LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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	John Henry Bultema III #, Sr 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	Jeffrey David Meek #, VP	Jimmy Joe Miller, Sr VP
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Steven Owen Reeves, VP	Michelle Ison Rice #, 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	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
Robert Lloyd Lawrence #	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 27th day of October 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	9,735,094,905	0	9,735,094,905	10,087,795,015
2.	Stocks:				
	2.1 Preferred stocks	21,051,214	0	21,051,214	12,121,638
	2.2 Common stocks	376,583,459	78,121,697	298,461,762	255,222,583
3.	Mortgage loans on real estate:				
	3.1 First liens	834,554,206	0	834,554,206	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 ($ 26,007,336), cash equivalents ($ 208,477,328) and short-term investments ($ 42,289,862)	276,774,525	0	276,774,525	94,175,672
6.	Contract loans (including $ .... premium notes)	34,005,706	0	34,005,706	35,469,587
7.	Derivatives	757,750	0	757,750	471,760
8.	Other invested assets	246,843,006	0	246,843,006	236,263,420
9.	Receivables for securities	2,922,146	0	2,922,146	3,581,164
10.	Securities lending reinvested collateral assets	76,340,393	0	76,340,393	115,122
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,604,927,310	78,121,697	11,526,805,613	11,546,493,571
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	94,561,594	0	94,561,594	90,726,700
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,054,559	0	1,054,559	1,277,589
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,892,270		19,892,270	20,801,168
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,213,412	0	1,213,412	2,964,969
	16.2 Funds held by or deposited with reinsured companies	618,995,540	0	618,995,540	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	37,917,565	0	37,917,565	29,837,232
19.	Guaranty funds receivable or on deposit	928,952	0	928,952	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	55,081	39,266	15,815	15,305
25.	Aggregate write-ins for other than invested assets	12,366,533	2,165,894	10,200,639	9,498,696
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,391,912,816	80,326,857	12,311,585,959	12,327,145,899
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,502,419	0	71,502,419	22,910,876
28.	Total (Lines 26 and 27)	12,463,415,235	80,326,857	12,383,088,378	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	10,200,639	0	10,200,639	9,498,696
2502.	Disallowed IMR	2,165,894	2,165,894	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)	12,366,533	2,165,894	10,200,639	9,498,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,081,118,034 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,081,118,034	9,308,513,705
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,331,577,681	1,461,456,361
4.	Contract claims:		
	4.1 Life	24,633,545	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	380,813	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 $ .... assumed and $ 1,468,227 ceded	1,468,227	1,538,701
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,075,918 , accident and health $ .... and deposit-type contract funds $	1,075,918	1,318,151
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	71,169	754,767
13.	Transfers to Separate Accounts due or accrued (net) (including $ (92,241) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(106,333)	(176,812)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,717,104	2,843,886
15.1	Current federal and foreign income taxes, including $ 4,022,638 on realized capital gains (losses)	7,244,561	647,101
15.2	Net deferred tax liability		
16.	Unearned investment income	869,489	916,290
17.	Amounts withheld or retained by company as agent or trustee	1,381,756	517,776
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	8,869,980	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	145,788,942	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	17,174,625	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	82,934,950	22,224,627
	24.10 Payable for securities lending	423,954,451	238,325,450
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,396,624	2,043,949
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,132,551,536	11,234,307,822
27.	From Separate Accounts Statement	71,502,419	22,910,876
28.	Total liabilities (Lines 26 and 27)	11,204,053,955	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)	385,226,359	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)	1,176,534,423	1,090,338,077
38.	Totals of Lines 29, 30 and 37	1,179,034,423	1,092,838,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,383,088,378	12,350,056,775
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	772,926	1,117,611
2502.	Unfunded Commitment to Low Income Tax Credit Property	423,698	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)	1,396,624	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	493,983,301	477,996,447	612,120,520
2.	Considerations for supplementary contracts with life contingencies	2,658,897	1,710,866	2,718,614
3.	Net investment income	346,174,429	360,276,858	480,104,239
4.	Amortization of Interest Maintenance Reserve (IMR)	(672,771)	(3,779,083)	(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	582,547	209,694	276,604
	8.2 Charges and fees for deposit-type contracts	1,538	1,698	2,383
	8.3 Aggregate write-ins for miscellaneous income	22,814,265	20,951,577	28,964,846
9.	Totals (Lines 1 to 8.3)	865,542,206	857,368,057	1,123,600,729
10.	Death benefits	145,972,826	160,070,916	206,855,111
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,482,392	1,407,088	1,992,186
12.	Annuity benefits	191,343,907	210,529,821	264,310,902
13.	Disability benefits and benefits under accident and health contracts	1,877,562	1,929,546	2,564,328
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	470,864,432	431,876,511	601,650,866
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	25,448,879	21,805,700	32,039,772
18.	Payments on supplementary contracts with life contingencies	2,536,830	2,513,818	3,327,937
19.	Increase in aggregate reserves for life and accident and health contracts	(227,395,672)	(171,585,603)	(256,734,434)
20.	Totals (Lines 10 to 19)	612,131,156	658,547,797	856,006,668
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	25,269,138	25,691,004	33,187,492
22.	Commissions and expense allowances on reinsurance assumed	1,621,596	1,705,237	2,250,787
23.	General insurance expenses	73,364,567	65,981,832	90,696,385
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,177,298	5,588,142	7,642,261
25.	Increase in loading on deferred and uncollected premiums	575,065	(307,653)	(750,190)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	46,316,298	(2,752,577)	(3,605,497)
27.	Aggregate write-ins for deductions	5,279,386	3,323,054	4,541,899
28.	Totals (Lines 20 to 27)	771,734,504	757,776,836	989,969,805
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	93,807,702	99,591,221	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)	93,807,702	99,591,221	133,630,924
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	36,996,824	35,366,742	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)	56,810,878	64,224,479	87,548,779
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,742,414 (excluding taxes of $ 261,937 transferred to the IMR)	4,473,797	(24,759,152)	(32,326,551)
35.	Net income (Line 33 plus Line 34)	61,284,675	39,465,327	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)	61,284,675	39,465,327	55,222,228
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,128,177	18,787,701	42,672,006	27,204,767
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	13,208,509	12,853,233	14,275,507
41.	Change in nonadmitted assets	(9,397,601)	(4,275,610)	(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	2,313,062	(6,224,116)	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)	86,196,346	84,490,840	97,602,000
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,179,034,423	1,079,726,918	1,092,838,077
	DETAILS OF WRITE-INS			
08.301.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	22,102,590	20,561,705	28,343,155
08.302.	Company Owned Life Insurance	701,943	379,122	608,854
08.303.	Miscellaneous Income	9,732	10,750	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)	22,814,265	20,951,577	28,964,846
2701.	Securities Lending Interest Expense	3,210,038	1,474,605	2,086,082
2702.	Pension Expense	2,069,348	1,848,449	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)	5,279,386	3,323,054	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	497,206,157	479,781,770	614,511,358
2.	Net investment income	373,881,805	382,931,263	522,311,414
3.	Miscellaneous income	28,212,832	24,242,848	29,557,869
4.	Total (Lines 1 to 3)	899,300,794	886,955,881	1,166,380,641
5.	Benefit and loss related payments	839,303,047	831,260,971	1,112,761,475
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	46,245,819	(2,578,417)	(3,920,462)
7.	Commissions, expenses paid and aggregate write-ins for deductions	112,991,245	103,121,660	137,848,230
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 2,981,713 tax on capital gains (losses)	37,403,716	19,328,699	29,545,812
10.	Total (Lines 5 through 9)	1,035,943,827	951,132,913	1,276,235,055
11.	Net cash from operations (Line 4 minus Line 10)	(136,643,033)	(64,177,032)	(109,854,414)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,214,645,649	1,618,579,831	2,275,919,272
	12.2 Stocks	31,950,077	29,129,029	33,374,056
	12.3 Mortgage loans	47,659,106	75,976,499	95,171,609
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,199,836	1,812,887	1,850,650
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,216	92,520	(78,448)
	12.7 Miscellaneous proceeds	61,369,341	150,919,454	97,502,133
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,357,828,225	1,876,510,220	2,503,739,272
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,893,641,342	1,712,580,538	2,191,562,903
	13.2 Stocks	69,854,927	7,823,914	12,164,380
	13.3 Mortgage loans	60,943,673	71,068,900	128,152,262
	13.4 Real estate	0	0	0
	13.5 Other invested assets	2,907,892	828,274	2,830,424
	13.6 Miscellaneous applications	76,469,833	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,103,817,667	1,792,301,626	2,334,709,969
14.	Net increase (or decrease) in contract loans and premium notes	(1,463,881)	(1,830,381)	(2,259,462)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	255,474,438	86,038,975	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	(129,878,680)	176,012,754	48,316,172
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	193,646,128	(123,218,283)	(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)	63,767,448	52,794,471	(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)	182,598,853	74,656,414	(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)	276,774,525	184,395,456	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	188,969,107	179,378,137	237,321,675
3.	Ordinary individual annuities	186,481,098	215,952,951	275,701,767
4.	Credit life (group and individual)			0
5.	Group life insurance	48,000,000		0
6.	Group annuities	10,215,400		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	433,665,605	395,331,088	513,509,745
12.	Deposit-type contracts	2,359,135,186	1,362,343,631	2,272,674,392
13.	Total	2,792,800,791	1,757,674,719	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

NOTES TO FINANCIAL STATEMENTS

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	61,284,675	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	61,284,675	55,222,228
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,179,034,423	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	1,179,034,423	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 nine month period ended September 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 nine month period ended September 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
22943H-AG-1	3,284,069	2,753,535	530,534	2,753,535	2,652,957	09/30/2017
12543P-AQ-6	107,987	79,466	28,521	79,466	45,737	09/30/2017
76111X-ZU-0	57,028	56,230	798	56,230	56,231	09/30/2017
Total	XXX	XXX	1,948,887	XXX	XXX	XXX

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	4,591,842
2. 12 Months or Longer	4,873,273
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	518,300,801
2. 12 Months or Longer	99,894,345

(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 $422.7 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	757,749	—	757,749

* 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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,606,062,107	1,562,562,381	1,307,101,177
2. Current Year General Account Total Collateral Pledged	1,606,062,107	1,562,562,381	1,307,101,177
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	1,307,101,177	1,307,101,177	—	1,285,775,985
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,307,101,177	1,307,101,177	—	1,285,775,985
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 September 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: RMBS	—	7,990,919	—	7,990,919
Common stock: Unaffiliated	217,952,185	—	—	217,952,185
Common stock: Mutual funds	25,939,934	—	—	25,939,934
Derivative assets: Credit default swaps	—	721,889	—	721,889
Derivative assets: Stock warrants	—	35,861	—	35,861
Separate account assets *	57,199,366	11,420,611	—	68,619,977
Total assets at fair value	301,091,485	20,169,280	—	321,260,765

*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 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 and stock warrants. The fair values of these securities have been 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	10,084,923,905	9,735,094,906	10,900,309	9,690,733,038	383,290,558	
Common stock: Unaffiliated **	271,092,285	271,092,285	271,092,285	—	—	
Common stock: Mutual funds	25,939,934	25,939,934	25,939,934	—	—	
Preferred stock	22,762,369	21,051,214	—	9,746,319	13,016,050	
Mortgage loans	859,423,972	834,554,206	—	—	859,423,972	
Cash, cash equivalents, & short-term investments	276,774,257	276,774,525	276,774,257	—	—	
Other invested assets: Surplus notes	40,654,064	33,347,245	—	40,654,064	—	
Securities lending reinvested collateral assets	76,340,393	76,340,393	76,340,393	—	—	
Derivative assets	757,750	757,750	—	757,750	—	
Separate account assets	71,543,057	71,502,419	59,564,101	11,978,956	—	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,396,089,879)	(8,106,681,190)	—	—	(8,396,089,879)	
Derivative liabilities	(874,850)	—	—	—	(874,850)	
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—	
Separate account liabilities *	(2,631,432)	(2,544,189)	—	—	(2,631,432)	
Securities lending liability	(423,954,451)	(423,954,451)	—	(423,954,451)	—	

