	1,124	10/25/2043	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2017	Redemption 100.0000		176,588	176,588	176,588	176,588	0	0	0	0	0	176,588	0	0	0	2,985	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		06/01/2017	Redemption 100.0000		517,629	517,629	517,629	517,629	0	0	0	0	0	517,629	0	0	0	9,204	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		05/01/2017	Redemption 100.0000		673,692	673,692	674,780	(1,094,595)	0	4,555	0	4,555	0	673,692	0	0	0	5,660	06/25/2042	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		05/01/2017	Redemption 100.0000		161,765	161,765	161,765	161,765	0	0	0	0	0	161,765	0	0	0	2,266	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/01/2017	Redemption 100.0000		276,002	276,002	276,002	276,002	0	0	0	0	0	276,002	0	0	0	2,885	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						45,928,611	45,847,397	47,382,174	41,430,043	0	(917,362)	0	(917,362)	0	45,881,411	0	47,199	47,199	723,354	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2017	Paydown		35,735	35,735	30,822	32,478	0	3,258	0	3,258	0	35,735	0	0	0	939	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2017	Paydown		647	647	518	497	0	149	0	149	0	647	0	0	0	21	12/25/2031	1FM
00115A-AC-3	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		3,934,558	4,000,000	3,933,960	3,933,945	0	613	0	613	0	3,934,558	0	0	0	0	12/01/2046	1FE
00206R-DA-7	AT&T INC 5.000% 03/01/21		05/24/2017	GOLDMAN SACHS		5,419,150	5,000,000	5,506,750	5,431,446	0	(40,705)	0	(40,705)	0	5,390,742	0	28,408	28,408	186,806	03/01/2021	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2017	Paydown		156,669	156,669	156,605	157,457	0	(787)	0	(787)	0	156,669	0	0	0	4,059	04/25/2031	1FM
00507V-AJ-8	ACTIVISION BLIZZARD 3.400% 09/15/26		06/06/2017	Tax Free Exchange		3,985,342	4,000,000	3,984,560	3,984,787	0	555	0	555	0	3,985,342	0	0	0	66,489	09/15/2026	2FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2017	Paydown		159,238	159,238	161,328	160,135	0	(896)	0	(896)	0	159,238	0	0	0	2,062	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		06/01/2017	Paydown		272,832	272,832	278,204	276,171	0	(3,338)	0	(3,338)	0	272,832	0	0	0	3,468	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2017	Paydown		201,630	201,630	205,474	205,497	0	(3,867)	0	(3,867)	0	201,630	0	0	0	2,984	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2017	Paydown		248,122	248,122	252,464	251,692	0	(3,570)	0	(3,570)	0	248,122	0	0	0	3,672	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2017	Paydown		265,634	265,634	269,121	267,741	0	(2,107)	0	(2,107)	0	265,634	0	0	0	3,684	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2017	Paydown		191,458	191,458	194,330	194,309	0	(2,851)	0	(2,851)	0	191,458	0	0	0	2,919	08/25/2046	1FM
00912X-AF-1	AIR LEASE CORP 5.625% 04/01/17		04/01/2017	Maturity		20,500,000	20,500,000	21,562,790	20,579,112	0	(79,112)	0	(79,112)	0	20,500,000	0	0	0	576,563	04/01/2017	2
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2017	Paydown		87,343	98,357	83,224	81,731	0	5,612	0	5,612	0	87,343	0	0	0	2,555	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2017	Paydown		101,426	105,465	95,827	93,412	0	8,014	0	8,014	0	101,426	0	0	0	2,755	09/25/2037	1FM
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2017	Redemption 100.0000		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	1,248	06/15/2028	1FE
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		06/10/2017	Paydown		49,016	49,016	49,433	49,334	0	(318)	0	(318)	0	49,016	0	0	0	722	03/10/2020	1FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		06/12/2017	Paydown		32,821	32,821	32,819	32,818	0	3	0	3	0	32,821	0	0	0	263	09/12/2019	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2017	Paydown		185,151	185,151	184,602	182,619	0	2,533	0	2,533	0	185,151	0	0	0	3,261	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2017	Paydown		22,214	22,214	22,213	22,093	0	122	0	122	0	22,214	0	0	0	356	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2017	Paydown		26,924	26,924	26,922	26,916	0	7	0	7	0	26,924	0	0	0	389	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/17/2017	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		06/08/2017	Paydown		61,147	61,147	61,271	61,209	0	(62)	0	(62)	0	61,147	0	0	0	449	03/08/2019	1FE
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		06/08/2017	Paydown		63,340	63,340	64,033	63,663	0	(323)	0	(323)	0	63,340	0	0	0	713	09/09/2019	1FE
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		18,121,000	18,121,000	19,069,969	18,178,844	0	(57,844)	0	(57,844)	0	18,121,000	0	0	0	530,039	06/01/2017	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		05/22/2017	Maturity		6,900,000	6,900,000	6,901,380	0	0	(1,380)	0	(1,380)	0	6,900,000	0	0	0	43,125	05/22/2017	2FE
031162-BS-8	AMGEN INC 1.572% 05/22/17		05/22/2017	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,376	05/22/2017	2FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		06/01/2017	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	12/25/2027	1FM
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		05/12/2017	GOLDMAN SACHS		10,516,826	9,667,000	11,431,379	10,397,723	0	(87,834)	0	(87,834)	0	10,309,889	0	206,937	206,937	435,888	01/15/2020	2FE
037735-CD-7	APPALACHIAN PWR 5.000% 06/01/17		06/01/2017	Maturity		10,000,000	10,000,000	9,363,233	9,961,883	0	38,117	0	38,117	0	10,000,000	0	0	0	250,000	06/01/2017	2FE
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		05/04/2017	Call 100.0000		2,000,000	2,000,000	2,061,480	0	0	(7,973)	0	(7,973)	0	2,053,507	0	(53,507)	(53,507)	132,455	10/15/2017	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		04/29/2017	Paydown		28,625	28,625	28,607	28,607	0	18	0	18	0	28,625	0	0	0	711	10/30/2045	2AM
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		06/10/2017	Paydown		69,999	69,999	69,998	70,007	0	(8)	0	(8)	0	69,999	0	0	0	500	11/13/2018	1FE
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		06/01/2017	Paydown		2,666,828	2,666,828	2,666,828	2,666,828	0	0	0	0	0	2,666,828	0	0	0	11,810	11/10/2017	1FE
05363U-AC-7	AVERY SER 20141A CL A 2.690% 04/25/26		04/26/2017	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	162,924	04/25/2026	1FE
05525R-AA-3	BAMLL 2014-FRR7 A 3.470% 10/26/44		04/26/2017	Paydown		2,497,643	2,497,643	2,495,046	2,494,596	0	3,047	0	3,047	0	2,497,643	0	0	0	25,100	10/26/2044	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2017	Paydown		549,150	549,150	540,074	543,135	0	6,015	0	6,015	0	549,150	0	0	0	6,431	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2017	Paydown		68,229	68,229	50,970	46,743	0	21,487	0	21,487	0	68,229	0	0	0	890	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		06/01/2017	Paydown		29,549	29,549	29,452	29,448	0	101	0	101	0	29,549	0	0	0	805	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2017	Paydown		62,340	62,340	58,852	60,691	0	1,648	0	1,648	0	62,340	0	0	0	1,195	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2017	Paydown		43,227	43,227	42,326	42,833	0	394	0	394	0	43,227	0	0	0	1,153	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2017	Paydown		30,941	30,941	29,442	30,112	0	829	0	829	0	30,941	0	0	0	743	08/25/2035	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2017	Paydown		26,572	33,420	27,404	29,854	0	(3,281)	0	(3,281)	0	26,572	0	0	0	751	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2017	Paydown		43,836	55,132	50,881	52,933	0	(9,097)	0	(9,097)	0	43,836	0	0	0	1,239	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 1.722% 05/25/35		06/01/2017	Paydown		42,851	50,757	39,083	40,089	0	2,761	0	2,761	0	42,851	0	0	0	282	03/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2017	Paydown		246,528	267,626	261,470	261,470	0	(14,942)	0	(14,942)	0	246,528	0	0	0	6,478	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		06/01/2017	Paydown		351,536	359,876	340,259	352,009	0	(472)	0	(472)	0	351,536	0	0	0	5,689	01/25/2036	3FM
05950P-AJ-2	BAFC 2006-H 3A2 3.133% 09/20/46		06/01/2017	Paydown		30,603	32,965	27,959	29,840	0	764	0	764	0	30,603	0	0	0	431	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2017	Paydown		106,842	106,842	89,449	98,564	0	8,277	0	8,277	0	106,842	0	0	0	2,094	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2017	Paydown		177,430	263,918	240,950	265,734	0	(88,304)	0	(88,304)	0	177,430	0	0	0	5,661	01/25/2037	4FM
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		06/15/2017	Maturity		200,000	200,000	208,544	204,311	0	(4,311)	0	(4,311)	0	200,000	0	0	0	6,100	06/15/2017	1FE
06054M-AF-0	BACM 2016-UB10 XA 2.013% 06/15/49		05/01/2017	Redemption 0.0000		0	0	6,244	5,856	0	(171)	0	(171)	0	5,685	0	(5,685)	(5,685)	322	06/15/2049	1FE
073247-BL-1	BAYV 2004-C M1 2.201% 05/28/44		06/01/2017	Paydown		17,771	17,771	17,743	12,964	0	4,807	0	4,807	0	17,771	0	0	0	188	05/28/2044	1FM
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		2,560,000	2,560,000	2,565,222	2,564,388	0	(4,388)	0	(4,388)	0	2,560,000	0	0	0	24,000	05/15/2017	2FE
07384M-TM-4	BSARM 2003-1 5A1 3.082% 04/25/33		06/01/2017	Paydown		4,498	4,498	4,492	4,548	0	(50)	0	(50)	0	4,498	0	0	0	51	04/25/2033	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2017	Paydown		26,040	26,040	25,923	26,209	0	(169)	0	(169)	0	26,040	0	0	0	326	12/15/2022	1FE
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/01/2017	Maturity		5,200,000	5,200,000	5,198,700	5,201,304	0	(1,304)	0	(1,304)	0	5,200,000	0	0	0	148,200	05/01/2017	2FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		06/15/2017	Maturity		250,000	250,000	253,975	251,958	0	(1,958)	0	(1,958)	0	250,000	0	0	0	4,000	06/15/2017	2FE