*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. The fair value of the stock warrants have been determined through the use of third-party pricing services 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	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 September 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: $ 33,507,560

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	$ 79,551,240
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 165,529,125	$ 179,432,723
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 234,316,421	$ 258,983,963
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. $ 422,693,996
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 422,656,623
16.3 Total payable for securities lending reported on the liability page. $ 423,954,451

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	$ 834,554,206
	1.14 Total Mortgages in Good Standing	$ 834,554,206
	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)	$ 834,554,206
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		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	1,088,769	1,598,280	0		2,687,049	0
2. Alaska AK	N	45,921	0	0		45,921	0
3. Arizona AZ	L	837,139	1,427,638	0		2,264,777	0
4. Arkansas AR	L	387,200	9,206,980	0		9,594,180	0
5. California CA	L	5,447,148	3,467,307	0		8,914,455	0
6. Colorado CO	L	1,136,052	571,532	0		1,707,584	0
7. Connecticut CT	L	970,059	1,236,032	0		2,206,091	0
8. Delaware DE	L	334,044	305,950	0		639,994	0
9. District of Columbia DC	L	109,882	692	0		110,574	0
10. Florida FL	L	10,026,557	11,800,717	0		21,827,274	0
11. Georgia GA	L	1,184,087	630,014	0		1,814,101	0
12. Hawaii HI	L	1,603,601	3,396,377	0		4,999,978	0
13. Idaho ID	L	33,909	1,605	0		35,514	0
14. Illinois IL	L	10,726,290	13,669,906	0		24,396,196	0
15. Indiana IN	L	14,266,048	13,682,763	0		27,948,811	83,462
16. Iowa IA	L	140,681	2,005,986	0		2,146,667	0
17. Kansas KS	L	643,752	2,072,509	0		2,716,261	0
18. Kentucky KY	L	8,555,410	2,907,756	0		11,463,166	63,712
19. Louisiana LA	L	4,825,501	19,015,776	0		23,841,277	96,609
20. Maine ME	N	15,201	0	0		15,201	0
21. Maryland MD	L	2,941,613	2,380,526	0		5,322,139	0
22. Massachusetts MA	L	1,311,311	48,532	0		1,359,843	0
23. Michigan MI	L	10,478,200	12,208,530	0		22,686,730	0
24. Minnesota MN	L	1,939,540	1,099,079	0		3,038,619	0
25. Mississippi MS	L	3,870,292	10,387,705	0		14,257,997	0
26. Missouri MO	L	2,762,020	14,811,796	0		17,573,816	0
27. Montana MT	L	26,104	4,167	0		30,271	0
28. Nebraska NE	L	58,820	247,253	0		306,073	0
29. Nevada NV	L	283,005	94,680	0		377,685	0
30. New Hampshire NH	N	6,754	125	0		6,879	0
31. New Jersey NJ	L	3,440,951	1,690,018	0		5,130,969	0
32. New Mexico NM	L	93,345	2,473,154	0		2,566,499	0
33. New York NY	N	124,038	770	0		124,808	0
34. North Carolina NC	L	13,761,022	1,847,179	0		15,608,201	0
35. North Dakota ND	L	12,486	0	0		12,486	0
36. Ohio OH	L	49,305,609	21,541,165	0		70,846,774	2,358,589,403
37. Oklahoma OK	L	870,787	4,062,234	0		4,933,021	0
38. Oregon OR	L	258,747	390,636	0		649,383	0
39. Pennsylvania PA	L	19,420,344	14,005,318	0		33,425,662	0
40. Rhode Island RI	N	9,124	0	0		9,124	0
41. South Carolina SC	L	1,666,179	597,794	0		2,263,973	0
42. South Dakota SD	L	28,959	214,656	0		243,615	0
43. Tennessee TN	L	1,765,778	3,849,785	0		5,615,563	0
44. Texas TX	L	3,611,779	5,451,933	0		9,063,712	0
45. Utah UT	L	84,428	0	0		84,428	0
46. Vermont VT	L	5,021	0	0		5,021	0
47. Virginia VA	L	940,367	352,572	0		1,292,939	0
48. Washington WA	L	48,454,750	102,450	0		48,557,200	0
49. West Virginia WV	L	2,658,686	5,761,047	0		8,419,733	302,000
50. Wisconsin WI	L	2,327,308	5,575,886	0		7,903,194	0
51. Wyoming WY	L	23,033	0	0		23,033	0
52. American Samoa AS	N					0	
53. Guam GU	L	1,752	499,688	0		501,440	0
54. Puerto Rico PR	N	4,631	0	0		4,631	0
55. U.S. Virgin Islands VI	N	397	0	0		397	0
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	7,038	0	0	0	7,038	0
59. Subtotal	(a) 47	234,931,469	196,696,498	0	0	431,627,967	2,359,135,186
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	1,907,985	0	0		1,907,985	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	236,839,454	196,696,498	0	0	433,535,952	2,359,135,186
96. Plus Reinsurance Assumed	XXX	76,641,300	(1,501,981)	0		75,139,319	0
97 Totals (All Business)	XXX	313,480,754	195,194,517	0	0	508,675,271	2,359,135,186
98. Less Reinsurance Ceded	XXX	14,111,812	0	0		14,111,812	0
99. Totals (All Business) less Reinsurance Ceded	XXX	299,368,942	195,194,517	0	0	494,563,459	2,359,135,186
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	7,038	0	0		7,038	
58002. ZZZ Other Alien	XXX		0	0		0	
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	7,038	0	0	0	7,038	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	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
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	55.070	WS Mutual Holding Co	N	

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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	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.040	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	39.630	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	30.850	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	5.860	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	5.860	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	23.800	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	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	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	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
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 3

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 3

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 3

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 3

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 3

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 3

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 3

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	46,500,000	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	47,659,106	95,171,609
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,971	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)	834,554,205	821,277,609
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	834,554,205	821,277,609
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	834,554,205	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	82,080	111,663
	2.2 Additional investment made after acquisition	2,523,172	1,553,595
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	10,203,195	13,406,802
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	2,199,836	1,850,650
8.	Deduct amortization of premium and depreciation	29,026	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)	246,843,006	236,263,420
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	246,843,006	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	1,963,496,269	2,203,727,283
3.	Accrual of discount	4,782,185	7,742,952
4.	Unrealized valuation increase (decrease)	10,777,633	11,599,714
5.	Total gain (loss) on disposals	13,909,274	(19,148)
6.	Deduct consideration for bonds and stocks disposed of	2,246,595,726	2,309,293,328
7.	Deduct amortization of premium	34,400,387	41,628,192
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,948,887	7,676,208
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,132,729,578	10,422,709,217
11.	Deduct total nonadmitted amounts	78,121,697	67,569,983
12.	Statement value at end of current period (Line 10 minus Line 11)	10,054,607,881	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)	6,070,714,863	861,517,647	926,387,295	124,247,926	6,154,116,874	6,070,714,863	6,130,093,141	6,274,155,232
2. NAIC 2 (a)	3,186,904,010	1,788,921,885	1,786,285,673	(81,593,692)	3,186,084,461	3,186,904,010	3,107,946,530	3,104,132,521
3. NAIC 3 (a)	461,882,873	210,130,008	186,386,178	(50,717,037)	426,042,938	461,882,873	434,909,666	456,116,571
4. NAIC 4 (a)	248,879,146	58,656,701	39,533,963	65,961	232,107,466	248,879,146	268,067,845	230,014,288
5. NAIC 5 (a)	32,891,166	732,759	7,305,389	654,733	46,425,896	32,891,166	26,973,269	78,908,221
6. NAIC 6 (a)	25,334,961	3,352,505	8,575,612	(2,240,211)	27,685,926	25,334,961	17,871,643	20,040,729
7. Total Bonds	10,026,607,019	2,923,311,505	2,954,474,110	(9,582,320)	10,072,463,561	10,026,607,019	9,985,862,094	10,163,367,562
PREFERRED STOCK								
8. NAIC 1	15,336,390				15,336,390	15,336,390	15,336,390	10,000,000
9. NAIC 2	3,593,186				3,593,186	3,593,186	3,593,186	
10. NAIC 3	2,121,638				2,121,638	2,121,638	2,121,638	2,121,638
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	21,051,214	0	0	0	21,051,214	21,051,214	21,051,214	12,121,638
15. Total Bonds and Preferred Stock	10,047,658,233	2,923,311,505	2,954,474,110	(9,582,320)	10,093,514,775	10,047,658,233	10,006,913,308	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 $ 136,889,862 ; NAIC 2 $ 113,877,327 ; 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	42,289,862	XXX	42,286,862	9,290	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	38,131,887	5,850,248
2. Cost of short-term investments acquired	1,045,596,763	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	1,041,435,939	1,450,904,941
7. Deduct amortization of premium	2,849	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)	42,289,862	38,131,887
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	42,289,862	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	24,928
3.	Unrealized Valuation increase/(decrease)	317,580
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(56,519)
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)	757,753
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	757,753

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
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,518,922	15,731,110	10/27/2014	12/20/2019	Deutsche Bank	280,675	280,675	50185V-AA-1	LCCM 2014-909 A	1FM	15,238,247	15,450,435
251799A*3	Devon Energy 251799AA0	3	15,000,000	15,266,090	15,415,238	10/23/2014	12/20/2019	Morgan Stanley	264,728	264,728	05544B-AA-5	BHMS 2014-ATLS	1FM	15,001,363	15,150,510
251799A*3	Devon Energy 251799AA0	3	10,000,000	10,315,969	10,610,875	10/23/2014	12/20/2019	Morgan Stanley	176,485	176,485	91830M-AA-4	VNDO 2013-PENN A	1FM	10,139,484	10,434,390
9999999 - Totals				41,100,982	41,757,223	XXX	XXX	XXX	721,888	721,888	XXX	XXX	XXX	40,379,094	41,035,335

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	51,077,069			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	81,051	XXX		XXX	230,962
4. Less: Closed or Disposed of Transactions					1	10,057,136			1	10,057,136
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	2	41,100,984	0	0	2	41,100,984

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	757,749	
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)		757,749
4.	Part D, Section 1, Column 5	757,749	
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	(117,101)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(117,101)
10.	Part D, Section 1, Column 8	757,749	
11.	Part D, Section 1, Column 9	(874,850)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	40,304,353	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	40,304,353	
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	7,826,477,533	8,643,682,487
3.	Accrual of discount	118	125
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	14,071	7,326
6.	Deduct consideration received on disposals	7,655,455,056	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)	208,477,328	37,440,662
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	208,477,328	37,440,662

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
0001196	Apex	NC		09/21/2017	4.200	14,000,000	0	20,125,000
0599999. Mortgages in good standing - Commercial mortgages-all other						14,000,000	0	20,125,000
0899999. Total Mortgages in good standing						14,000,000	0	20,125,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						14,000,000	0	20,125,000

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
0001174	Norcross	GA		12/20/2012	09/21/2017	34,430,209	0	0	0	0	0	0	33,828,102	33,828,102	0	0	0
0199999. Mortgages closed by repayment						34,430,209	0	0	0	0	0	0	33,828,102	33,828,102	0	0	0
0001094	Fremont	CA		08/17/2001		4,168,715	0	0	0	0	0	0	0	199,305	0	0	0
0001106	Germantown	TN		09/06/2002		7,967,477	0	0	0	0	0	0	0	76,796	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,667,213	0	0	0	0	0	0	0	33,017	0	0	0
0001112	Indianapolis	IN		12/19/2002		656,614	0	0	0	0	0	0	0	46,513	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,964,301	0	0	0	0	0	0	0	35,692	0	0	0
0001126	Austin	TX		09/24/2004		8,755,664	0	0	0	0	0	0	0	54,212	0	0	0
0001131	Austin	TX		10/25/2005		1,827,673	0	0	0	0	0	0	0	31,138	0	0	0
0001132	Santa Rosa	CA		11/28/2005		6,126,290	0	0	0	0	0	0	0	35,788	0	0	0
0001135	Bloomington	IN		03/22/2007		36,892,746	0	0	0	0	0	0	0	216,856	0	0	0
0001141	San Antonio	TX		04/09/2008		31,531,181	0	0	0	0	0	0	0	155,941	0	0	0
0001144	Owasso	OK		09/23/2008		7,443,005	0	0	0	0	0	0	0	53,596	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,826,178	0	0	0	0	0	0	0	79,830	0	0	0
0001151	Lorton	VA		09/28/2009		19,343,451	0	0	0	0	0	0	0	364,317	0	0	0
0001155	Melbourne	FL		07/08/2010		13,537,194	0	0	0	0	0	0	0	496,840	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,459,352	0	0	0	0	0	0	0	36,596	0	0	0
0001157	Auburn	AL		10/27/2010		7,989,122	0	0	0	0	0	0	0	39,793	0	0	0
0001158	Orlando	FL		01/31/2011		7,078,624	0	0	0	0	0	0	0	80,864	0	0	0
0001160	West Valley	UT		04/28/2011		32,121,063	0	0	0	0	0	0	0	156,151	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,622,408	0	0	0	0	0	0	0	75,904	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,442,699	0	0	0	0	0	0	0	53,996	0	0	0
0001166	Puyallup	WA		02/24/2012		16,947,499	0	0	0	0	0	0	0	187,516	0	0	0

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

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
0001170	Austin	TX		03/29/2012		13,010,130	0	0	0	0	0	0	0	49,543	0	0	0
0001171	McCalla	AL		05/01/2012		26,613,762	0	0	0	0	0	0	0	137,050	0	0	0
0001173	American Canyon	CA		11/14/2012		36,122,386	0	0	0	0	0	0	0	263,093	0	0	0
0001174	Norcross	GA		12/20/2012		34,430,209	0	0	0	0	0	0	0	203,005	0	0	0
0001175	Destin	FL		01/03/2013		36,988,964	0	0	0	0	0	0	0	170,108	0	0	0
0001176	National City	CA		02/27/2013		9,874,853	0	0	0	0	0	0	0	69,346	0	0	0
0001177	South Attleboro	MA		07/22/2013		46,456,952	0	0	0	0	0	0	0	242,792	0	0	0
0001178	Lorton	VA		09/18/2013		7,017,277	0	0	0	0	0	0	0	46,770	0	0	0
0001179	Houston	TX		10/10/2013		21,537,130	0	0	0	0	0	0	0	160,105	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,907,503	0	0	0	0	0	0	0	11,258	0	0	0
0001181	Melbourne	FL		09/02/2014		1,850,862	0	0	0	0	0	0	0	47,774	0	0	0
0001182	Raleigh	NC		11/14/2014		25,442,724	0	0	0	0	0	0	0	89,241	0	0	0
0001183	Roseville	CA		11/20/2014		2,814,225	0	0	0	0	0	0	0	25,133	0	0	0
0001184	Greenville	SC		12/11/2014		14,111,872	0	0	0	0	0	0	0	71,607	0	0	0
0001185	Owings Mills	MD		01/29/2015		22,000,000	0	0	0	0	0	0	0	93,369	0	0	0
0001186	Rocky River	OH		02/10/2015		29,059,296	0	0	0	0	0	0	0	136,956	0	0	0
0001193	Santa Monica	CA		06/30/2016		24,856,365	0	0	0	0	0	0	0	151,201	0	0	0
0001194	San Jose	CA		10/07/2016		44,860,611	0	0	0	0	0	0	0	214,476	0	0	0
0299999. Mortgages with partial repayments						653,323,590	0	0	0	0	0	0	0	4,693,488	0	0	0
0599999 - Totals						687,753,799	0	0	0	0	0	0	33,828,102	38,521,590	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011			607,549		1,388,045	31.870
	31.87 % PARTNERSHIP INTEREST											
	LIMITED LIABILITY COMPANY											
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	607,549	0	1,388,045	XXX
	MPC NC 2017 Energy LP	Atlantga	GA	MPC NC 2017 Energy LP		07/31/2017		82,080	0	0	54,720	
1599999. Joint Venture Interests - Common Stock - Unaffiliated								82,080	0	0	54,720	XXX
4499999. Total - Unaffiliated								82,080	607,549	0	1,442,765	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								82,080	607,549	0	1,442,765	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	08/25/2017	9,326,636					0		1,724,430	1,724,430			0	435,017
	14.36% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							9,326,636	0	0	0	0	0	0	1,724,430	1,724,430	0	0	0	435,017
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/07/2017	6,918	0	0	0	0	0	0	6,918	6,918	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							6,918	0	0	0	0	0	0	6,918	6,918	0	0	0	0
4499999. Total - Unaffiliated							9,333,554	0	0	0	0	0	0	1,731,348	1,731,348	0	0	0	435,017
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							9,333,554	0	0	0	0	0	0	1,731,348	1,731,348	0	0	0	435,017