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		06/01/2017	Paydown		454,240	454,240	454,226	447,864	0	6,376	0	6,376	0	454,240	0	0	0	7,451	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.254% 04/25/37		06/01/2017	Paydown		110,494	110,494	90,605	96,280	0	14,214	0	14,214	0	110,494	0	0	0	1,910	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		06/01/2017	Paydown		2,062	2,062	1,282	942	0	1,120	0	1,120	0	2,062	0	0	0	18	01/25/2037	1FM
12498S-AA-0	CBASS 2006-SC1 A 1.252% 05/25/36		05/25/2017	Paydown		10,453	10,453	10,114	10,393	0	60	0	60	0	10,453	0	0	0	43	05/25/2036	1FE
12508F-AG-3	CDGJ 2014-BXCH DPA 4.209% 12/15/17		04/15/2017	Paydown		25,181	25,181	25,181	25,181	0	0	0	0	0	25,181	0	0	0	321	12/15/2017	1FM
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		06/13/2017	Various		10,699,616	10,938,000	11,615,043	11,169,883	0	(65,739)	0	(65,739)	0	11,104,144	0	(404,528)	(404,528)	708,579	07/15/2020	5FE
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2017	Paydown		10,245	72,701	35,147	36,629	0	(26,384)	0	(26,384)	0	10,245	0	0	0	2,525	02/25/2037	4FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		06/01/2017	Paydown		839,978	839,978	839,475	844,656	0	(4,678)	0	(4,678)	0	839,978	0	0	0	18,959	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2017	Paydown		62,358	62,358	62,323	62,355	0	3	0	3	0	62,358	0	0	0	1,744	11/15/2019	5AM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		06/01/2017	Paydown		239,479	239,479	241,868	239,909	0	(430)	0	(430)	0	239,479	0	0	0	3,064	12/10/2044	1FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		06/01/2017	Paydown		171,346	171,346	171,961	171,320	0	25	0	25	0	171,346	0	0	0	2,732	07/10/2046	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2017	Paydown		191,931	191,931	106,820	96,200	0	95,732	0	95,732	0	191,931	0	0	0	2,682	11/25/2036	2FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2017	Paydown		156,436	156,436	107,694	96,840	0	59,596	0	59,596	0	156,436	0	0	0	2,522	12/25/2036	3FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		06/01/2017	Paydown		8,734	8,734	8,803	8,772	0	(38)	0	(38)	0	8,734	0	0	0	134	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.443% 04/25/43		06/01/2017	Paydown		40,185	40,185	38,740	38,834	0	1,351	0	1,351	0	40,185	0	0	0	575	04/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2017	Paydown		95,417	95,417	95,201	95,164	0	253	0	253	0	95,417	0	0	0	1,159	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 4.003% 10/25/44		06/01/2017	Paydown		15,093	15,093	15,598	15,554	0	(461)	0	(461)	0	15,093	0	0	0	252	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2017	Paydown		182,855	182,855	183,041	183,240	0	(385)	0	(385)	0	182,855	0	0	0	2,328	12/25/2044	1FM
126673-NV-0	CWL 2004-12 MV3 2.212% 03/25/35		06/25/2017	Paydown		21,669	21,669	21,605	21,668	0	1	0	1	0	21,669	0	0	0	168	03/25/2035	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		06/01/2017	Paydown		98,601	98,601	93,509	95,989	0	2,612	0	2,612	0	98,601	0	0	0	2,036	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2017	Paydown		42,965	48,349	42,668	42,297	0	667	0	667	0	42,965	0	0	0	1,079	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2017	Paydown		74,441	74,441	73,068	73,745	0	696	0	696	0	74,441	0	0	0	1,771	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2017	Paydown		218,425	218,425	220,064	218,575	0	(150)	0	(150)	0	218,425	0	0	0	4,466	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2017	Paydown		150,442	170,275	158,943	153,692	0	(3,249)	0	(3,249)	0	150,442	0	0	0	3,874	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2017	Paydown		156,340	163,060	156,589	153,294	0	3,047	0	3,047	0	156,340	0	0	0	3,693	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2017	Paydown		170,346	170,346	165,090	170,577	0	(230)	0	(230)	0	170,346	0	0	0	3,963	05/25/2035	3FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2017	Paydown		136,079	140,815	127,376	122,827	0	13,252	0	13,252	0	136,079	0	0	0	3,384	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2017	Paydown		106,551	106,551	99,862	97,002	0	9,549	0	9,549	0	106,551	0	0	0	2,514	08/25/2035	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2017	Paydown		141,841	166,486	151,686	141,651	0	190	0	190	0	141,841	0	0	0	3,786	10/25/2035	3FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2017	Paydown		145,655	145,655	134,731	137,419	0	8,236	0	8,236	0	145,655	0	0	0	3,335	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		06/01/2017	Paydown		115,033	144,074	134,926	130,644	0	(15,611)	0	(15,611)	0	115,033	0	0	0	3,188	10/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2017	Paydown		92,346	122,437	99,431	87,905	0	4,441	0	4,441	0	92,346	0	0	0	3,216	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 03/25/37		06/01/2017	Paydown		38,745	38,745	35,539	36,212	3,484	(951)	0	2,533	0	38,745	0	0	0	880	03/25/2037	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		06/01/2017	Paydown		33,407	33,407	23,125	24,373	0	9,035	0	9,035	0	33,407	0	0	0	814	03/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2017	Paydown		122,182	122,182	115,905	115,101	0	7,081	0	7,081	0	122,182	0	0	0	2,851	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2017	Paydown		47,523	50,243	47,207	44,862	0	2,661	0	2,661	0	47,523	0	0	0	1,177	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2017	Paydown		28,916	30,570	28,757	27,412	0	1,504	0	1,504	0	28,916	0	0	0	716	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2017	Paydown		119,091	119,091	118,552	118,619	0	472	0	472	0	119,091	0	0	0	2,597	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2017	Paydown		66,609	66,609	62,535	64,445	0	2,165	0	2,165	0	66,609	0	0	0	1,674	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2017	Paydown		146,906	187,995	174,048	168,487	0	(21,581)	0	(21,581)	0	146,906	0	0	0	4,063	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2017	Paydown		68,220	68,220	42,195	18,381	0	49,840	0	49,840	0	68,220	0	0	0	1,769	11/25/2036	1FM
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		5,233,000	5,233,000	5,234,409	5,234,246	0	(1,246)	0	(1,246)	0	5,233,000	0	0	0	36,631	06/15/2017	1FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		32,500,000	32,500,000	32,500,000	32,500,000	0	0	0	0	0	32,500,000	0	0	0	197,832	05/10/2017	1FE
13606A-Z8-4	CANADIAN IMP BK COMM NY 1.638% 06/01/17		06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	178,625	06/01/2017	1FE
13975D-AE-5	AFIN 2013-3 B 2.320% 07/20/18		04/20/2017	Paydown		472,359	472,359	472,201	472,356	0	3	0	3	0	472,359	0	0	0	3,653	07/20/2018	1FE
13975F-AE-0	AFIN 2013-4 B 2.060% 10/22/18		06/20/2017	Paydown		15,414,382	15,414,382	15,412,184	15,414,136	0	247	0	247	0	15,414,382	0	0	0	130,969	10/22/2018	1FE
13975G-AE-8	AFIN 2014-1 B 2.220% 01/22/19		06/20/2017	Paydown		1,380,428	1,380,428	1,380,202	1,380,390	0	38	0	38	0	1,380,428	0	0	0	15,323	01/22/2019	1FE
140420-NL-0	CAPITAL ONE BANK USA NA 1.300% 06/05/17		06/05/2017	Maturity		200,000	200,000	200,144	200,073	0	(73)	0	(73)	0	200,000	0	0	0	1,300	06/05/2017	2FE
141781-AX-2	CARGILL INC 6.000% 11/27/17		05/26/2017	Call 100.0000		19,500,000	19,500,000	20,450,260	19,631,305	0	(57,301)	0	(57,301)	0	19,574,005	0	(74,005)	(74,005)	1,033,760	11/27/2017	1FE
149123-BZ-3	CATERPILLAR INC 1.500% 06/26/17		06/26/2017	Maturity		980,000	980,000	981,176	981,112	0	(1,112)	0	(1,112)	0	980,000	0	0	0	7,350	06/26/2017	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		06/10/2017	Paydown		20,598	20,598	20,588	20,592	0	5	0	5	0	20,598	0	0	0	192	12/10/2023	1FE
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		05/01/2017	Paydown		16,368	16,368	16,645	16,368	0	0	0	0	0	16,368	0	0	0	347	10/15/2048	1FM
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		06/01/2017	Paydown		16,714	16,714	16,703	16,592	0	121	0	121	0	16,714	0	0	0	372	02/18/2035	1FM
152314-MV-9	CXHE 2005-B AF5 5.310% 03/25/35		04/01/2017	Paydown		348,225	348,225	298,385	346,162	0	2,062	0	2,062	0	348,225	0	0	0	6,744	03/25/2035	1FM
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		1,217,618	1,180,000	1,266,280	1,209,840	0	(4,759)	0	(4,759)	0	1,205,080	0	12,538	12,538	43,672	09/15/2020	5FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2017	Paydown		6	235,268	106,688	68,452	57,618	(126,064)	0	(68,446)	0	6	0	0	0	1,692	11/25/2036	1FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2017	Paydown		891,832	891,832	906,324	916,207	0	(24,375)	0	(24,375)	0	891,832	0	0	0	17,858	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		06/01/2017	Paydown		198,234	198,234	198,226	194,370	0	3,864	0	3,864	0	198,234	0	0	0	4,426	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2017	Paydown		113,498	113,498	111,556	111,926	0	1,571	0	1,571	0	113,498	0	0	0	1,669	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2017	Paydown		189,099	189,099	191,167	190,887	0	(1,788)	0	(1,788)	0	189,099	0	0	0	3,125	06/25/2044	1FM
17323E-AQ-6	CMLTI 2014-J2 B4 3.910% 11/25/44		06/01/2017	Paydown		13,124	13,124	13,227	0	0	(103)	0	(103)	0	13,124	0	0	0	43	11/25/2044	2FE
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		06/01/2017	Paydown		509,061	509,061	515,910	515,851	0	(6,789)	0	(6,789)	0	509,061	0	0	0	7,254	07/01/2028	1FM
186108-CF-1	CLEVELAND ELEC ILLUM 5.700% 04/01/17		04/01/2017	Maturity		2,604,000	2,604,000	2,593,506	2,603,134	0	866	0	866	0	2,604,000	0	0	0	74,214	04/01/2017	2FE