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)
36176F-3G-1	G2 POOL # 765199 4.547% 08/01/42		09/01/2017	Interest Capitalization		81,720	81,720	0	1
36176F-Z9-2	G2 #765168 4.616% 11/22/61		07/01/2017	Interest Capitalization		36,764	36,764	0	1
36230U-YL-7	G2 RF #759715 4.674% 10/26/61		07/01/2017	Interest Capitalization		22,227	22,227	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2017	Interest Capitalization		29,777	29,777	0	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		09/01/2017	Interest Capitalization		11,498	11,498	0	1
690353-X5-1	OPIC AGENCY DEBENTURES 1.120% 08/15/29		09/18/2017	WELLS FARGO		4,800,000	4,800,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						4,981,986	4,981,986	0	XXX
3132XS-BQ-2	FGLMC POOL #Q50046 3.500% 08/01/47		08/14/2017	PERFORMANCE TRUST CAPITAL		20,712,500	20,000,000	31,111	1
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2017	Interest Capitalization		12,542	12,542	0	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		07/01/2017	J P MORGAN SEC FIXED INC		49,186,980	47,638,722	55,579	1
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		07/05/2017	PNC CAPITAL MARKETS		5,000,000	5,000,000	362	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						74,912,022	72,651,264	87,052	XXX
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		09/26/2017	DEUTSCHE BANK		4,277,862	4,150,000	63,288	2FE
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		08/15/2017	J P MORGAN SEC FIXED INC		4,963,050	5,000,000	0	1FE
02527T-AC-0	ACAR 2017-3 B 2.250% 01/11/21		08/29/2017	CITIGROUP GLOBAL MKTS		199,989	200,000	0	1FE
025816-BN-8	AMERICAN EXPRESS CO 1.921% 08/01/22		07/27/2017	BARCLAYS		15,000,000	15,000,000	0	1FE
02665W-BR-1	AMERICAN HONDA FINANCE 1.463% 01/22/19		07/17/2017	DEUTSCHE BANK		2,200,000	2,200,000	0	1FE
04684T-AA-9	A10 2017-1A A1FL 2.087% 03/15/36		08/08/2017	DEUTSCHE BANK		217,000	217,000	0	1FE
04684T-AJ-0	A10 2017-1A C 4.471% 03/15/36		08/08/2017	DEUTSCHE BANK		2,409,661	2,410,000	0	2AM
04684T-AL-5	A10 2017-1A D 4.969% 03/15/36		08/08/2017	DEUTSCHE BANK		3,239,927	3,240,000	0	2AM
080555-AF-2	BELO A H CORP 7.250% 09/15/27		08/01/2017	Various		1,920,724	1,683,000	46,894	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		5,084,000	5,084,000	0	3FE
12592P-BG-7	COMM 2014-UBS6 XA 1.030% 12/10/47		07/26/2017	UBS WARBURG		1,590,169	31,729,015	27,221	1FE
12636Y-AB-8	CRH AMERICA FINANCE INC 4.400% 05/09/47		07/05/2017	JEFFERIES & CO		1,030,750	1,000,000	7,456	2FE
14042R-HB-0	CAPITAL ONE NA 2.132% 08/08/22		08/03/2017	MORGAN STANLEY FIXED INC		25,000,000	25,000,000	0	2FE
15189W-AJ-9	CENTERPOINT 4.100% 09/01/47		08/21/2017	DEUTSCHE BANK		2,982,510	3,000,000	0	2FE
166754-AN-1	CHEVRON PHILLIPS CHEM 2.061% 05/01/20		08/08/2017	MIZUHO SECURITIES USA INC		18,760,814	18,585,000	10,638	1FE
171340-AM-4	CHURCH & DWIGHT CO INC 1.464% 01/25/19		07/20/2017	BANK of AMERICA SEC		4,900,000	4,900,000	0	2FE
17325F-AG-3	CITIBANK NA 1.581% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		8,000,000	8,000,000	0	1FE
20030N-BZ-3	COMCAST CORP 4.000% 08/15/47		08/07/2017	CITIGROUP GLOBAL MKTS		4,958,450	5,000,000	1,667	1FE
224044-CK-1	COX COMMUNICATIONS INC 4.600% 08/15/47		07/24/2017	RBC/DAIN		4,969,300	5,000,000	0	2FE
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		09/14/2017	GUGGENHEIM CAPITAL MARKETS		8,000,000	8,000,000	0	2AM
23918K-AR-9	DAVITA INC 5.000% 05/01/25		09/28/2017	SUNTRUST		4,943,750	5,000,000	104,861	4FE
24422E-TW-9	JOHN DEERE CAPITAL 2.800% 09/08/27		09/15/2017	CREDIT SUISSE FIRST BOSTON		4,930,900	5,000,000	4,278	1FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		07/06/2017	JEFFERIES & CO		2,203,038	1,980,000	40,205	4FE
25389J-AR-7	DIGITAL REALTY TRUST LP 3.700% 08/15/27		08/02/2017	CITIGROUP GLOBAL MKTS		4,996,200	5,000,000	0	2FE
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		08/02/2017	WELLS FARGO		5,701,916	5,635,000	10,262	1FE
26208F-AJ-0	DRIVE 2017-2 C 2.750% 09/15/23		07/25/2017	J P MORGAN SEC FIXED INC		5,999,732	6,000,000	0	1FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		09/27/2017	FTN FINANCIAL SECURITIES		5,550,387	5,004,000	18,682	2FE
30165L-AC-5	EART 2014-3A C 4.170% 06/15/20		08/21/2017	WELLS FARGO		244,594	240,000	250	1FE
345397-YP-2	FORD MOTOR CREDIT 2.391% 08/03/22		07/31/2017	CITIGROUP GLOBAL MKTS		4,250,000	4,250,000	0	2FE
35671D-CA-1	FREEPORT-MC C&G 6.750% 02/01/22		07/01/2017	Tax Free Exchange		7,409,026	7,197,000	195,668	3FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		08/01/2017	Interest Capitalization		0	0	0	3FM
36186C-BY-8	ALLY FINANCIAL INC 8.000% 11/01/31		07/06/2017	BANK of AMERICA SEC		9,168,750	7,500,000	116,667	3FE
37045V-AN-0	GENERAL MOTORS CO 4.200% 10/01/27		08/02/2017	DEUTSCHE BANK		4,992,600	5,000,000	0	2FE
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		08/07/2017	Various		3,985,970	3,980,000	0	4FE
375558-BN-2	GILEAD SCIENCES INC 1.495% 09/20/18		09/14/2017	BANK of AMERICA SEC		3,200,000	3,200,000	0	1FE
375558-BQ-5	GILEAD SCIENCES INC 1.575% 09/20/19		09/14/2017	BANK of AMERICA SEC		18,200,000	18,200,000	0	1FE
428040-CJ-6	HERTZ CORP 6.750% 04/15/19		08/09/2017	JEFFERIES & CO		4,956,250	5,000,000	111,563	4FE
42806D-AQ-2	HERTZ 2016-1A A 2.320% 03/25/20		09/25/2017	SOCIETE GENERALE		229,677	230,000	30	1FE
42824C-AZ-2	HP ENTERPRISE CO 2.100% 10/04/19		09/11/2017	J P MORGAN SEC FIXED INC		499,970	500,000	0	2FE
437076-BT-8	HOME DEPOT 2.800% 09/14/27		09/20/2017	BARCLAYS		4,913,850	5,000,000	3,111	1FE
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		07/01/2017	PERFORMANCE TRUST CAPITAL		3,352,505	3,307,033	4,226	6FE
48283P-AA-9	KABB 2017-1 A 4.571% 03/15/22		08/10/2017	GUGGENHEIM CAPITAL MARKETS		205,857	200,000	254	1FE
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		2,291,938	2,200,000	2,246	2FE
521865-AY-1	LEAR CORP 3.800% 09/15/27		08/16/2017	Various		7,969,250	8,000,000	2,111	2FE
55279H-AQ-3	M&T TRUST CO 3.400% 08/17/27		08/14/2017	J P MORGAN SEC FIXED INC		2,998,980	3,000,000	0	1FE
589929-PY-8	MLMI 1998-C1 E 6.750% 11/15/26		08/25/2017	AMHERST SECURITIES GROUP		217,383	200,000	1,088	1FE
59980C-AE-3	MCMLT 2017-3 M1 3.250% 02/25/58		09/21/2017	WELLS FARGO		5,029,206	5,000,000	12,188	1FE
62539B-AA-3	MULTI-COLOR CORP 4.875% 11/01/25		09/20/2017	BANK of AMERICA SEC		7,374,000	7,374,000	0	4FE
637417-AK-2	NATL RETAIL PROP 3.500% 10/15/27		09/06/2017	WELLS FARGO		4,979,650	5,000,000	0	2FE
665859-AP-9	NORTHERN TRUST CORP 3.950% 10/30/25		08/22/2017	Various		11,135,349	10,423,000	131,518	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)
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		09/28/2017	SUNTRUST		8,207,134	8,200,000	110,700	1FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		09/27/2017	Various		4,865,014	4,900,000	90,854	1FE
69353R-FF-0	PNC BANK NA 1.817% 07/27/22		07/25/2017	PNC CAPITAL MARKETS		10,000,000	10,000,000	0	1FE
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		09/21/2017	Various		2,999,129	2,965,000	6,424	1FE
72147K-AC-2	PILGRIM'S PRIDE CORP 5.750% 03/15/25		09/26/2017	BARCLAYS		961,860	943,000	2,109	4FE
72147K-AE-8	PILGRIM'S PRIDE CORP 5.875% 09/30/27		09/27/2017	Various		4,013,833	3,943,000	0	4
74333J-AR-2	PROG 2017-SFR1 F 5.350% 08/17/34		07/13/2017	DEUTSCHE BANK		3,249,869	3,250,000	0	3AM
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		08/23/2017	SEAPORT GROUP LLC		7,358,280	7,214,000	164,119	4FE
767754-CH-5	RITE AID CORP 6.125% 04/01/23		07/18/2017	BANK of AMERICA SEC		5,925,000	6,000,000	174,563	4FE
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 10/25/47		09/20/2017	WELLS FARGO		4,669,469	4,643,000	12,188	1FE
82281F-AG-9	SCOT 2017-2 A7 3.500% 10/25/47		09/15/2017	BANK of AMERICA SEC		4,762,593	4,750,000	12,931	1FE
82967N-BA-5	SIRIUS XM RADIO INC 5.000% 08/01/27		08/02/2017	J P MORGAN SEC HI-YIELD		2,020,000	2,000,000	11,389	3FE
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		4,900,000	4,900,000	103,376	4FE
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		07/20/2017	CREDIT SUISSE FIRST BOSTON		2,879,150	2,588,000	34,597	4FE
86184R-AD-9	SMPT 2017-MONT B 2.336% 08/20/30		09/08/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
88579Y-AY-7	3M CO. 2.875% 10/15/27		09/21/2017	BANK of AMERICA SEC		4,969,300	5,000,000	0	1FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		180,249	174,002	0	4Z
896818-AH-4	TRIUMPH GROUP INC 4.875% 04/01/21		09/28/2017	Various		719,900	742,000	16,157	4FE
90117P-AG-0	AOTA 2015-1211 XB 0.051% 08/10/35		07/07/2017	J P MORGAN SEC FIXED INC		317,736	89,385,000	1,382	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		08/22/2017	JEFFERIES & CO		2,295,000	2,250,000	4,766	4FE
92277G-AE-7	VENTAS REALTY LP/CAP CRP 3.500% 02/01/25		08/18/2017	Various		1,314,694	1,300,000	2,781	2FE
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		5,878,991	6,030,000	132,643	2FE
92552V-AK-6	VIASAT INC 5.625% 09/15/25		09/07/2017	BANK of AMERICA SEC		6,083,000	6,083,000	0	4FE
929566-AJ-6	WABASH NATIONAL CORP 5.500% 10/01/25		09/15/2017	MORGAN STANLEY HI-YLD		2,625,000	2,625,000	0	4FE
94988W-AA-6	WFCM 2014-TISH A 2.267% 02/15/27		09/22/2017	ROBERT W. BAIRD		200,281	200,000	138	1FM
960413-AQ-5	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		07/01/2017	Tax Free Exchange		1,796,174	1,735,000	14,711	2FE
960413-AT-9	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		07/01/2017	Tax Free Exchange		3,981,035	4,000,000	26,400	2FE
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/22/2017	SUSQUEHANNA		1,620,773	1,550,000	2,799	1FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	08/07/2017	Interest Capitalization		6,429	6,429	0	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		08/07/2017	Interest Capitalization		6,429	6,429	0	5
G91703-AB-7	UBS GROUP FUNDING SWITZE 4.125% 09/24/25	D	09/13/2017	DEUTSCHE BANK		2,118,660	2,000,000	39,188	1FE
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC		3,509,065	3,500,000	90,631	1FE
05565E-AH-8	BMW US Capital LLC 2.800% 04/11/26	C	09/28/2017	CITIGROUP GLOBAL MKTS		1,150,783	1,173,000	15,601	1FE
06738E-AE-5	BARCLAYS PLC 3.650% 03/16/25	D	09/13/2017	DEUTSCHE BANK		2,013,340	2,000,000	36,297	2FE
06744C-FY-2	BARCLAYS BANK PLC 1.862% 08/07/19	D	09/28/2017	RBC/DAIN		40,090,800	40,000,000	115,837	1FE
12549A-AL-4	CIFC 2013-1A A1R 2.554% 07/16/30	D	07/21/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
12549A-AN-0	CIFC 2013-1A A2R 3.054% 07/16/30	D	07/21/2017	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0	1FE
21987B-AW-8	CODELCO INC 3.625% 08/01/27	D	07/25/2017	HONG KONG SHANGHAI BK		7,858,960	8,000,000	0	1FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	09/13/2017	CREDIT AGRICOLE SECURITIES		4,073,008	4,070,000	55,623	1FE
225401-AE-8	CREDIT SUISSE GROUP-SPON ADR 2.517% 12/14/23	D	09/11/2017	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	2FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/13/2017	Various		3,135,090	3,000,000	1,813	1FE
25156P-AT-0	DEUTSCHE TELEKOM 1.774% 09/19/19	D	08/30/2017	RBC/DAIN		3,007,350	3,000,000	11,163	2FE
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	09/13/2017	DEUTSCHE BANK		2,094,920	2,000,000	23,833	1FE
59284M-AD-6	MEXICO CITY AIRPORT TRUST 5.500% 07/31/47	D	09/13/2017	HONG KONG SHANGHAI BK		1,987,960	2,000,000	0	2FE
75625Q-AE-9	RECKITT BENCKISER TSY 3.000% 06/26/27	D	09/28/2017	BARCLAYS		2,491,841	2,523,000	20,184	1FE
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	09/06/2017	JEFFERIES & CO		4,055,321	4,142,000	137,087	4FE
90352J-AD-5	UBS GROUP FUNDING SWITZE 2.265% 08/15/23	D	08/07/2017	UBS WARBURG		15,000,000	15,000,000	0	1FE
G7219*-AJ-4	PREMIER OIL PLC MWB 8.960% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		236,101	236,101	0	3Z
G7219*-AN-5	PREMIER OIL PLC 9.140% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		396,706	396,706	0	3Z
G7219*-AR-6	PREMIER OIL PLC B 8.960% 05/31/21	D	07/31/2017	Taxable Exchange		7,200,000	8,000,000	0	3Z
G7219*-AV-7	PREMIER OIL PLC C 9.140% 05/31/21	D	07/31/2017	Taxable Exchange		2,700,000	3,000,000	0	3Z
Q0697#-AA-4	AUSGRID FIN PTY PP 3.500% 10/01/27	D	08/28/2017	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						500,561,161	616,441,715	2,388,656	XXX
21869M-AA-5	CORESTATES CAPTL III 1.885% 02/15/27		07/20/2017	J P MORGAN SEC FIXED INC		9,562,500	10,000,000	34,549	1AM
744320-AM-4	PRUDENTIAL FINANCIAL 5.625% 06/15/43		09/14/2017	SOCIETE GENERALE		5,111,250	4,700,000	68,297	2FE
4899999. Subtotal - Bonds - Hybrid Securities						14,673,750	14,700,000	102,846	XXX
8399997. Total - Bonds - Part 3						595,128,919	708,774,965	2,578,554	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						595,128,919	708,774,965	2,578,554	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
501044-10-1	KROGER CO		08/25/2017	Various	872,247.000	20,110,479		0	L
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	14,169.000	383,980		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,494,459	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		09/25/2017	Capital Contribution	0.000	500,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						20,994,459	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						20,994,459	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						20,994,459	XXX	0	XXX
9999999 - Totals						616,123,378	XXX	2,578,554	XXX

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

SCHEDULE D - PART 4

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

1 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 DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36202K-FD-2	G2 # 8264 2.500% 09/20/17		08/01/2017	Paydown		257	257	262	253	0	4	0	4	0	257	0	0	0	4	09/20/2017	1
38378K-DQ-9	GNR 2013 46 IO 1.091% 09/16/43		08/01/2017	Paydown		0	0	73,821	35,014	0	(35,014)	0	(35,014)	0	0	0	0	0	7,643	09/16/2043	1
36225C-FW-1	GNMA ARM # 80180 2.375% 03/20/28		09/01/2017	Paydown		957	957	966	886	0	70	0	70	0	957	0	0	0	14	03/20/2028	1
36176F-3G-1	G2 POOL # 765199 4.547% 08/01/42		08/01/2017	Paydown		80,361	80,361	88,815	82,479	0	(2,150)	0	(2,150)	0	80,361	0	0	0	2,739	08/01/2042	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		09/01/2017	Paydown		2,204	2,204	2,270	2,106	0	98	0	98	0	2,204	0	0	0	32	09/20/2024	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		09/22/2017	BREAN CAPITAL LLC		36,304	35,354	36,415	33,785	0	87	0	87	0	33,871	0	2,433	2,433	616	09/20/2024	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		09/01/2017	Paydown		136	136	137	128	0	8	0	8	0	136	0	0	0	2	09/20/2024	1
36202K-NU-5	G2 # 8503 2.125% 09/20/24		09/22/2017	BREAN CAPITAL LLC		2,242	2,183	2,205	2,061	0	7	0	7	0	2,068	0	174	174	38	09/20/2024	1
36225C-A8-9	GNMA ARM # 80030 2.375% 01/20/27		09/01/2017	Paydown		725	725	736	674	0	51	0	51	0	725	0	0	0	11	01/20/2027	1
36202K-DB-8	G2 # 8198 2.625% 05/20/23		09/01/2017	Paydown		2,445	2,445	2,495	2,291	0	154	0	154	0	2,445	0	0	0	35	05/20/2023	1
36225D-NS-9	G2AR # 81300 3.203% 04/20/35		09/01/2017	Paydown		278	278	275	276	0	3	0	3	0	278	0	0	0	5	04/20/2035	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		09/01/2017	Paydown		1,443	1,443	1,452	1,366	0	77	0	77	0	1,443	0	0	0	24	01/20/2021	1
36202K-FC-4	G2 # 8263 2.125% 09/20/17		08/01/2017	Paydown		31	31	32	31	0	0	0	0	0	31	0	0	0	0	09/20/2017	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		09/01/2017	Paydown		804	804	821	754	0	50	0	50	0	804	0	0	0	15	03/20/2025	1
36202K-DW-2	G2 # 8217 2.625% 06/20/23		09/01/2017	Paydown		2,885	2,885	2,958	2,713	0	171	0	171	0	2,885	0	0	0	41	06/20/2023	1
36202K-ZQ-1	G2 # 8851 2.250% 10/20/21		09/01/2017	Paydown		1,713	1,713	1,773	1,649	0	64	0	64	0	1,713	0	0	0	25	10/20/2021	1
690353-H9-1	OPIC US Agency Floating Rate 1.005% 09/15/22		09/15/2017	Redemption 100.0000		46,740	46,740	46,740	46,740	0	0	0	0	0	46,740	0	0	0	320	09/15/2022	1
36179N-RP-5	G2 MA1394 2.303% 10/20/43		09/01/2017	Paydown		5,147	5,147	5,245	5,243	0	(96)	0	(96)	0	5,147	0	0	0	72	10/20/2043	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		07/18/2017	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	687	07/15/2025	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		09/01/2017	Paydown		613	613	588	597	0	16	0	16	0	613	0	0	0	31	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		09/01/2017	Paydown		13,159	13,159	12,643	12,832	0	327	0	327	0	13,159	0	0	0	709	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		09/01/2017	Paydown		352	352	323	333	0	18	0	18	0	352	0	0	0	18	05/15/2023	1
36204K-U8-4	GNMA # 372407 7.500% 03/15/27		09/01/2017	Paydown		10,582	10,582	10,569	10,565	0	18	0	18	0	10,582	0	0	0	594	03/15/2027	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		09/01/2017	Paydown		79	79	72	75	0	4	0	4	0	79	0	0	0	4	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		09/01/2017	Paydown		250	250	256	254	0	(4)	0	(4)	0	250	0	0	0	13	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		09/01/2017	Paydown		219	219	220	219	0	(1)	0	(1)	0	219	0	0	0	11	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		09/01/2017	Paydown		1,078	1,078	1,067	1,070	0	8	0	8	0	1,078	0	0	0	58	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		09/01/2017	Paydown		525	525	501	509	0	16	0	16	0	525	0	0	0	28	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		09/01/2017	Paydown		3,785	3,785	3,747	3,756	0	28	0	28	0	3,785	0	0	0	224	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		09/01/2017	Paydown		775	775	767	769	0	6	0	6	0	775	0	0	0	41	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		09/01/2017	Paydown		775	775	776	775	0	0	0	0	0	775	0	0	0	39	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		09/01/2017	Paydown		195	195	200	199	0	(3)	0	(3)	0	195	0	0	0	10	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		09/01/2017	Paydown		165	165	160	162	0	4	0	4	0	165	0	0	0	8	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		09/01/2017	Paydown		118	118	119	119	0	0	0	0	0	118	0	0	0	6	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		09/01/2017	Paydown		240	240	240	240	0	0	0	0	0	240	0	0	0	12	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		09/01/2017	Paydown		10,507	10,507	10,484	10,482	0	25	0	25	0	10,507	0	0	0	579	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		09/01/2017	Paydown		825	825	838	834	0	(9)	0	(9)	0	825	0	0	0	39	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		09/01/2017	Paydown		235	235	235	235	0	0	0	0	0	235	0	0	0	12	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		09/01/2017	Paydown		445	445	438	439	0	6	0	6	0	445	0	0	0	22	04/15/2027	1
38379U-WM-4	GNR 2016-86 IO 1.049% 03/16/58		09/01/2017	Paydown		0	0	11,539	10,698	0	(10,698)	0	(10,698)	0	0	0	0	0	970	03/16/2058	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		09/01/2017	Paydown		798	798	803	802	0	(3)	0	(3)	0	798	0	0	0	40	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		09/01/2017	Paydown		411	411	412	411	0	(1)	0	(1)	0	411	0	0	0	21	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		09/01/2017	Paydown		706	706	695	697	0	9	0	9	0	706	0	0	0	35	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		09/01/2017	Paydown		562	562	555	556	0	6	0	6	0	562	0	0	0	28	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		09/01/2017	Paydown		887	887	890	889	0	(1)	0	(1)	0	887	0	0	0	44	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		09/01/2017	Paydown		580	580	588	586	0	(6)	0	(6)	0	580	0	0	0	25	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		09/01/2017	Paydown		122	122	124	123	0	(1)	0	(1)	0	122	0	0	0	6	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		09/01/2017	Paydown		416	416	408	410	0	7	0	7	0	416	0	0	0	23	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		09/01/2017	Paydown		909	909	918	915	0	(6)	0	(6)	0	909	0	0	0	47	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		09/01/2017	Paydown		451	451	453	452	0	(1)	0	(1)	0	451	0	0	0	23	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		09/01/2017	Paydown		265	265	266	266	0	0	0	0	0	265	0	0	0	13	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		09/01/2017	Paydown		70	70	71	70	0	(1)	0	(1)	0	70	0	0	0	4	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		09/01/2017	Paydown		235	235	235	235	0	0	0	0	0	235	0	0	0	12	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		09/01/2017	Paydown		256	256	256	255	0	1	0	1	0	256	0	0	0	13	04/15/2027	1
38378B-TK-5	GNR 2012-53 IO 0.958% 03/16/47		09/01/2017	Paydown		0	0	302,841	125,973	0	(125,973)	0	(125,973)	0	0	0	0	0	30,738	03/16/2047	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		09/01/2017	Paydown		394	394	386	388	0	6	0	6	0	394	0	0	0	19	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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		09/01/2017	Paydown		947	947	952	951	0	(3)	0	(3)	0	947	0	0	0	47	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		09/01/2017	Paydown		500	500	512	509	0	(9)	0	(9)	0	500	0	0	0	26	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		09/01/2017	Paydown		1,224	1,224	1,242	1,237	0	(13)	0	(13)	0	1,224	0	0	0	53	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		09/01/2017	Paydown		15,431	15,431	15,648	15,590	0	(159)	0	(159)	0	15,431	0	0	0	667	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		09/01/2017	Paydown		1,147	1,147	1,163	1,158	0	(11)	0	(11)	0	1,147	0	0	0	54	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		09/01/2017	Paydown		105	105	104	104	0	1	0	1	0	105	0	0	0	5	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		09/01/2017	Paydown		1,320	1,320	1,338	1,333	0	(14)	0	(14)	0	1,320	0	0	0	57	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		09/01/2017	Paydown		444	444	436	437	0	6	0	6	0	444	0	0	0	21	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		09/01/2017	Paydown		378	378	378	378	0	0	0	0	0	378	0	0	0	17	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		09/01/2017	Paydown		157	157	156	156	0	1	0	1	0	157	0	0	0	8	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		09/01/2017	Paydown		479	479	479	479	0	0	0	0	0	479	0	0	0	22	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		09/01/2017	Paydown		1,060	1,060	1,075	1,071	0	(11)	0	(11)	0	1,060	0	0	0	46	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		09/01/2017	Paydown		475	475	475	474	0	0	0	0	0	475	0	0	0	21	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		09/01/2017	Paydown		406	406	405	405	0	0	0	0	0	406	0	0	0	18	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		09/01/2017	Paydown		2,095	2,095	2,094	2,093	0	1	0	1	0	2,095	0	0	0	91	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		09/01/2017	Paydown		461	461	461	461	0	0	0	0	0	461	0	0	0	20	05/15/2029	1
36210X-V4-6	GNMA # 505635 6.500% 05/15/29		08/01/2017	Paydown		45,091	45,091	45,083	45,061	0	30	0	30	0	45,091	0	0	0	1,953	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		09/01/2017	Paydown		1,004	1,004	998	999	0	5	0	5	0	1,004	0	0	0	50	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		09/01/2017	Paydown		1,238	1,238	1,242	1,240	0	(2)	0	(2)	0	1,238	0	0	0	62	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		09/01/2017	Paydown		908	908	922	917	0	(9)	0	(9)	0	908	0	0	0	42	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		09/01/2017	Paydown		2,847	2,847	2,848	2,846	0	0	0	0	0	2,847	0	0	0	148	09/15/2029	1
38379U-TJ-5	GNR 2016-72 IO 0.896% 12/16/55		09/01/2017	Paydown		0	0	13,043	11,831	0	(11,831)	0	(11,831)	0	0	0	0	0	2,170	12/16/2055	1
36202K-2S-3	G2 # 8885 2.250% 12/20/21		09/01/2017	Paydown		171	171	176	164	0	7	0	7	0	171	0	0	0	2	12/20/2021	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2017	Paydown		9,085	9,085	10,132	9,861	0	(775)	0	(775)	0	9,085	0	0	0	266	05/16/2051	1
36176F-Z5-0	G2 #765164 4.604% 10/20/61		09/01/2017	Paydown		1,089,984	1,089,984	1,173,486	1,105,922	0	(15,938)	0	(15,938)	0	1,089,984	0	0	0	34,113	10/20/2061	1
36202K-5J-0	G2 # 8949 2.125% 08/20/26		09/01/2017	Paydown		186	186	191	177	0	10	0	10	0	186	0	0	0	3	08/20/2026	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2017	Paydown		187,578	187,578	179,152	180,167	0	7,411	0	7,411	0	187,578	0	0	0	3,440	09/15/2030	1
36225C-CN-4	GNMA ARM # 80076 2.625% 05/20/27		09/01/2017	Paydown		541	541	553	503	0	39	0	39	0	541	0	0	0	8	05/20/2027	1
36230R-NU-6	G2 #756703 4.533% 11/21/61		09/01/2017	Paydown		1,859,921	1,859,921	1,995,652	1,884,598	0	(24,677)	0	(24,677)	0	1,859,921	0	0	0	53,089	11/21/2061	1