20173W-AE-8	CMLT 2008-LS 1 6.335% 12/10/49		06/01/2017	Paydown		60,232	60,232	61,265	0	0	(1,033)	0	(1,033)	0	60,232	0	0	0	1,418	12/10/2049	1FM
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		06/20/2017	Call 100.0000		3,398,000	3,398,000	3,375,097	3,391,884	0	1,221	0	1,221	0	3,393,105	0	4,895	4,895	388,089	02/01/2019	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		05/15/2017	Maturity		7,265,000	7,265,000	7,334,814	0	0	(69,814)	0	(69,814)	0	7,265,000	0	0	0	263,356	05/15/2017	2FE
21987H-AS-4	CBBC - ADM SER 98-1 6.500% 12/15/17		06/15/2017	Redemption 100.0000		422,379	422,379	423,304	422,444	0	(66)	0	(66)	0	422,379	0	0	0	13,727	12/15/2017	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 1.220% 02/02/43		05/01/2017	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	633	02/02/2043	1FE
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		06/15/2017	Paydown		422,412	422,412	422,920	79,436	0	(491)	0	(491)	0	422,412	0	0	0	2,299	03/15/2022	1FE
22533W-AA-7	CAALT 2015-1A A 2.000% 07/15/22		06/15/2017	Paydown		260,912	260,912	261,366	0	0	(454)	0	(454)	0	260,912	0	0	0	1,438	07/15/2022	1FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2017	Paydown		17,767	17,767	17,097	17,319	0	448	0	448	0	17,767	0	0	0	357	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2017	Paydown		23,945	23,945	23,844	23,855	0	90	0	90	0	23,945	0	0	0	524	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		06/01/2017	Paydown		156,968	156,968	156,599	155,631	0	1,336	0	1,336	0	156,968	0	0	0	2,840	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2017	Paydown		230,246	230,246	222,907	226,447	0	3,799	0	3,799	0	230,246	0	0	0	4,820	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2017	Paydown		490,983	490,983	499,000	492,331	0	(1,348)	0	(1,348)	0	490,983	0	0	0	10,975	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2017	Paydown		151,428	152,563	143,325	140,513	0	10,915	0	10,915	0	151,428	0	0	0	3,514	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		06/01/2017	Paydown		41,200	41,200	38,083	37,822	0	3,378	0	3,378	0	41,200	0	0	0	743	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2017	Paydown		190,703	190,703	146,592	121,966	0	68,737	0	68,737	0	190,703	0	0	0	2,335	06/25/2036	1FM
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		05/20/2017	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	428	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		05/20/2017	Paydown		33,438	33,438	34,256	34,185	0	(747)	0	(747)	0	33,438	0	0	0	665	02/20/2045	3AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		06/01/2017	Paydown		287,615	287,615	290,487	292,641	0	(5,026)	0	(5,026)	0	287,615	0	0	0	5,430	07/01/2019	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.559% 07/12/44		06/12/2017	Paydown		3,681	3,681	3,788	3,766	0	(85)	0	(85)	0	3,681	0	0	0	33	07/12/2044	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		06/01/2017	Paydown		354,438	354,438	357,974	354,623	0	(186)	0	(186)	0	354,438	0	0	0	6,854	04/10/2021	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23306D-AA-2	DBRR 2013-EZ 3 1.636% 12/18/49		06/18/2017	Paydown		11,818	11,818	11,840	11,832	0	(14)	0	(14)	0	11,818	0	0	0	77	12/18/2049	1FE
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		06/15/2017	Paydown		115,149	115,149	115,670	0	0	(522)	0	(522)	0	115,149	0	0	0	803	11/16/2020	1FE
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/26/2017	Various		5,101,174	5,100,000	5,100,000	0	0	0	0	0	0	5,100,000	0	1,174	1,174	5,436	11/05/2018	1FE
24422E-QF-9	JOHN DEERE CAPITAL 5.500% 04/13/17		04/13/2017	Maturity		5,000,000	5,000,000	5,009,750	4,999,452	0	548	0	548	0	5,000,000	0	0	0	137,500	04/13/2017	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		04/22/2017	Paydown		246,166	246,166	246,166	246,166	0	0	0	0	0	246,166	0	0	0	714	07/24/2017	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2017	Paydown		153,385	206,525	188,177	190,153	0	(36,768)	0	(36,768)	0	153,385	0	0	0	5,561	09/25/2035	2FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2017	Paydown		26,356	26,356	24,102	23,939	0	2,416	0	2,416	0	26,356	0	0	0	575	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2017	Paydown		897	1,236	1,046	1,228	0	(331)	0	(331)	0	897	0	0	0	19	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2017	Paydown		126,677	126,677	109,261	100,235	0	26,443	0	26,443	0	126,677	0	0	0	3,323	07/25/2036	1FM
251591-AU-7	DEVELOPERS DIVERS REALTY 7.500% 04/01/17		04/01/2017	Maturity		200,000	200,000	206,760	203,012	0	(3,012)	0	(3,012)	0	200,000	0	0	0	7,500	04/01/2017	2FE
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		04/18/2017	JEFFERIES & CO		1,826,085	1,817,000	1,834,746	1,819,204	0	(1,451)	0	(1,451)	0	1,817,753	0	8,332	8,332	64,428	07/15/2017	3FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/27/2017	Call 100.0000		1,800,000	1,800,000	1,821,582	0	0	(10,446)	0	(10,446)	0	1,811,136	0	(11,136)	(11,136)	31,987	07/15/2017	2FE
257559-AG-9	DOMTAR CORP 10.750% 06/01/17		06/01/2017	Maturity		470,000	470,000	572,703	485,113	0	(15,113)	0	(15,113)	0	470,000	0	0	0	25,263	06/01/2017	2FE
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		06/15/2017	Maturity		441,000	441,000	424,811	440,019	0	981	0	981	0	441,000	0	0	0	23,244	06/15/2017	2FE
26885K-AA-8	EQTY 2014-INNS A 1.967% 05/08/31		05/08/2017	Paydown		425,453	425,453	424,522	425,171	0	282	0	282	0	425,453	0	0	0	2,953	05/08/2031	1FM
283695-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		04/15/2017	Maturity		2,500,000	2,500,000	2,765,350	2,516,278	0	(16,278)	0	(16,278)	0	2,500,000	0	0	0	74,375	04/15/2017	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2017	Paydown		406,377	406,377	406,368	413,499	0	(7,122)	0	(7,122)	0	406,377	0	0	0	4,220	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2017	Paydown		1,841,159	1,841,159	1,841,128	1,840,989	0	170	0	170	0	1,841,159	0	0	0	21,894	04/25/2028	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		06/30/2017	Redemption 100.0000		78,250	78,250	78,250	78,250	0	0	0	0	0	78,250	0	0	0	1,557	06/30/2040	1
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		06/01/2017	Paydown		225,933	225,933	225,933	226,346	0	(413)	0	(413)	0	225,933	0	0	0	5,132	12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 4.788% 10/25/34		06/01/2017	Paydown		102,513	102,513	102,512	101,235	0	1,278	0	1,278	0	102,513	0	0	0	2,478	10/25/2034	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2017	Paydown		409,742	409,742	404,734	405,056	0	4,686	0	4,686	0	409,742	0	0	0	5,733	06/25/2043	1FM
30161N-AG-6	EXELON CORP 1.550% 06/09/17		06/09/2017	Maturity		1,500,000	1,500,000	1,500,987	535,481	0	(664)	0	(664)	0	1,500,000	0	0	0	11,625	06/09/2017	2FE
30165T-AA-2	Eart 2015-1A A 1.600% 06/17/19		06/15/2017	Paydown		18,422	18,422	18,421	18,428	0	(6)	0	(6)	0	18,422	0	0	0	113	06/17/2019	1FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		7,000,000	7,000,000	7,003,640	7,002,587	0	(2,587)	0	(2,587)	0	7,000,000	0	0	0	43,750	06/02/2017	2FE
302567-AA-0	FPL ENERGY AMERICAN WIND 6.639% 06/20/23		06/20/2017	Redemption 100.0000		363,884	363,884	363,884	363,884	0	0	0	0	0	363,884	0	0	0	24,158	06/20/2023	2AM
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		06/10/2017	Paydown		15,608	15,608	15,608	15,822	0	(213)	0	(213)	0	15,608	0	0	0	236	12/10/2023	1FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/05/2017	Maturity		3,250,000	3,250,000	3,250,030	249,818	0	(238)	0	(238)	0	3,250,000	0	0	0	23,563	06/05/2017	2FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2017	Paydown		84,115	91,199	79,433	79,729	0	4,386	0	4,386	0	84,115	0	0	0	2,076	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2017	Paydown		82,013	97,010	84,865	79,290	0	2,723	0	2,723	0	82,013	0	0	0	2,086	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		06/01/2017	Paydown		24,406	24,406	22,209	22,038	0	2,368	0	2,368	0	24,406	0	0	0	568	08/25/2036	1FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		06/15/2017	Paydown		28,639	28,639	28,637	28,637	0	2	0	2	0	28,639	0	0	0	182	11/16/2020	1FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		06/12/2017	Maturity		7,700,000	7,700,000	7,718,172	0	0	(18,172)	0	(18,172)	0	7,700,000	0	0	0	115,500	06/12/2017	2FE
35671D-BT-1	FREEPORT-MC C&G 6.750% 02/01/22		06/26/2017	Tax Free Exchange		7,409,026	7,197,000	7,547,854	7,507,314	0	(98,288)	0	(98,288)	0	7,409,026	0	0	0	260,441	02/01/2022	3FE
35671D-BV-6	FREEPORT-MC C&G 6.875% 02/15/23		06/26/2017	Tax Free Exchange		13,888,362	13,342,000	13,990,602	12,814,549	0	(99,095)	0	(99,095)	0	13,888,362	0	0	0	491,755	02/15/2023	3FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2017	Paydown		136,056	136,056	151,317	140,140	0	(4,084)	0	(4,084)	0	136,056	0	0	0	3,722	05/12/2035	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		06/01/2017	Paydown		801,473	801,473	751,054	781,877	0	19,596	0	19,596	0	801,473	0	0	0	20,091	08/25/2037	2FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		06/01/2017	Paydown		227,716	232,419	222,755	227,181	0	535	0	535	0	227,716	0	0	0	7,321	07/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2017	Paydown		197,202	197,202	200,151	198,115	0	(913)	0	(913)	0	197,202	0	0	0	2,725	01/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.687% 06/10/46		06/01/2017	Paydown		0	0	22,034	16,444	0	(16,444)	0	(16,444)	0	0	0	0	0	2,263	06/10/2046	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		06/01/2017	Paydown		11,181	51,640	8,886	4,949	0	6,232	0	6,232	0	11,181	0	0	0	1,665	01/25/2037	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2017	Paydown		56,509	60,354	57,497	56,176	0	333	0	333	0	56,509	0	0	0	1,710	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2017	Paydown		116,406	120,780	98,738	110,287	0	6,119	0	6,119	0	116,406	0	0	0	2,194	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2017	Paydown		61,195	61,195	61,224	60,397	0	799	0	799	0	61,195	0	0	0	1,419	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2017	Paydown		20,342	20,342	19,363	19,827	0	515	0	515	0	20,342	0	0	0	451	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2017	Paydown		439,095	439,095	452,259	443,589	0	(4,495)	0	(4,495)	0	439,095	0	0	0	6,081	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		06/15/2017	Paydown		37,165	37,165	37,161	37,162	0	3	0	3	0	37,165	0	0	0	417	10/15/2020	1FE