38378B-RJ-0	GNR 2012-35 B 3.383% 11/16/43		09/01/2017	Paydown		299,748	299,748	341,174	330,015	0	(30,267)	0	(30,267)	0	299,748	0	0	0	9,478	11/16/2043	1
36176F-2C-1	G2 #765171 4.648% 12/20/61		09/01/2017	Paydown		276,702	276,702	300,279	281,784	0	(5,083)	0	(5,083)	0	276,702	0	0	0	8,549	05/01/2048	1
36230U-YF-0	G2 4.683% 09/01/46		09/01/2017	Paydown		748,381	748,381	806,240	759,789	0	(11,408)	0	(11,408)	0	748,381	0	0	0	23,402	09/01/2046	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 2.303% 12/20/44		09/01/2017	Paydown		16,491	16,491	16,751	16,746	0	(256)	0	(256)	0	16,491	0	0	0	227	12/20/2044	1
36225C-DJ-2	GNMA ARM # 80104 2.125% 08/20/27		09/01/2017	Paydown		434	434	446	412	0	22	0	22	0	434	0	0	0	7	08/20/2027	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		09/01/2017	Paydown		48,982	48,982	50,344	49,008	0	(26)	0	(26)	0	48,982	0	0	0	1,957	05/16/2032	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		09/01/2017	Paydown		250	250	265	263	0	(13)	0	(13)	0	250	0	0	0	11	09/15/2032	1
36202K-XR-1	G2 # 8788 2.375% 01/20/26		09/01/2017	Paydown		198	198	202	185	0	13	0	13	0	198	0	0	0	3	01/20/2026	1
36225C-GG-5	GNMA ARM # 80198 2.625% 05/20/28		09/01/2017	Paydown		1,311	1,311	1,337	1,212	0	98	0	98	0	1,311	0	0	0	18	05/20/2028	1
38378B-DB-2	GNR 2012-23 IO 0.800% 06/16/53		07/01/2017	Paydown		0	0	4,393	3,855	0	(3,855)	0	(3,855)	0	0	0	0	0	1,183	06/16/2053	1
36176F-Z9-2	G2 #765168 4.616% 11/22/61		09/01/2017	Paydown		1,092,474	1,092,474	1,169,616	1,104,525	0	(16,193)	0	(16,193)	0	1,092,474	0	0	0	36,009	11/22/2061	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2017	Paydown		112,560	112,560	117,396	115,089	0	(2,529)	0	(2,529)	0	112,560	0	0	0	3,378	08/20/2026	1
36225C-E2-8	GNMA ARM # 80152 2.375% 01/20/28		09/01/2017	Paydown		1,212	1,212	1,232	1,126	0	86	0	86	0	1,212	0	0	0	18	01/20/2028	1
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		09/01/2017	Paydown		365	365	373	340	0	25	0	25	0	365	0	0	0	5	02/20/2028	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2017	Paydown		62,822	62,822	62,901	62,884	0	(62)	0	(62)	0	62,822	0	0	0	1,106	01/15/2033	1
36297E-Z5-7	G2 POOL # 710064 4.650% 03/01/61		09/01/2017	Paydown		1,835,700	1,835,700	1,911,627	1,845,920	0	(10,220)	0	(10,220)	0	1,835,700	0	0	0	56,363	03/01/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2017	Paydown		610,978	610,978	624,305	612,230	0	(3,069)	0	(3,069)	0	610,978	0	0	0	8,544	11/20/2060	1
36225C-EJ-1	GNMA ARM # 80136 2.250% 11/20/27		09/01/2017	Paydown		167	167	172	158	0	9	0	9	0	167	0	0	0	2	11/20/2027	1
36225C-AY-2	GNMA ARM # 80022 2.250% 12/20/26		09/01/2017	Paydown		2,320	2,320	2,345	2,177	0	144	0	144	0	2,320	0	0	0	35	12/20/2026	1
36230U-YL-7	G2 RF #759715 4.674% 10/26/61		09/01/2017	Paydown		613,622	613,622	660,224	620,489	0	(9,249)	0	(9,249)	0	613,622	0	0	0	20,903	10/26/2061	1
36202K-QP-3	G2 # 8562 2.250% 12/20/24		09/01/2017	Paydown		1,060	1,060	1,088	1,009	0	51	0	51	0	1,060	0	0	0	16	12/20/2024	1
38376G-FV-7	GNR 2010-28 IO 1.599% 01/16/52		09/01/2017	Paydown		0	0	391	301	0	(301)	0	(301)	0	0	0	0	0	68	01/16/2052	1
0599999. Subtotal - Bonds - U.S. Governments						9,298,727	9,297,718	10,267,709	9,598,389	0	(310,643)	0	(310,643)	0	9,296,120	0	2,607	2,607	314,643	XXX	XXX
3137AS-NK-6	FHMS K019 X1 1.820% 03/25/22		07/01/2017	Paydown		0	0	9,763	5,524	0	(5,524)	0	(5,524)	0	0	0	0	0	804	03/25/2022	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		09/01/2017	Paydown		73,905	73,905	76,723	75,921	0	(2,016)	0	(2,016)	0	73,905	0	0	0	2,066	05/01/2025	1
3128S4-DY-0	FHARM # 1Q0119 3.576% 09/01/36		09/01/2017	Paydown		3,127	3,127	3,299	3,279	0	(152)	0	(152)	0	3,127	0	0	0	64	09/01/2036	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		09/01/2017	Paydown		11,151	11,151	11,639	11,450	0	(298)	0	(298)	0	11,151	0	0	0	346	05/01/2023	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)
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2017	Paydown		110,456	110,456	113,632	112,543	0	(2,087)	0	(2,087)	0	110,456	0	0	0	3,272	08/01/2024	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		09/01/2017	Paydown		59,870	59,870	63,649	62,720	0	(2,850)	0	(2,850)	0	59,870	0	0	0	1,772	06/01/2025	1
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 6.404% 08/25/28		09/01/2017	Paydown		693	693	699	687	0	6	0	6	0	693	0	0	0	33	08/25/2028	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		09/01/2017	Paydown		12,406	12,406	13,426	13,001	0	(595)	0	(595)	0	12,406	0	0	0	569	07/20/2023	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2017	Paydown		127,160	127,160	118,448	120,626	0	6,535	0	6,535	0	127,160	0	0	0	1,230	07/15/2042	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		09/01/2017	Paydown		396,012	396,012	401,643	401,599	0	(5,587)	0	(5,587)	0	396,012	0	0	0	7,913	06/01/2046	1
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		09/01/2017	Redemption 100.0000		260,342	260,342	260,342	260,342	0	0	0	0	0	260,342	0	0	0	4,947	09/01/2037	1FE
31349U-B5-6	FHARM 782760 3.445% 11/01/36		09/01/2017	Paydown		2,809	2,809	3,005	2,991	0	(182)	0	(182)	0	2,809	0	0	0	53	11/01/2036	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2017	Paydown		81,497	81,497	83,337	82,735	0	(1,238)	0	(1,238)	0	81,497	0	0	0	2,117	12/01/2024	1
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		09/01/2017	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	948	06/01/2027	1FE
373539-L3-7	GEORGIA ST HSG & FIN AUTH REV 4.550% 12/01/38		07/03/2017	Redemption 100.0000		865,000	865,000	865,000	865,000	0	0	0	0	0	865,000	0	0	0	22,959	12/01/2038	1FE
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		09/01/2017	Paydown		10,925	10,925	10,975	10,958	0	(32)	0	(32)	0	10,925	0	0	0	510	05/01/2031	1
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		09/28/2017	Redemption 100.0000		547,415	547,415	547,415	547,415	0	0	0	0	0	547,415	0	0	0	64,559	10/25/2037	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2017	Redemption 100.0000		118,712	118,712	118,712	118,712	0	0	0	0	0	118,712	0	0	0	2,171	07/01/2041	1FE
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2017	Paydown		314,804	314,804	310,869	311,462	0	3,342	0	3,342	0	314,804	0	0	0	5,424	02/25/2032	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		09/01/2017	Paydown		387,399	387,399	417,046	416,585	0	(29,186)	0	(29,186)	0	387,399	0	0	0	10,185	06/01/2043	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		09/01/2017	Paydown		294,896	294,896	315,355	312,998	0	(18,102)	0	(18,102)	0	294,896	0	0	0	7,098	03/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		09/01/2017	Paydown		2,650	2,650	2,623	2,625	0	25	0	25	0	2,650	0	0	0	97	08/01/2033	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		09/01/2017	Paydown		494,759	494,759	493,831	493,823	0	936	0	936	0	494,759	0	0	0	10,047	08/01/2032	1
3132XS-BQ-2	FGLMC POOL #Q50046 3.500% 08/01/47		09/01/2017	Paydown		60,014	60,014	62,152	0	0	(2,138)	0	(2,138)	0	60,014	0	0	0	175	08/01/2047	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		09/01/2017	Paydown		97,859	97,859	98,287	97,887	0	(28)	0	(28)	0	97,859	0	0	0	2,940	09/15/2024	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		09/01/2017	Paydown		203,114	203,114	204,384	203,283	0	(168)	0	(168)	0	203,114	0	0	0	6,047	04/15/2025	1
3137AP-PA-2	FHLMC K018 1.522% 01/25/22		07/01/2017	Paydown		0	0	5,500	2,898	0	(2,898)	0	(2,898)	0	0	0	0	0	446	01/25/2022	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		07/01/2017	J P MORGAN SEC FIXED INC		50,057,657	48,481,992	50,057,657	0	0	0	0	0	0	50,057,657	0	0	0	56,562		1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		09/01/2017	Paydown		1,505,689	1,505,689	1,554,623	0	0	(48,935)	0	(48,935)	0	1,505,689	0	0	0	6,816	05/01/2045	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		09/01/2017	Paydown		13,645	13,645	13,883	13,846	0	(201)	0	(201)	0	13,645	0	0	0	447	09/01/2034	1
3137A2-B3-4	FHMS K009 X1 1.475% 08/25/20		08/01/2017	Paydown		0	0	112,166	56,958	0	(56,958)	0	(56,958)	0	0	0	0	0	12,971	08/25/2020	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		09/01/2017	Paydown		10,344	10,344	10,186	10,203	0	141	0	141	0	10,344	0	0	0	379	07/01/2033	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		09/01/2017	Paydown		47,425	47,425	50,419	49,691	0	(2,266)	0	(2,266)	0	47,425	0	0	0	1,422	07/01/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		09/01/2017	Paydown		219,203	219,203	207,969	214,726	0	4,477	0	4,477	0	219,203	0	0	0	5,807	02/15/2025	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		09/01/2017	Paydown		11,191	11,191	11,384	11,363	0	(172)	0	(172)	0	11,191	0	0	0	475	10/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		09/01/2017	Paydown		860,070	860,070	859,398	859,364	0	706	0	706	0	860,070	0	0	0	17,019	08/01/2033	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/02/2017	Redemption 100.0000		328,305	328,305	328,305	328,305	0	0	0	0	0	328,305	0	0	0	38,876	07/01/2041	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2017	Paydown		680,684	680,684	672,813	674,798	0	5,885	0	5,885	0	680,684	0	0	0	13,512	10/15/2040	1
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,100	09/01/2041	1FE
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		09/01/2017	Paydown		62,559	62,559	60,723	61,679	0	879	0	879	0	62,559	0	0	0	2,324	04/15/2033	1
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		09/01/2017	Redemption 100.0000		117,760	117,760	117,760	117,760	0	0	0	0	0	117,760	0	0	0	2,360	01/01/2036	1FE
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		09/01/2017	Paydown		6,834	6,834	6,728	6,740	0	95	0	95	0	6,834	0	0	0	256	05/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		09/01/2017	Paydown		886,731	886,731	884,792	884,806	0	1,926	0	1,926	0	886,731	0	0	0	17,754	10/01/2033	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		09/01/2017	Paydown		243,107	243,107	259,973	257,982	0	(14,875)	0	(14,875)	0	243,107	0	0	0	5,669	11/01/2032	1
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		09/25/2017	Redemption 100.0000		89,881	89,881	89,881	89,881	0	0	0	0	0	89,881	0	0	0	2,617	10/25/2043	1FE
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		09/01/2017	Paydown		176,990	176,990	186,890	182,293	0	(5,303)	0	(5,303)	0	176,990	0	0	0	6,397	09/25/2021	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		09/01/2017	Paydown		1,147,072	1,147,072	1,162,293	1,153,460	0	(6,388)	0	(6,388)	0	1,147,072	0	0	0	35,868	11/15/2033	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		09/01/2017	Paydown		195,029	195,029	186,862	188,980	0	6,049	0	6,049	0	195,029	0	0	0	2,962	02/25/2040	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		09/01/2017	Paydown		427	427	430	429	0	(1)	0	(1)	0	427	0	0	0	20	12/01/2024	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		09/01/2017	Paydown		431	431	431	431	0	0	0	0	0	431	0	0	0	22	08/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		09/01/2017	Paydown		309	309	311	310	0	(1)	0	(1)	0	309	0	0	0	14	01/01/2026	1

STATEMENT AS OF SEPTEMBER 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)
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		09/01/2017	Paydown		150	150	151	151	0	(1)	0	(1)	0	150	0	0	0	7	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		09/01/2017	Paydown		486	486	485	485	0	2	0	2	0	486	0	0	0	23	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		09/01/2017	Paydown		1,240	1,240	1,236	1,236	0	4	0	4	0	1,240	0	0	0	60	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		09/01/2017	Paydown		1,077	1,077	1,070	1,071	0	6	0	6	0	1,077	0	0	0	50	02/01/2026	1
92812Q-VR-5	VIRGINIA ST HSG AUTH 5.820% 08/01/17		08/01/2017	Redemption 100.0000		6,350,000	6,350,000	6,350,000	6,350,000	0	0	0	0	0	6,350,000	0	0	0	369,570	08/01/2017	1FE
3128P7-QA-4	FG C91349 4.500% 12/01/30		09/01/2017	Paydown		388,351	388,351	404,128	401,562	0	(13,211)	0	(13,211)	0	388,351	0	0	0	11,868	12/01/2030	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		09/01/2017	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	03/01/2021	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		09/01/2017	Paydown		483	483	484	483	0	(1)	0	(1)	0	483	0	0	0	24	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		09/01/2017	Paydown		669	669	661	663	0	6	0	6	0	669	0	0	0	30	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		09/01/2017	Paydown		340	340	345	343	0	(3)	0	(3)	0	340	0	0	0	17	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		09/01/2017	Paydown		1,808	1,808	1,720	1,744	0	64	0	64	0	1,808	0	0	0	81	04/01/2026	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		09/01/2017	Paydown		124,746	124,746	126,734	126,126	0	(1,380)	0	(1,380)	0	124,746	0	0	0	2,903	11/01/2025	1
313401-E2-3	FHLMC # 360021 10.000% 02/01/18		09/01/2017	Paydown		197	197	199	195	0	2	0	2	0	197	0	0	0	13	02/01/2018	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		09/01/2017	Paydown		132	132	133	131	0	1	0	1	0	132	0	0	0	9	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		09/01/2017	Paydown		42	42	43	42	0	0	0	0	0	42	0	0	0	3	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		09/15/2017	Paydown		2,602	2,602	2,645	2,591	0	11	0	11	0	2,602	0	0	0	172	10/15/2019	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		09/01/2017	Paydown		2,135	2,135	2,310	2,227	0	(92)	0	(92)	0	2,135	0	0	0	98	06/01/2023	1
3137AK-KD-2	FHMS K705 X1 1.712% 09/25/18		07/01/2017	Paydown		0	0	6,784	1,681	0	(1,681)	0	(1,681)	0	0	0	0	0	745	09/25/2018	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		09/01/2017	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	2	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		09/01/2017	Paydown		190	190	187	188	0	2	0	2	0	190	0	0	0	12	06/01/2021	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		09/01/2017	Paydown		387	387	392	389	0	(2)	0	(2)	0	387	0	0	0	22	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		09/01/2017	Paydown		89	89	90	90	0	(1)	0	(1)	0	89	0	0	0	5	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		09/01/2017	Paydown		319	319	322	321	0	(1)	0	(1)	0	319	0	0	0	17	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		09/01/2017	Paydown		1,079	1,079	1,089	1,084	0	(4)	0	(4)	0	1,079	0	0	0	54	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		09/01/2017	Paydown		220	220	219	219	0	1	0	1	0	220	0	0	0	11	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		09/01/2017	Paydown		592	592	589	589	0	3	0	3	0	592	0	0	0	30	09/01/2025	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		09/01/2017	Paydown		517	517	520	519	0	(2)	0	(2)	0	517	0	0	0	22	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		09/01/2017	Paydown		588	588	592	590	0	(2)	0	(2)	0	588	0	0	0	25	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		09/01/2017	Paydown		450	450	445	446	0	5	0	5	0	450	0	0	0	19	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		09/01/2017	Paydown		3,314	3,314	3,313	3,310	0	5	0	5	0	3,314	0	0	0	166	11/01/2029	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		09/01/2017	Paydown		4,977	4,977	5,359	5,185	0	(209)	0	(209)	0	4,977	0	0	0	165	10/01/2020	1
31384V-JY-9	FNMA # 534979 2.902% 04/01/30		09/01/2017	Paydown		1,955	1,955	1,937	1,805	0	150	0	150	0	1,955	0	0	0	36	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		09/01/2017	Paydown		1,108	1,108	1,113	1,111	0	(3)	0	(3)	0	1,108	0	0	0	58	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		09/01/2017	Paydown		305	305	302	303	0	3	0	3	0	305	0	0	0	15	05/01/2030	1
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		09/01/2017	Paydown		39,132	39,132	44,317	42,752	0	(3,621)	0	(3,621)	0	39,132	0	0	0	1,585	04/25/2043	1FE
3132G7-LE-3	FG U80325 3.500% 05/01/33		09/01/2017	Paydown		615,099	615,099	648,257	644,623	0	(29,524)	0	(29,524)	0	615,099	0	0	0	13,558	05/01/2033	1
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		09/01/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,133	06/01/2027	1FE
31300L-CF-0	FHARM 848170 3.450% 12/01/39		09/01/2017	Paydown		8,712	8,712	9,082	9,021	0	(310)	0	(310)	0	8,712	0	0	0	213	12/01/2039	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		09/01/2017	Paydown		12,903	12,903	12,825	12,829	0	74	0	74	0	12,903	0	0	0	491	08/01/2031	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		09/01/2017	Paydown		1,572,754	1,572,754	1,588,459	1,571,742	0	1,012	0	1,012	0	1,572,754	0	0	0	37,776	02/25/2018	1
31393A-S4-0	FNR 2003-W5 A 1.348% 04/25/33		09/25/2017	Paydown		1,860	1,860	1,860	1,860	0	0	0	0	0	1,860	0	0	0	15	04/25/2033	1FE
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		09/01/2017	Paydown		911,979	911,979	932,641	928,249	0	(16,269)	0	(16,269)	0	911,979	0	0	0	21,281	03/25/2042	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		09/01/2017	Paydown		253,780	253,780	245,611	247,665	0	6,115	0	6,115	0	253,780	0	0	0	5,004	02/01/2026	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		09/01/2017	Paydown		42,631	42,631	43,743	43,355	0	(725)	0	(725)	0	42,631	0	0	0	1,294	05/01/2024	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		07/03/2017	Redemption 100.0000		3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	0	0	11,780	06/01/2044	2AM
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		09/01/2017	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	31,467	09/01/2019	1FE
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		09/01/2017	Paydown		4,685	4,685	4,893	4,783	0	(98)	0	(98)	0	4,685	0	0	0	124	10/01/2020	1
3128QJ-T4-8	FHARM # 1G1471 3.294% 01/01/37		09/01/2017	Paydown		1,515	1,515	1,597	1,592	0	(77)	0	(77)	0	1,515	0	0	0	31	01/01/2037	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		09/01/2017	Paydown		183,278	183,278	174,458	180,047	0	3,231	0	3,231	0	183,278	0	0	0	4,880	02/15/2025	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		09/01/2017	Paydown		157,218	157,218	161,051	158,738	0	(1,520)	0	(1,520)	0	157,218	0	0	0	5,246	02/15/2034	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		09/01/2017	Paydown		262,290	262,290	280,486	278,378	0	(16,088)	0	(16,088)	0	262,290	0	0	0	6,116	02/01/2033	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		09/01/2017	Paydown		1,035	1,035	1,094	1,078	0	(43)	0	(43)	0	1,035	0	0	0	48	09/01/2027	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		09/01/2017	Paydown		1,071	1,071	1,079	1,077	0	(7)	0	(7)	0	1,071	0	0	0	39	09/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2017	Paydown		179,296	179,296	179,100	179,084	0	213	0	213	0	179,296	0	0	0	3,501	08/01/2033	1