36251H-AA-0	GSMS 2016-ICE2 A 3.139% 02/15/33		04/15/2017	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	100,535	02/15/2033	1FM
373334-GE-5	GEORGIA POWER CO SER B 5.700% 06/01/17		06/01/2017	Maturity		3,000,000	3,000,000	3,298,440	3,018,554	0	(18,554)	0	(18,554)	0	3,000,000	0	0	0	85,500	06/01/2017	1FE
38145G-AF-7	GOLDMAN SACHS GROUP INC 2.349% 11/15/21		05/31/2017	CITIGROUP GLOBAL MKTS		5,040,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	40,650	40,650	78,043	11/15/2021	1FE
38148L-AA-4	GOLDMAN SACHS GROUP INC 2.600% 04/23/20		05/02/2017	Various		12,101,700	12,000,000	11,977,440	11,985,008	0	1,651	0	1,651	0	11,986,658	0	115,042	115,042	166,183	04/23/2020	1FE
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		06/20/2017	Paydown		100,852	100,852	100,958	100,895	0	(43)	0	(43)	0	100,852	0	0	0	793	05/21/2018	1FE
402479-BY-4	GULF POWER CO 5.900% 06/15/17		06/15/2017	Maturity		1,000,000	1,000,000	999,540	999,904	0	96	0	96	0	1,000,000	0	0	0	29,500	06/15/2017	1FE
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		04/04/2017	GUGGENHEIM CAPITAL MARKETS		4,357,680	4,288,000	4,326,484	4,309,947	0	(1,607)	0	(1,607)	0	4,308,340	0	49,340	49,340	176,880	03/01/2020	4FE
421915-ED-7	HEALTH CARE PPTY INV INC 5.625% 05/01/17		05/01/2017	Maturity		9,500,000	9,500,000	9,431,580	9,495,672	0	4,328	0	4,328	0	9,500,000	0	0	0	267,188	05/01/2017	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		04/28/2017	Call 100.0000		370,000	370,000	371,434	0	0	(588)	0	(588)	0	370,846	0	(846)	(846)	7,280	10/05/2017	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2017	Paydown		107,465	107,465	17,431	4,019	0	103,445	0	103,445	0	107,465	0	0	0	722	05/25/2036	1FM
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		06/16/2017	JEFFERIES & CO		506,250	900,000	571,500	572,107	0	0	0	0	0	572,107	0	(65,857)	(65,857)	36,250	03/01/2021	5FE
44923Q-AB-0	HYUNDAI CAPITAL AMERICA 4.000% 06/08/17		06/08/2017	Maturity		175,000	175,000	180,717	176,498	0	(1,498)	0	(1,498)	0	175,000	0	0	0	3,500	06/08/2017	2FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2017	Paydown		14,226	28,380	23,324	22,798	0	(8,571)	0	(8,571)	0	14,226	0	0	0	774	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2017	Paydown		200,958	184,149	174,682	201,788	0	(829)	0	(829)	0	200,958	0	0	0	5,027	02/25/2036	1FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2017	Paydown		45,394	56,353	45,188	43,951	0	1,443	0	1,443	0	45,394	0	0	0	1,403	02/25/2036	2FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		06/01/2017	Paydown		143,261	147,002	132,606	152,157	0	(8,896)	0	(8,896)	0	143,261	0	0	0	3,895	12/25/2035	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		06/01/2017	Paydown		117,097	117,097	117,091	117,201	0	(104)	0	(104)	0	117,097	0	0	0	2,738	01/25/2036	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		06/01/2017	Paydown		217,687	217,687	212,603	201,485	0	16,202	0	16,202	0	217,687	0	0	0	5,377	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 2.013% 08/15/49		05/01/2017	Paydown		0	0	1,809	1,734	0	(1,734)	0	(1,734)	0	0	0	0	0	92	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2017	Paydown		16,015	16,015	16,006	16,007	0	8	0	8	0	16,015	0	0	0	265	03/15/2063	1FE
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		4,025,000	4,025,000	4,211,416	4,117,218	0	(92,218)	0	(92,218)	0	4,025,000	0	0	0	123,266	06/27/2017	2FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2017	Paydown		76,460	76,460	42,657	41,073	0	35,387	0	35,387	0	76,460	0	0	0	994	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2017	Paydown		85,873	85,873	49,392	47,516	0	38,357	0	38,357	0	85,873	0	0	0	1,116	07/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2017	Paydown		89,504	89,504	90,398	89,664	0	(160)	0	(160)	0	89,504	0	0	0	1,720	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		06/01/2017	Paydown		640,625	640,625	647,028	640,861	0	(237)	0	(237)	0	640,625	0	0	0	10,936	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2017	Paydown		1,074,778	1,074,778	1,085,522	1,076,734	0	(1,956)	0	(1,956)	0	1,074,778	0	0	0	16,732	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2017	Paydown		241,367	241,367	243,780	241,918	0	(551)	0	(551)	0	241,367	0	0	0	3,701	08/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		06/01/2017	Paydown		546,317	546,317	554,512	553,476	0	(7,159)	0	(7,159)	0	546,317	0	0	0	8,976	08/26/2036	1FE
46642D-AL-2	JPMCC 2014-INN D 3.559% 06/15/29		05/15/2017	Paydown		355,000	355,000	345,016	350,937	0	4,063	0	4,063	0	355,000	0	0	0	4,735	06/15/2029	1FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2017	Paydown		20,620	20,620	20,770	0	0	(150)	0	(150)	0	20,620	0	0	0	60	05/25/2047	1FE
476556-CW-3	JERSEY CENTRAL PWR & LT 5.650% 06/01/17		06/01/2017	Maturity		500,000	500,000	508,810	508,006	0	(8,006)	0	(8,006)	0	500,000	0	0	0	14,125	06/01/2017	2FE
48247U-AA-3	KSBA 2013-1 A 2.268% 08/25/36		05/25/2017	Paydown		0	0	123,182	127,072	0	(127,072)	0	(127,072)	0	0	0	0	0	13,057	08/25/2036	1
48249K-AA-3	KSBA 2014-3 A 1.368% 05/25/39		06/25/2017	Paydown		0	0	137,093	138,246	0	(138,246)	0	(138,246)	0	0	0	0	0	20,201	05/25/2039	1
48249Y-AA-3	KSBA 2016-1 A 2.270% 03/25/42		05/25/2017	Paydown		0	0	64,859	62,242	0	(62,242)	0	(62,242)	0	0	0	0	0	4,994	03/25/2042	1
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.260% 05/01/37		04/26/2017	PNC CAPITAL MARKETS		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	7,660	05/01/2037	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		04/13/2017	Call 100.0000		2,310,000	2,310,000	2,310,343	2,310,044	0	(12)	0	(12)	0	2,310,032	0	(32)	(32)	111,769	04/30/2018	1FE
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		06/30/2017	Maturity		1,500,000	1,500,000	1,500,415	0	0	(415)	0	(415)	0	1,500,000	0	0	0	12,000	06/30/2017	2FE
50187V-AH-4	LRF 2013-1 E1 6.000% 09/15/21		04/15/2017	Paydown		334,000	334,000	343,185	341,857	0	(7,857)	0	(7,857)	0	334,000	0	0	0	6,680	09/15/2021	1FE
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		06/15/2017	Paydown		73,579	73,579	73,573	73,575	0	3	0	3	0	73,579	0	0	0	494	07/16/2018	1FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		06/15/2017	Paydown		1,486,000	1,486,000	1,486,000	0	0	0	0	0	0	1,486,000	0	0	0	1,300	04/15/2018	1FE
521865-AV-7	LEAR CORP 5.375% 03/15/24		05/11/2017	ROBERT W. BAIRD		5,567,120	5,252,000	5,516,627	0	0	(10,405)	0	(10,405)	0	5,506,221	0	60,899	60,899	121,740	03/15/2024	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2017	Paydown		178,644	202,364	172,392	172,202	0	6,442	0	6,442	0	178,644	0	0	0	6,321	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		05/01/2017	Paydown		82,532	82,532	82,532	82,532	0	0	0	0	0	82,532	0	0	0	1,565	09/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		05/01/2017	Paydown		122,841	122,841	122,660	121,034	0	1,807	0	1,807	0	122,841	0	0	0	2,794	10/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		06/01/2017	Paydown		259,959	297,387	268,285	285,452	0	(25,493)	0	(25,493)	0	259,959	0	0	0	7,456	12/25/2035	3FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		06/01/2017	Paydown		263,230	337,552	317,933	317,931	0	(54,701)	0	(54,701)	0	263,230	0	0	0	7,649	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		06/01/2017	Paydown		2	17,628	13,851	15,636	0	(15,637)	0	(15,637)	0	2	0	0	0	458	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		06/01/2017	Paydown		(40,895)	100,159	65,127	51,069	0	(91,964)	0	(91,964)	0	(40,895)	0	0	0	2,148	05/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		06/01/2017	Paydown		194,286	227,253	180,383	196,810	0	(2,524)	0	(2,524)	0	194,286	0	0	0	4,661	05/25/2037	1FM
55068#-AK-5	LUXOTTICA US PP 4.350% 12/15/21		04/10/2017	PRIVATE PLACEMENT		5,454,840	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	454,840	454,840	69,479	12/15/2021	1
55279H-AF-7	MTB 1.400% 07/25/17		06/26/2017	Call 100.0000		3,400,000	3,400,000	3,400,306	0	0	(306)	0	(306)	0	3,400,000	0	0	0	19,965	07/25/2017	1FE
55312T-AD-5	MLCFC 2007-6 A4 5.485% 03/12/51		04/01/2017	Paydown		930,251	930,251	936,683	682,558	0	247,693	0	247,693	0	930,251	0	0	0	25,512	03/12/2051	1FM
55314Q-AD-9	MMAF 2012-AA A4 1.350% 10/10/18		04/10/2017	Paydown		238	238	238	238	0	0	0	0	0	238	0	0	0	1	10/10/2018	1FE
571903-AG-8	MARRIOTT INTERNATIONAL-CL A 6.375% 06/15/17		06/15/2017	Maturity		200,000	200,000	209,208	204,392	0	(4,392)	0	(4,392)	0	200,000	0	0	0	6,375	06/15/2017	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2017	Paydown		156,682	156,682	156,669	152,388	0	4,295	0	4,295	0	156,682	0	0	0	2,175	11/25/2035	1FM
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		06/01/2017	Paydown		920,752	920,752	1,058,864	929,726	0	(8,975)	0	(8,975)	0	920,752	0	0	0	25,050	11/15/2026	1FE
593074-AA-5	MEYER COOKWARE INDUS 1.020% 05/01/27		05/01/2017	Redemption 100.0000		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	12,315	05/01/2027	1FE
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		06/25/2017	Paydown		46,980	46,980	46,867	46,911	0	69	0	69	0	46,980	0	0	0	427	06/25/2056	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2017	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	1,572	06/30/2027	2FE
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2017	Redemption 100.0000		20,000	20,000	20,375	20,227	0	(227)	0	(227)	0	20,000	0	0	0	390	05/20/2027	1FE

STATEMENT AS OF JUNE 30, 2017 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
617446-H5-1	MORGAN STANLEY 5.550% 04/27/17		04/27/2017	Maturity		10,000,000	10,000,000	9,969,700	9,996,989	0	3,011	0	3,011	0	10,000,000	0	0	0	277,500	04/27/2017	1FE
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		06/01/2017	Paydown		209,441	209,441	203,747	208,437	0	1,004	0	1,004	0	209,441	0	0	0	4,774	04/25/2034	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2017	Paydown		172,227	172,227	116,643	101,708	0	70,518	0	70,518	0	172,227	0	0	0	1,914	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2017	Paydown		101,027	101,027	55,555	51,431	0	49,596	0	49,596	0	101,027	0	0	0	1,070	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2017	Paydown		36,161	36,161	22,975	18,798	0	17,362	0	17,362	0	36,161	0	0	0	838	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2017	Paydown		50,609	50,609	32,694	30,195	0	20,415	0	20,415	0	50,609	0	0	0	682	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		06/01/2017	Paydown		91,516	91,516	92,428	91,755	0	(239)	0	(239)	0	91,516	0	0	0	1,547	08/15/2049	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2017	Paydown		101,768	101,768	99,223	99,378	0	2,389	0	2,389	0	101,768	0	0	0	1,463	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2017	Paydown		290,764	290,764	294,762	294,251	0	(3,487)	0	(3,487)	0	290,764	0	0	0	4,181	07/25/2043	1FM
63307A-2E-4	NATIONAL BANK OF CANADA 2.150% 06/12/20		06/05/2017	BARCLAYS		199,856	200,000	199,786	0	0	0	0	0	0	199,786	0	70	70	0	06/12/2020	1FE
63534P-AG-2	PNC BANK 5.800% 06/07/17		06/07/2017	Maturity		15,850,000	15,850,000	16,862,942	9,919,670	0	(175,150)	0	(175,150)	0	15,850,000	0	0	0	459,650	06/07/2017	1FE
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		1,000,000	1,000,000	999,170	999,236	0	764	0	764	0	1,000,000	0	0	0	4,750	04/24/2017	1FE
63940K-AA-4	NVTAS 2016-1 A1 1.100% 09/15/17		06/15/2017	Paydown		119,214	119,214	119,214	119,214	0	0	0	0	0	119,214	0	0	0	548	09/15/2017	1FE
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		06/15/2017	Paydown		2,419	2,419	2,419	2,415	0	4	0	4	0	2,419	0	0	0	27	06/15/2021	1FE
64352V-MA-6	NCHET 2005-A A6 4.568% 08/25/35		06/01/2017	Paydown		57,155	57,155	53,369	53,908	0	3,247	0	3,247	0	57,155	0	0	0	1,049	08/25/2035	1FM
65409Q-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		04/18/2017	GOLDMAN SACHS		3,230,340	3,167,000	3,167,000	3,167,000	0	0	0	0	0	3,167,000	0	63,340	63,340	79,175	10/01/2020	4FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2017	Paydown		43,735	43,735	36,369	34,387	0	9,348	0	9,348	0	43,735	0	0	0	945	03/25/2047	1FM
655844-AE-8	NORFOLK SOUTHERN CORP 7.700% 05/15/17		05/15/2017	Maturity		7,225,000	7,225,000	7,941,201	5,237,491	0	(49,742)	0	(49,742)	0	7,225,000	0	0	0	278,163	05/15/2017	2FE
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		06/15/2017	Paydown		34,164	34,164	34,162	34,162	0	2	0	2	0	34,164	0	0	0	288	01/15/2021	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		06/10/2017	Paydown		11,623	11,623	11,961	11,809	0	(186)	0	(186)	0	11,623	0	0	0	162	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/09/2017	Paydown		7,501	7,501	7,482	7,485	0	15	0	15	0	7,501	0	0	0	70	07/09/2029	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		06/30/2017	Redemption 100.0000		92,087	92,087	90,253	91,283	0	804	0	804	0	92,087	0	0	0	2,859	12/30/2020	3AM
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		04/01/2017	Paydown		41,268	41,268	41,268	0	0	(1,009)	0	(1,009)	0	41,268	0	0	0	0	09/25/2043	1FM
693456-AP-0	PMTLT 2013-J1 B2 3.568% 09/25/43		06/01/2017	Paydown		84,453	84,453	86,587	86,518	0	(2,066)	0	(2,066)	0	84,453	0	0	0	1,130	09/25/2043	1FM
71085P-BM-4	PCHLT 2005-1 M3 2.090% 01/25/35		06/25/2017	Paydown		23,373	23,373	23,398	23,415	0	(42)	0	(42)	0	23,373	0	0	0	130	01/25/2035	1FM
737446-AH-7	POST HOLDINGS INC 7.750% 03/15/24		05/17/2017	TENDER OFFER		568,125	500,000	512,050	509,763	0	(708)	0	(708)	0	509,056	0	59,069	59,069	26,802	03/15/2024	4FE
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		06/15/2017	Paydown		41,304	41,304	41,317	41,310	0	(6)	0	(6)	0	41,304	0	0	0	259	04/15/2020	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2017	Paydown		1,154	1,154	1,062	902	0	251	0	251	0	1,154	0	0	0	43	04/28/2022	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2017	Paydown		86,427	115,671	96,771	99,679	0	(13,252)	0	(13,252)	0	86,427	0	0	0	3,122	06/25/2036	3FM
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		06/26/2017	Paydown		160,095	160,095	162,096	160,372	0	(276)	0	(276)	0	160,095	0	0	0	3,004	10/26/2034	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2017	Paydown		24,057	30,004	24,525	25,529	0	(1,472)	0	(1,472)	0	24,057	0	0	0	808	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		04/01/2017	Paydown		208,976	208,976	208,976	0	0	5,373	0	5,373	0	208,976	0	0	0	0	06/25/2055	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		06/01/2017	Paydown		179,262	179,262	179,038	174,653	0	4,609	0	4,609	0	179,262	0	0	0	2,928	06/25/2055	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2017	Paydown		15,780	15,780	15,595	15,712	0	68	0	68	0	15,780	0	0	0	328	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2017	Paydown		13,625	13,625	9,938	9,151	0	4,475	0	4,475	0	13,625	0	0	0	320	05/25/2036	1FM
760985-7E-5	RAMP 2004-RS7 AI5 5.512% 07/25/34		06/01/2017	Paydown		96,904	100,666	93,745	94,284	0	2,620	0	2,620	0	96,904	0	0	0	2,158	07/25/2034	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2017	Paydown		45,626	45,626	46,197	46,264	0	(638)	0	(638)	0	45,626	0	0	0	1,366	01/25/2032	3FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2017	Paydown		15,437	15,437	11,192	12,502	0	2,935	0	2,935	0	15,437	0	0	0	350	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		06/01/2017	Paydown		190,970	190,970	190,858	192,768	0	(1,798)	0	(1,798)	0	190,970	0	0	0	3,973	06/25/2033	2FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2017	Paydown		38,074	90,130	81,591	78,718	0	(40,644)	0	(40,644)	0	38,074	0	0	0	3,040	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2017	Paydown		93,468	143,210	118,013	125,166	0	(31,698)	0	(31,698)	0	93,468	0	0	0	3,577	03/25/2036	2FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2017	Paydown		4,227	4,304	4,208	4,158	0	69	0	69	0	4,227	0	0	0	96	11/25/2035	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2017	Paydown		303,386	420,804	332,787	275,461	0	27,925	0	27,925	0	303,386	0	0	0	18,236	04/25/2036	2FM
78012K-C6-2	ROYAL BANK OF CANADA 2.125% 03/02/20		06/05/2017	GOLDMAN SACHS		200,538	200,000	199,856	0	0	9	0	9	0	199,865	0	673	673	1,086	03/02/2020	1FE
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/17/2017	Call 100.0000		200,000	200,000	199,900	199,940	0	18	0	18	0	199,959	0	41	41	1,988	12/15/2017	1FE
785592-AR-7	SABINE PASS LIQUEFACTION 5.000% 03/15/27		05/11/2017	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	316,667	03/15/2027	2FE
80283B-AF-2	SDART 2012-AA D 2.460% 12/15/18		06/15/2017	Paydown		1,887,769	1,887,769	1,904,139	1,893,217	0	(5,448)	0	(5,448)	0	1,887,769	0	0	0	19,165	12/15/2018	1FE
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		06/15/2017	Paydown		58,480	58,480	58,709	58,538	0	(58)	0	(58)	0	58,480	0	0	0	469	03/15/2019	1FE
80283F-AE-6	SDART 2013-1 C 1.760% 01/15/19		05/15/2017	Paydown		30,214	30,214	30,266	30,226	0	(12)	0	(12)	0	30,214	0	0	0	192	01/15/2019	1FE
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		06/15/2017	Paydown		57,522	57,522	57,768	57,681	0	(159)	0	(159)	0	57,522	0	0	0	622	01/15/2019	1FE
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		06/15/2017	Paydown		1,166,143	1,166,143	1,160,312	1,164,856	0	1,287	0	1,287	0	1,166,143	0	0	0	10,254	08/17/2020	1FE
80283Y-AE-5	SDART 2014-4 B 1.820% 05/15/19		06/15/2017	Paydown		1,120,717	1,120,717	1,120,531	1,120,565	0	152	0	152	0	1,120,717	0	0	0	7,589	05/15/2019	1FE
80284A-AE-6	SDART 2014-5 B 1.760% 09/16/19		06/15/2017	Paydown		4,529,995	4,529,995	4,529,400	4,529,920	0	75	0	75	0	4,529,995	0	0	0	32,992	09/16/2019	1FE
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		06/15/2017	Paydown		5,281,211	5,281,211	5,281,087	5,271,447	0	9,764	0	9,764	0	5,281,211	0	0	0	40,131	01/15/2020	1FE
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		06/15/2017	Paydown		118,261	118,261	118,594	118,394	0	(133)	0	(133)	0	118,261	0	0	0	964	11/15/2019	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
811065-AB-7	SCRIPPS NETWORKS INTER 2.750% 11/15/19		05/24/2017	ROBERT W. BAIRD		2,420,329	2,390,000	2,376,736	2,380,399	0	1,356	0	1,356	0	2,381,754	0	38,575	38,575	35,601	11/15/2019	2FE
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		04/01/2017	Maturity		4,000,000	4,000,000	4,018,440	4,011,268	0	(11,268)	0	(11,268)	0	4,000,000	0	0	0	46,000	04/01/2017	2FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2017	Paydown		169,835	169,835	173,497	173,434	0	(3,599)	0	(3,599)	0	169,835	0	0	0	2,575	05/25/2045	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2017	Paydown		197,578	197,578	197,573	197,488	0	90	0	90	0	197,578	0	0	0	2,347	01/25/2042	1FM
81744T-AE-7	SEMT 2012-1 B1 4.240% 01/25/42		06/01/2017	Paydown		43,354	43,354	44,411	0	0	(1,057)	0	(1,057)	0	43,354	0	0	0	619	01/25/2042	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.491% 04/25/43		06/01/2017	Paydown		35,677	35,677	34,298	34,411	0	1,265	0	1,265	0	35,677	0	0	0	519	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2017	Paydown		216,117	216,117	212,369	212,788	0	3,330	0	3,330	0	216,117	0	0	0	3,252	07/25/2043	1FM
81745R-AG-5	SEMT 2013-3 B1 3.525% 03/25/43		06/01/2017	Paydown		31,069	31,069	31,362	0	0	(294)	0	(294)	0	31,069	0	0	0	274	03/25/2043	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2017	Paydown		581,365	581,365	589,313	587,616	0	(6,251)	0	(6,251)	0	581,365	0	0	0	8,355	07/25/2045	1FM
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2017	Paydown		107,094	107,094	107,044	0	0	50	0	50	0	107,094	0	0	0	1,312	02/25/2047	1FE
81753W-AA-6	BCRR 2016-FRR3 A 5.542% 05/26/26		06/15/2017	Paydown		207,692	207,692	204,577	199,715	0	7,977	0	7,977	0	207,692	0	0	0	8,917	05/26/2026	6Z
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2017	Paydown		357,181	357,181	349,355	350,193	0	6,987	0	6,987	0	357,181	0	0	0	5,327	07/25/2043	1FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		06/20/2017	Paydown		17,201	17,201	17,265	17,210	0	(9)	0	(9)	0	17,201	0	0	0	133	08/20/2029	1FE
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		06/20/2017	Paydown		315,204	315,204	315,163	315,225	0	(21)	0	(21)	0	315,204	0	0	0	2,888	10/20/2030	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		06/20/2017	Paydown		6,164	6,164	6,176	6,161	0	2	0	2	0	6,164	0	0	0	40	11/20/2029	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		06/20/2017	Paydown		237,966	237,966	237,958	237,980	0	(14)	0	(14)	0	237,966	0	0	0	2,227	11/20/2025	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		06/20/2017	Paydown		39,400	39,400	39,320	39,325	0	74	0	74	0	39,400	0	0	0	331	06/20/2031	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		06/20/2017	Paydown		610,280	610,280	610,168	610,242	0	38	0	38	0	610,280	0	0	0	5,831	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/19/2017	Paydown		576,669	576,669	576,565	575,717	0	952	0	952	0	576,669	0	0	0	5,780	10/20/2033	1FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		06/26/2017	Call 100.0000		19,000,000	19,000,000	21,485,680	19,976,257	0	(160,506)	0	(160,506)	0	19,815,751	0	(815,751)	(815,751)	2,875,944	02/01/2020	1FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		06/25/2017	Paydown		983,767	983,767	983,730	983,741	0	26	0	26	0	983,767	0	0	0	12,400	04/25/2029	1FE
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		06/01/2017	Paydown		544,433	544,433	544,361	543,996	0	438	0	438	0	544,433	0	0	0	4,194	09/25/2057	1FM
852061-AF-7	SPRINT CORP NEXTEL 8.375% 08/15/17		05/23/2017	TENDER OFFER		5,078,500	5,000,000	5,012,500	5,004,482	0	(4,594)	0	(4,594)	0	4,999,888	0	78,612	78,612	323,368	08/15/2017	4FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		05/24/2017	TENDER OFFER		4,671,700	4,247,000	4,639,848	4,375,048	0	(25,407)	0	(25,407)	0	4,349,642	0	322,058	322,058	199,609	11/15/2018	4FE
86359A-K3-6	SASC 2003-25XS A5 5.628% 08/25/33		06/01/2017	Paydown		329,887	329,887	329,681	332,680	0	(2,793)	0	(2,793)	0	329,887	0	0	0	8,163	08/25/2033	1FM
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		06/01/2017	Paydown		34,954	34,954	34,944	34,629	0	326	0	326	0	34,954	0	0	0	406	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2017	Paydown		89,947	89,947	86,968	88,236	0	1,712	0	1,712	0	89,947	0	0	0	1,797	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2017	Paydown		331,838	331,838	326,640	336,437	0	(4,598)	0	(4,598)	0	331,838	0	0	0	8,240	08/25/2035	3FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2017	Paydown		66,449	74,718	65,941	63,725	0	2,725	0	2,725	0	66,449	0	0	0	1,595	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2017	Paydown		297,690	297,690	296,526	297,733	0	(43)	0	(43)	0	297,690	0	0	0	3,969	11/25/2036	1FM
87612E-AP-1	TARGET CORP 5.375% 05/01/17		05/01/2017	Maturity		12,402,000	12,402,000	11,992,431	12,382,128	0	19,872	0	19,872	0	12,402,000	0	0	0	333,304	05/01/2017	1FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		06/01/2017	Paydown		14,792	14,792	14,866	14,863	0	(71)	0	(71)	0	14,792	0	0	0	169	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2017	Paydown		197,980	197,980	198,046	197,923	0	58	0	58	0	197,980	0	0	0	2,411	03/25/2054	1FM
89236T-DU-6	TOYOTA 1.950% 04/17/20		04/11/2017	JEFFERIES & CO		199,994	200,000	199,908	0	0	0	0	0	0	199,908	0	86	86	0	04/17/2020	1FE
89236T-DV-4	TOYOTA 1.418% 04/17/20		04/11/2017	Various		200,088	200,000	200,000	0	0	0	0	0	0	200,000	0	88	88	0	04/17/2020	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		04/20/2017	TENDER OFFER		1,061,228	1,057,000	1,049,535	1,054,611	0	471	0	471	0	1,055,082	0	6,146	6,146	37,835	11/01/2018	4FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2017	Paydown		89,907	89,907	91,251	90,325	0	(418)	0	(418)	0	89,907	0	0	0	1,274	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.427% 01/10/45		06/01/2017	Paydown		0	0	10,941	11,348	0	(11,348)	0	(11,348)	0	0	0	0	0	2,168	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2017	Paydown		860,649	860,649	873,550	865,129	0	(4,481)	0	(4,481)	0	860,649	0	0	0	10,772	05/10/2045	1FM
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		05/02/2017	Various		9,907,950	10,000,000	9,900,700	0	0	0	0	0	0	9,900,700	0	7,250	7,250	0	05/05/2024	1FE
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		06/16/2017	Maturity		5,600,000	5,600,000	5,619,656	0	0	(19,656)	0	(19,656)	0	5,600,000	0	0	0	59,500	06/16/2017	1FE
907818-CW-6	UNION PACIFIC CORP 5.650% 05/01/17		05/01/2017	Maturity		5,518,000	5,518,000	5,867,234	5,536,458	0	(18,458)	0	(18,458)	0	5,518,000	0	0	0	155,884	05/01/2017	1FE
90944W-AA-7	UACST 2016-2 A 1.670% 09/10/18		06/10/2017	Paydown		56,777	56,777	56,777	56,777	0	1	0	1	0	56,777	0	0	0	385	09/10/2018	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		04/12/2017	BANK of AMERICA SEC		4,625,499	4,461,000	4,461,000	4,461,000	0	0	0	0	0	4,461,000	0	164,499	164,499	156,174	07/15/2023	3FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/17/2017	Maturity		2,200,000	2,200,000	2,200,022	0	0	(22)	0	(22)	0	2,200,000	0	0	0	13,750	04/17/2017	2FE
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		04/24/2017	Call 100.0000		3,600,000	3,600,000	3,781,406	3,628,750	0	(8,017)	0	(8,017)	0	3,620,734	0	(20,734)	(20,734)	256,578	02/15/2018	2FE
92343V-AM-6	VERIZON COMMUNICATIONS 6.100% 04/15/18		04/24/2017	Call 100.0000		3,000,000	3,000,000	3,293,190	3,052,732	0	(12,408)	0	(12,408)	0	3,040,324	0	(40,324)	(40,324)	230,625	04/15/2018	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/01/2017	Paydown		159,028	159,028	159,028	158,929	0	99	0	99	0	159,028	0	0	0	1,969	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2017	Paydown		12,430	12,430	10,379	10,838	0	1,593	0	1,593	0	12,430	0	0	0	284	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2017	Paydown		1,672,853	1,672,853	1,689,493	1,677,294	0	(4,440)	0	(4,440)	0	1,672,853	0	0	0	23,152	04/15/2045	1FM
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 1.692% 05/25/18		06/25/2017	Paydown		790	790	793	790	0	0	0	0	0	790	0	0	0	4	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2017	Paydown		86,912	120,542	90,851	101,718	0	(14,806)	0	(14,806)	0	86,912	0	0	0	2,213	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2017	Paydown		90,368	124,522	114,984	116,162	0	(25,794)	0	(25,794)	0	90,368	0	0	0	2,404	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		06/01/2017	Paydown		6,580	6,580	5,642	5,678	0	903	0	903	0	6,580	0	0	0	52	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2017	Paydown		80,332	80,332	41,909	38,529	0	41,803	0	41,803	0	80,332	0	0	0	741	07/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.867% 10/25/36		06/01/2017	Paydown		344,808	344,808	206,092	193,708	0	151,100	0	151,100	0	344,808	0	0	0	4,172	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2017	Paydown		772,288	772,288	772,297	772,297	0	(9)	0	(9)	0	772,288	0	0	0	9,983	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2017	Paydown		3	17,586	5,853	7,873	0	(7,870)	0	(7,870)	0	3	0	0	0	421	01/25/2036	1FM
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		06/01/2017	Paydown		4,787	4,787	4,919	4,852	0	(65)	0	(65)	0	4,787	0	0	0	65	12/25/2033	1FM
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		06/01/2017	Paydown		385,731	385,731	395,375	395,158	0	(9,427)	0	(9,427)	0	385,731	0	0	0	8,375	12/25/2035	2FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.552% 07/15/46		06/01/2017	Paydown		0	0	19,462	12,652	0	(12,652)	0	(12,652)	0	0	0	0	0	1,776	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		06/15/2017	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,264	06/15/2045	2AM
95058X-AB-4	WEN 2015-1A A2II 4.080% 06/15/45		06/15/2017	Paydown		1,953	1,953	1,969	0	0	(16)	0	(16)	0	1,953	0	0	0	40	06/15/2045	3AM
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		06/01/2017	Paydown		13,758	13,758	13,754	13,749	0	9	0	9	0	13,758	0	0	0	157	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		06/01/2017	Paydown		281,233	281,233	280,212	280,268	0	965	0	965	0	281,233	0	0	0	4,095	12/20/2028	1FE
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		06/15/2017	Paydown		416,222	416,222	417,071	106,459	0	(674)	0	(674)	0	416,222	0	0	0	2,673	04/15/2020	1FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		06/15/2017	Paydown		71,699	71,699	71,695	71,697	0	2	0	2	0	71,699	0	0	0	461	06/17/2019	1FE
96042C-AC-5	WLAKE 2015-2A A2A 1.280% 07/16/18		04/15/2017	Paydown		5,704	5,704	5,704	5,704	0	0	0	0	0	5,704	0	0	0	24	07/16/2018	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.531% 03/15/47		06/01/2017	Paydown		0	0	13,356	12,144	0	(12,144)	0	(12,144)	0	0	0	0	0	1,182	03/15/2047	1FE
06427K-3U-9	BANK OF MONTREAL CHICAGO 1.192% 05/10/17	A	05/10/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	154,248	05/10/2017	1FE
06427K-6D-4	BANK OF MONTREAL CHICAGO 1.598% 06/01/17	A	06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	173,569	06/01/2017	1FE
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	05/15/2017	Maturity		5,000,000	5,000,000	5,028,550	5,000,675	0	(675)	0	(675)	0	5,000,000	0	0	0	142,500	05/15/2017	2FE
29250N-AB-1	ENBRIDGE INC 5.600% 04/01/17	A	04/01/2017	Maturity		12,050,000	12,050,000	11,742,885	12,036,271	0	13,729	0	13,729	0	12,050,000	0	0	0	337,400	04/01/2017	2FE
86722T-AA-0	SUNCOR ENERGY INC 6.100% 06/01/18	A	04/26/2017	Call 100.0000		6,570,000	6,570,000	6,545,415	6,565,117	0	916	0	916	0	6,566,034	0	3,966	3,966	494,455	06/01/2018	2FE
89113W-JD-9	TORONTO DOMINION BANK NY 1.598% 06/01/17	A	06/01/2017	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	173,569	06/01/2017	1FE
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	04/21/2017	Call 100.0000		7,000,000	7,000,000	6,997,410	0	0	1,047	0	1,047	0	6,998,457	0	1,543	1,543	36,470	06/15/2017	2FE
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	D	04/20/2017	Call 104.1880		1,451,339	1,393,000	1,393,000	1,393,000	0	0	0	0	0	1,393,000	0	58,339	58,339	54,767	11/01/2019	4FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		5,400,000	5,400,000	5,425,128	5,417,996	0	(17,996)	0	(17,996)	0	5,400,000	0	0	0	57,375	06/07/2017	2FE
05618L-AA-4	BABSN 2014-IIA A 2.548% 10/17/26	D	04/05/2017	Redemption 100.0000		30,000,000	30,000,000	29,985,000	30,530,596	0	(530,596)	0	(530,596)	0	30,000,000	0	0	0	330,889	10/17/2026	1FE
09624W-AA-4	BLUEM 2006-2A A1 1.468% 07/15/18	D	06/01/2017	Paydown		143,646	143,646	143,460	143,460	0	187	0	187	0	143,646	0	0	0	903	07/15/2018	1FE
22546Q-AL-1	CREDIT SUISS NEW YORK 1.375% 05/26/17	D	05/26/2017	Maturity		1,775,000	1,775,000	1,775,249	0	0	(249)	0	(249)	0	1,775,000	0	0	0	12,203	05/26/2017	1FE
22546Q-AM-9	CREDIT SUISS NEW YORK 1.692% 05/26/17	D	05/26/2017	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,475	05/26/2017	1FE
25243Y-AR-0	DIAGEO PLC 1.500% 05/11/17	D	05/11/2017	Maturity		1,620,000	1,620,000	1,621,490	1,621,381	0	(1,381)	0	(1,381)	0	1,620,000	0	0	0	12,150	05/11/2017	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2017	Redemption 100.0000		32,750	32,750	32,750	32,750	0	0	0	0	0	32,750	0	0	0	964	06/15/2019	1FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	D	05/24/2017	Call 100.0000		4,529,199	4,529,199	4,529,199	4,529,199	0	0	0	0	0	4,529,199	0	0	0	437,414	06/30/2027	2AM
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	04/06/2017	DEUTSCHE BANK		2,217,300	2,420,000	2,616,497	2,473,833	0	(7,646)	0	(7,646)	0	2,466,187	0	(248,887)	(248,887)	85,043	10/15/2020	6FE
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D	06/19/2017	Various		3,233,921	3,236,000	3,151,055	3,177,549	0	11,373	0	11,373	0	3,188,923	0	44,999	44,999	170,092	04/01/2019	6FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	D	04/06/2017	DEUTSCHE BANK		622,500	750,000	752,569	751,977	0	(99)	0	(99)	0	751,879	0	(129,379)	(129,379)	28,646	08/01/2023	6FE
549876-AB-6	LUKOIL INTL FIN 6.356% 06/07/17	D	06/07/2017	Maturity		9,000,000	9,000,000	8,780,000	8,986,271	0	13,729	0	13,729	0	9,000,000	0	0	0	286,020	06/07/2017	2FE
67108W-AL-3	OZLM 2014-7A A2B 4.249% 07/17/26	D	04/17/2017	Redemption 100.0000		9,500,000	9,500,000	9,476,250	9,481,379	0	18,621	0	18,621	0	9,500,000	0	0	0	201,828	07/17/2026	1FE
69343M-AA-0	PFP III 2015-2 A 1.450% 07/14/34	D	06/16/2017	Paydown		18,491	18,491	18,491	18,491	0	0	0	0	0	18,491	0	0	0	149	07/14/2034	1FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2017	Redemption 100.0000		150,900	150,900	145,296	149,332	0	1,568	0	1,568	0	150,900	0	0	0	3,997	09/30/2020	1FE
77426N-AA-1	ROCKW 2007-1A A1LA 1.422% 08/01/24	D	05/01/2017	Paydown		274,059	274,059	273,785	0	0	274	0	274	0	274,059	0	0	0	870	08/01/2024	1FE
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	06/12/2017	CITIGROUP GLOBAL MKTS		4,930,000	5,000,000	4,950,350	4,951,946	0	4,296	0	4,296	0	4,956,242	0	(26,242)	(26,242)	75,538	10/26/2021	1FE
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D	06/28/2017	GOLDMAN SACHS		1,017,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	17,500	17,500	24,014	01/01/2025	2FE
823832-AE-0	SHSQR 2013-1A B1 3.058% 04/15/25	D	05/11/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,903	04/15/2025	1FE
823832-AS-9	SHSQR 2013-1A A2 2.328% 04/15/25	D	05/11/2017	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	36,822	04/15/2025	1FE
87266H-AA-6	TFINS 2016-1A A 3.403% 01/20/38	D	04/20/2017	Paydown		11,587	11,587	10,399	10,468	0	1,119	0	1,119	0	11,587	0	0	0	241	01/20/2038	1FE
G96172-AB-0	WITEH 2006-4X A2 1.576% 01/17/20	D	04/18/2017	Paydown		231,079	231,079	230,501	230,658	0	421	0	421	0	231,079	0	0	0	1,606	01/17/2020	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	05/26/2017	Redemption 100.0000		1,268,272	1,268,272	1,268,272	1,268,272	0	0	0	0	0	1,268,272	0	0	0	49,637	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						755,306,280	753,989,718	764,477,449	661,252,424	61,102	(1,576,934)	0	(1,515,832)	0	755,353,285	0	(47,004)	(47,004)	19,015,824	XXX	XXX
29273R-BA-6	ENERGY TRANSFER PARTNERS 4.190% 11/01/66		06/20/2017	ROBERT W. BAIRD		4,350,000	5,000,000	3,956,250	0	0	1,668	0	1,668	0	3,957,918	0	392,082	392,082	130,780	11/01/2066	3FE
29379V-AN-3	ENTERPRISE PRODUCTS 3.979% 06/01/67		05/16/2017	CITIGROUP GLOBAL MKTS		677,430	702,000	552,825	552,877	0	104	0	104	0	552,981	0	124,449	124,449	22,932	06/01/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						5,027,430	5,702,000	4,509,075	552,877	0	1,772	0	1,772	0	4,510,899	0	516,531	516,531	153,712	XXX	XXX
8399997. Total - Bonds - Part 4						820,077,061	819,189,592	831,855,615	717,728,488	61,102	(3,118,575)	0	(3,057,473)	0	819,612,688	0	464,373	464,373	20,232,557	XXX	XXX

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)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						820,077,061	819,189,592	831,855,615	717,728,488	61,102	(3,118,575)	0	(3,057,473)	0	819,612,688	0	464,373	464,373	20,232,557	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
002824-10-0	ABBOTT LABS		06/09/2017	BNY CONVERG-SOFT	159,089.000	7,320,408		5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						7,320,408	XXX	5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317	XXX	XXX
9799997. Total - Common Stocks - Part 4						7,320,408	XXX	5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317	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						7,320,408	XXX	5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317	XXX	XXX
9899999. Total - Preferred and Common Stocks						7,320,408	XXX	5,406,084	6,110,608	(704,524)	0	0	(704,524)	0	5,406,084	0	1,914,323	1,914,323	84,317	XXX	XXX
9999999 - Totals						827,397,469	XXX	837,261,699	723,839,096	(643,422)	(3,118,575)	0	(3,761,997)	0	825,018,772	0	2,378,696	2,378,696	20,316,874	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at 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		56,155,000	3 Month LIBOR / (2.85)			(498,898)			(1,114,552)					335,171		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(498,898)	0	XXX	(1,114,552)	0	0	0	0	335,171	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(498,898)	0	XXX	(1,114,552)	0	0	0	0	335,171	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			9,067	528		528	(1,398)				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		75,417	285,437		285,437	19,294		(31,335)		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		75,416	196,131		196,131	96,381		(3,664)		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		50,278	130,754		130,754	64,254		(2,442)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	210,178	612,850	XXX	612,850	178,531	0	(37,441)	0	48,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	210,178	612,850	XXX	612,850	178,531	0	(37,441)	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	(498,898)	0	XXX	(1,114,552)	0	0	0	0	335,171	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	210,178	612,850	XXX	612,850	178,531	0	(37,441)	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	(288,720)	612,850	XXX	(501,702)	178,531	0	(37,441)	0	48,335,171	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(498,898)	0	XXX	(1,114,552)	0	0	0	0	335,171	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	210,178	612,850	XXX	612,850	178,531	0	(37,441)	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	0	(288,720)	612,850	XXX	(501,702)	178,531	0	(37,441)	0	48,335,171	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	285,965	0	85,965	285,965	0	85,965	23,000,000	23,000,000
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	0	326,885	0	326,885	326,885	0	326,885	25,000,000	25,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(1,114,552)	0	335,171	335,171
0299999. Total NAIC 1 Designation				200,000	612,850	0	412,850	612,850	(1,114,552)	412,850	48,335,171	48,335,171
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				200,000	612,850	0	412,850	612,850	(1,114,552)	412,850	48,335,171	48,335,171
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					612,850	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)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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			90,190	90,190	07/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				90,190	90,190	XXX
9999999 - Totals				90,190	90,190	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (24,932) Book/Adjusted Carrying Value $ (24,932)
2. Average balance for the year to date Fair Value $ 17,239,886 Book/Adjusted Carrying Value $ 17,239,886
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ 90,190 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

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 JAJ010		1	2,865,067	2,865,067	10/10/2025
690353-H7-5	OPIC Flt % Due 7/7/2040 JAJ018		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-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	4,000,000	4,000,000	02/15/2028
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	3,666,667	3,666,667	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				55,431,734	55,431,734	XXX
0599999. Total - U.S. Government Bonds				55,431,734	55,431,734	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	3,600,000	3,600,000	11/01/2039
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				9,200,000	9,200,000	XXX
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 JAJ01		2AM	3,500,000	3,500,000	06/01/2044
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	20,000,000	20,000,000	07/01/2022
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	1,910,000	1,910,000	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				31,655,000	31,655,000	XXX
3199999. Total - U.S. Special Revenues Bonds				40,855,000	40,855,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	1,401,028	1,399,832	01/15/2018
02361D-AE-0	AMEREN ILLINOIS CO 6 1/8% Due 11/15/2017 MN15		1FE	1,525,167	1,526,351	11/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	4,000,480	4,000,332	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	2,406,823	2,400,000	05/03/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	5,810,616	5,816,414	04/15/2018
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	4,106,929	4,107,011	09/14/2017
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	1,400,612	1,400,582	03/05/2018
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	1,501,526	1,502,032	03/16/2018
124857-AH-6	CBS 1.95% Due 7/1/2017 JJ1		2FE	5,000,000	5,000,000	07/01/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	3,030,423	3,032,996	09/15/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	3,050,010	3,052,793	11/21/2017
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	7,497,638	7,500,162	12/04/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	300,000	300,000	02/02/2043
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	4,314,693	4,316,642	10/01/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	1,900,361	1,901,056	08/15/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	3,619,728	3,622,749	08/15/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	4,820,306	4,826,370	05/15/2018
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	14,263,147	14,257,873	01/22/2018
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	1,902,276	1,903,678	01/15/2018
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	3,000,540	3,000,751	02/26/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	3,600,000	3,600,000	05/01/2037
501044-CG-4	KROGER CO 6.4% Due 8/15/2017 FA15		2FE	1,005,034	1,006,129	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
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	6,997,676	7,000,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Sched		1FE	8,400,000	8,400,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	3,970,855	3,972,389	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	1,800,000	1,800,000	11/30/2017
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.05% Due 9/1/2017 MS1		2FE	1,912,215	1,913,989	09/01/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	3,407,888	3,400,000	04/15/2019
761713-BR-6	REYNOLDS AMERICAN INC 2.3% Due 8/21/2017 FA21		2FE	6,956,735	6,957,570	08/21/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	7,803,362	7,800,000	07/28/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	6,536,345	6,540,136	03/15/2018
867914-AZ-6	SUNTRUST BANKS INC 6% Due 9/11/2017 MS11		2FE	3,594,848	3,597,804	09/11/2017
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	8,999,991	9,001,800	08/14/2017
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	2,904,701	2,903,468	03/26/2018
92890H-AA-0	WEA FINANCE LLC/WFDAU 1 3/4% Due 9/15/2017 MS15		2FE	1,674,995	1,675,543	09/15/2017
92976W-BH-8	WACHOVIA CORPORATION 5 3/4% Due 2/1/2018 FA1		1FE	1,225,053	1,225,492	02/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	10,206,314	10,207,955	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				174,948,312	174,969,899	XXX
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1 1/2% Due 4/15/2018 Mo-15		1FE	13,114,197	13,114,000	04/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				13,114,197	13,114,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				188,062,509	188,083,899	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				239,580,046	239,601,632	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				44,769,197	44,769,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				284,349,243	284,370,632	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	CORP ANDINA DE FOMENTO CORP ANDIAN DE FOMENTO 1 1/2% Due 8/8/2017 FA8			6,800,068	6,800,979	08/08/2017
	RECKITT BENCKISER TSY CP Due 10/5/2017 At Mat			10,914,444	10,914,444	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			94,953	94,953	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				17,809,466	17,810,377	XXX
000000-00-0	Huntington National Bank Money Market Account			140,560	140,560	
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			137,819	137,819	
000000-00-0	Key Bank VMDA			19,700,000	19,700,000	
9099999. Total - Cash (Schedule E Part 1 type)				20,033,623	20,033,623	XXX
000000-00-0	AVANGRID INC CP 1.35% Due 7/5/2017 At Mat			8,198,463	8,198,463	07/05/2017
000000-00-0	BANK OF TOKYO CP 1.17% Due 7/3/2017 At Mat			8,997,953	8,997,953	07/03/2017
000000-00-0	KCPLMO CP 1.35% Due 7/3/2017 At Mat			11,298,729	11,298,729	07/03/2017
000000-00-0	WI PWR & LGT CP 1.1% Due 7/5/2017 At Mat			5,248,717	5,248,717	07/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				33,743,860	33,743,860	XXX
9999999 - Totals				355,936,192	355,958,493	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 116,691,339 Book/Adjusted Carrying Value $ 116,691,783
2. Average balance for the year to date Fair Value $ 323,940,691 Book/Adjusted Carrying Value $ 319,908,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(42,273)	(20,185,449)	913,774	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,004,926	1,004,926	1,004,926	XXX
FIFTH THIRD BANK	CINCINNATI, OH					993,012	639,044	378,385	XXX
HUNTINGTON BANK	COLUMBUS, OH					147,816	147,807	5,147,815	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					55,241	19,755,244	19,755,244	XXX
PNC BANK	CINCINNATI, OH					(317,724)	(157,524)	(898,843)	XXX
US BANK	CINCINNATI, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			378,302	378,551	378,812	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,500,314	1,863,613	26,961,127	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	2,500,314	1,863,613	26,961,127	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	2,500,314	1,863,613	26,961,127	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
AUTONATION INC CP		06/26/2017	1.750	07/24/2017	49,931,944	12,153	0
AVANGRID INC CP		06/30/2017	1.350	07/05/2017	13,197,525	495	0
BATINT CP		06/28/2017	1.380	07/05/2017	4,998,658	575	0
BANK OF TOKYO CP		06/26/2017	1.170	07/03/2017	8,997,953	1,463	0
DUKE ENERGY CP		06/30/2017	1.330	07/03/2017	4,999,446	185	0
HASBRO INC CP		06/30/2017	1.300	07/03/2017	4,999,458	181	0
HPINC CP		06/30/2017	1.390	07/05/2017	3,969,234	153	0
KCPLMO CP		06/30/2017	1.350	07/03/2017	11,298,729	424	0
ONEOK CP		06/26/2017	1.800	07/24/2017	24,965,000	6,250	0
WESTAR ENERGY INC CP		06/27/2017	1.400	07/10/2017	4,997,472	778	0
WI PWR & LGT CP		06/27/2017	1.100	07/05/2017	5,248,717	642	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					137,604,136	23,299	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					137,604,136	23,299	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					137,604,136	23,299	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					137,604,136	23,299	0
8699999 - Total Cash Equivalents					137,604,136	23,299	0