STATEMENT AS OF SEPTEMBER 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 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)
20775B-D8-6	CONNECTICUT HFA SFM 2012 F-2 2.750% 11/15/35		07/12/2017	RAYMOND JAMES		1,096,935	1,085,000	1,123,073	1,117,812	0	(747)	0	(747)	0	1,117,065	0	(20,130)	(20,130)	20,057	11/15/2035	1FE
3140F8-VR-5	FN BD1523 3.500% 06/01/46		09/01/2017	Paydown		439,001	439,001	462,700	462,431	0	(23,430)	0	(23,430)	0	439,001	0	0	0	10,243	06/01/2046	1
31412E-CK-0	FNMA # 922674 3.620% 04/01/36		09/01/2017	Paydown		4,704	4,704	4,934	4,919	0	(214)	0	(214)	0	4,704	0	0	0	106	04/01/2036	1
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		09/22/2017	Redemption 100.0000		145,000	145,000	150,382	147,914	0	(2,914)	0	(2,914)	0	145,000	0	0	0	7,549	07/01/2033	1FE
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		09/01/2017	Paydown		62,791	62,791	61,888	62,373	0	417	0	417	0	62,791	0	0	0	1,662	05/25/2025	1
31404V-AB-4	FNMA #779502 3.400% 06/01/34		09/01/2017	Paydown		17,410	17,410	17,562	17,546	0	(136)	0	(136)	0	17,410	0	0	0	350	06/01/2034	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		09/01/2017	Paydown		365	365	371	367	0	(3)	0	(3)	0	365	0	0	0	14	10/15/2024	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2017	Paydown		256,589	256,589	260,358	257,813	0	(1,224)	0	(1,224)	0	256,589	0	0	0	5,985	03/25/2037	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		09/01/2017	Paydown		4,158	4,158	4,339	4,192	0	(34)	0	(34)	0	4,158	0	0	0	156	10/25/2024	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		09/01/2017	Paydown		53,567	53,567	55,919	54,487	0	(920)	0	(920)	0	53,567	0	0	0	1,420	07/25/2024	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		09/15/2017	Paydown		745	745	747	743	0	2	0	2	0	745	0	0	0	51	08/15/2021	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		09/01/2017	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	10/25/2031	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		09/01/2017	Paydown		95,790	95,790	95,700	95,690	0	100	0	100	0	95,790	0	0	0	1,878	07/01/2033	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2017	Paydown		3,093	3,093	3,070	3,074	0	19	0	19	0	3,093	0	0	0	72	05/15/2044	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2017	Paydown		287,456	287,456	302,458	292,940	0	(5,484)	0	(5,484)	0	287,456	0	0	0	7,600	01/15/2025	1
3128Q2-CY-7	FHLMC # 1L0087 3.453% 06/01/35		09/01/2017	Paydown		6,537	6,537	6,893	6,858	0	(320)	0	(320)	0	6,537	0	0	0	133	06/01/2035	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		09/01/2017	Paydown		26,650	26,650	24,143	25,348	0	1,302	0	1,302	0	26,650	0	0	0	961	09/15/2032	1
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		09/02/2017	Redemption 100.0000		1,175,337	1,175,337	1,177,268	(1,596,864)	0	6,425	0	6,425	0	1,175,337	0	0	0	172,866	06/25/2042	1FE
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		09/01/2017	Paydown		557,024	557,024	572,081	570,517	0	(13,493)	0	(13,493)	0	557,024	0	0	0	13,173	09/01/2032	1
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		07/03/2017	Redemption 100.0000		1,900,000	1,900,000	1,900,000	0	0	0	0	0	0	1,900,000	0	0	0	4,468	07/01/2022	1FE
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2017	Paydown		12,961	12,961	13,251	13,153	0	(192)	0	(192)	0	12,961	0	0	0	397	07/01/2024	1
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/01/2017	Redemption 100.0000		299,880	299,880	299,880	299,880	0	0	0	0	0	299,880	0	0	0	5,182	04/25/2042	1FE
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		09/01/2017	Paydown		15,666	15,666	15,939	15,896	0	(231)	0	(231)	0	15,666	0	0	0	597	09/01/2034	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2017	Paydown		36,762	36,762	38,371	37,786	0	(1,023)	0	(1,023)	0	36,762	0	0	0	1,137	11/01/2023	1
3138EQ-GE-6	FN #AL7396 2.966% 02/01/37		09/01/2017	Paydown		17,530	17,530	18,384	18,372	0	(842)	0	(842)	0	17,530	0	0	0	332	02/01/2037	1
3137AN-MP-7	FHR K707 X1 1.521% 01/25/47		07/01/2017	Paydown		0	0	5,471	1,488	0	(1,488)	0	(1,488)	0	0	0	0	0	584	01/25/2047	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		09/01/2017	Paydown		537	537	554	545	0	(9)	0	(9)	0	537	0	0	0	21	01/01/2023	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2017	Paydown		148,757	148,757	164,656	156,389	0	(7,632)	0	(7,632)	0	148,757	0	0	0	4,978	03/25/2029	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		09/01/2017	Paydown		38,754	38,754	41,443	41,130	0	(2,375)	0	(2,375)	0	38,754	0	0	0	904	01/01/2033	1
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2017	Redemption 100.0000		421,000	421,000	421,000	421,000	0	0	0	0	0	421,000	0	0	0	12,491	07/01/2021	1FE
3133T4-GF-7	FHG 27 FC 0.000% 03/25/24		09/01/2017	Paydown		2,695	2,695	2,668	2,704	0	(9)	0	(9)	0	2,695	0	0	0	45	03/25/2024	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2017	Paydown		349,096	349,096	362,787	360,791	0	(11,695)	0	(11,695)	0	349,096	0	0	0	6,986	08/15/2042	1
31403D-RN-1	FNMA # 745793 3.456% 07/01/34		09/01/2017	Paydown		3,560	3,560	3,596	3,590	0	(30)	0	(30)	0	3,560	0	0	0	69	07/01/2034	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		09/01/2017	Paydown		12,066	12,066	12,069	12,060	0	6	0	6	0	12,066	0	0	0	569	07/01/2032	1
3137BM-LD-6	FHMS K504 x1 0.322% 09/25/20		09/01/2017	Paydown		0	0	2,334	1,639	0	(1,639)	0	(1,639)	0	0	0	0	0	503	09/25/2020	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		09/01/2017	Paydown		55,203	55,203	53,418	53,783	0	1,420	0	1,420	0	55,203	0	0	0	1,132	01/01/2027	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		09/01/2017	Paydown		277,386	277,386	294,030	302,513	0	(25,126)	0	(25,126)	0	277,386	0	0	0	8,349	12/15/2040	1
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		09/01/2017	Redemption 100.0000		31,687	31,687	31,687	31,687	0	0	0	0	0	31,687	0	0	0	638	07/01/2043	1FE
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2017	Paydown		68,872	68,872	62,093	66,201	0	2,672	0	2,672	0	68,872	0	0	0	1,726	05/25/2025	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		09/01/2017	Paydown		287,954	287,954	296,053	295,307	0	(7,353)	0	(7,353)	0	287,954	0	0	0	6,749	08/01/2033	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		09/01/2017	Paydown		93,552	93,552	95,145	94,560	0	(1,008)	0	(1,008)	0	93,552	0	0	0	2,755	07/01/2024	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		09/01/2017	Paydown		90,249	90,249	86,026	88,611	0	1,638	0	1,638	0	90,249	0	0	0	2,338	03/25/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2017	Paydown		161,036	161,036	154,092	158,210	0	2,827	0	2,827	0	161,036	0	0	0	4,368	02/25/2025	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		09/01/2017	Paydown		5,321	5,321	5,634	5,527	0	(206)	0	(206)	0	5,321	0	0	0	142	04/01/2023	1
3137AQ-VX-3	FHMS K709 X1 1.510% 03/25/19		07/01/2017	Paydown		0	0	14,644	4,626	0	(4,626)	0	(4,626)	0	0	0	0	0	1,581	03/25/2019	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		09/01/2017	Paydown		94,172	94,172	95,349	94,884	0	(712)	0	(712)	0	94,172	0	0	0	2,792	06/01/2024	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		09/01/2017	Paydown		1,352	1,352	1,343	1,344	0	8	0	8	0	1,352	0	0	0	59	09/01/2031	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2017	Paydown		122,947	122,947	132,255	127,146	0	(4,199)	0	(4,199)	0	122,947	0	0	0	4,612	11/25/2033	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		09/01/2017	Paydown		4,534	4,534	4,911	4,740	0	(205)	0	(205)	0	4,534	0	0	0	152	10/01/2020	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		09/01/2017	Paydown		75,843	75,843	70,453	73,169	0	2,675	0	2,675	0	75,843	0	0	0	2,859	12/15/2032	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)
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		09/01/2017	Paydown		672,751	672,751	672,120	672,046	0	705	0	705	0	672,751	0	0	0	13,614	11/01/2032	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		09/01/2017	Paydown		93,499	93,499	93,295	93,320	0	180	0	180	0	93,499	0	0	0	2,652	10/15/2029	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		09/01/2017	Paydown		48,399	48,399	51,303	50,581	0	(2,183)	0	(2,183)	0	48,399	0	0	0	1,473	05/01/2025	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2017	Paydown		697,196	697,196	664,515	688,200	0	8,995	0	8,995	0	697,196	0	0	0	16,076	11/15/2037	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		09/01/2017	Paydown		176,841	176,841	192,176	191,293	0	(14,453)	0	(14,453)	0	176,841	0	0	0	4,676	12/15/2040	1
31280P-LV-2	FHLMC # 1B7189 4.177% 03/01/36		09/01/2017	Paydown		2,391	2,391	2,505	2,425	0	(33)	0	(33)	0	2,391	0	0	0	66	03/01/2036	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		09/01/2017	Paydown		1,049,190	1,049,190	1,048,571	1,048,402	0	788	0	788	0	1,049,190	0	0	0	20,112	08/01/2032	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		09/01/2017	Paydown		659,626	659,626	651,381	655,852	0	3,774	0	3,774	0	659,626	0	0	0	17,822	03/15/2025	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		09/01/2017	Paydown		647,516	647,516	680,701	679,373	0	(31,857)	0	(31,857)	0	647,516	0	0	0	17,483	10/01/2042	1
31406N-YU-2	FNMA 815323 2.912% 01/01/35		09/01/2017	Paydown		12,599	12,599	13,142	13,131	0	(532)	0	(532)	0	12,599	0	0	0	237	01/01/2035	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		09/01/2017	Paydown		97,488	97,488	99,163	98,565	0	(1,078)	0	(1,078)	0	97,488	0	0	0	2,951	05/01/2024	1
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		09/01/2017	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,011	12/01/2025	1FE
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		09/01/2017	Paydown		96,590	96,590	100,755	99,138	0	(2,548)	0	(2,548)	0	96,590	0	0	0	3,127	05/01/2023	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2017	Paydown		255,490	255,490	257,646	256,806	0	(1,316)	0	(1,316)	0	255,490	0	0	0	6,795	01/01/2025	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		09/01/2017	Paydown		6,303	6,303	6,315	6,310	0	(8)	0	(8)	0	6,303	0	0	0	252	03/01/2033	1
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		09/01/2017	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,038	12/01/2021	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		09/01/2017	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	9,000	12/01/2018	1FE
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		09/01/2017	Paydown		35,683	35,683	34,265	34,694	0	989	0	989	0	35,683	0	0	0	663	08/01/2023	1
31391X-EP-0	FNMA # 679742 3.294% 01/01/40		09/01/2017	Paydown		536	536	549	549	0	(13)	0	(13)	0	536	0	0	0	11	01/01/2040	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		09/01/2017	Paydown		12,016,065	12,016,065	12,136,081	12,004,108	0	11,957	0	11,957	0	12,016,065	0	0	0	319,531	11/25/2017	1
31414S-PA-5	FN # 974817 5.000% 04/01/23		09/01/2017	Paydown		68,673	68,673	71,677	70,498	0	(1,825)	0	(1,825)	0	68,673	0	0	0	2,299	04/01/2023	1
57563R-ML-0	MASEDU 2.801% 01/01/31		07/01/2017	Redemption 100.0000		144,000	144,000	144,000	144,000	0	0	0	0	0	144,000	0	0	0	3,590	01/01/2031	1FE
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		09/01/2017	Paydown		4,202	4,202	4,359	4,329	0	(127)	0	(127)	0	4,202	0	0	0	196	08/01/2031	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		09/01/2017	Paydown		288,307	288,307	320,877	328,842	0	(40,535)	0	(40,535)	0	288,307	0	0	0	10,305	01/25/2035	1
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2017	Paydown		225,339	225,339	226,748	226,382	0	(1,043)	0	(1,043)	0	225,339	0	0	0	2,935	11/15/2032	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2017	Paydown		236,961	236,961	237,137	236,977	0	(16)	0	(16)	0	236,961	0	0	0	4,551	07/01/2026	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2017	Paydown		1,081,420	1,081,420	1,128,563	1,090,236	0	(8,817)	0	(8,817)	0	1,081,420	0	0	0	32,380	11/25/2039	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		09/01/2017	Paydown		3,485	3,485	3,681	3,640	0	(154)	0	(154)	0	3,485	0	0	0	163	07/01/2029	1
31406B-KX-7	FNARM # 805010 2.760% 01/01/35		09/01/2017	Paydown		238	238	239	239	0	(1)	0	(1)	0	238	0	0	0	4	01/01/2035	1
3137AL-6W-4	FHMS K706 X1 1.686% 10/25/18		09/01/2017	Paydown		0	0	44,257	11,330	0	(11,330)	0	(11,330)	0	0	0	0	0	5,387	10/25/2018	1
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		09/01/2017	Redemption 100.0000		131,691	131,691	131,691	131,691	0	0	0	0	0	131,691	0	0	0	2,961	09/01/2035	1FE
3132J2-2X-0	FG K90790 3.000% 07/01/33		09/01/2017	Paydown		760,885	760,885	747,094	748,357	0	12,528	0	12,528	0	760,885	0	0	0	15,659	07/01/2033	1
312914-6X-7	FHLMC-GNMA 7 B 2.137% 04/25/23		09/25/2017	Paydown		3,062	3,062	3,125	3,058	0	4	0	4	0	3,062	0	0	0	42	04/25/2023	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		09/01/2017	Paydown		448,708	448,708	454,527	453,849	0	(5,142)	0	(5,142)	0	448,708	0	0	0	10,572	05/01/2032	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		09/01/2017	Paydown		63,888	63,888	64,986	64,651	0	(763)	0	(763)	0	63,888	0	0	0	1,476	11/01/2025	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		09/01/2017	Paydown		1,007	1,007	1,010	1,010	0	(2)	0	(2)	0	1,007	0	0	0	37	07/01/2035	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		09/01/2017	Paydown		60,969	60,969	64,099	64,064	0	(3,094)	0	(3,094)	0	60,969	0	0	0	1,424	04/01/2046	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		09/01/2017	Paydown		42,299	42,299	45,505	45,453	0	(3,154)	0	(3,154)	0	42,299	0	0	0	1,147	10/01/2042	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2017	Paydown		244,311	244,311	256,526	256,085	0	(11,774)	0	(11,774)	0	244,311	0	0	0	7,027	09/01/2043	1
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		08/08/2017	PNC CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	6,510	11/01/2039	1FE
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2017	Paydown		631,091	631,091	626,949	627,267	0	3,824	0	3,824	0	631,091	0	0	0	13,303	08/01/2032	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		09/01/2017	Paydown		5,998	5,998	6,113	6,102	0	(104)	0	(104)	0	5,998	0	0	0	214	08/01/2038	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2017	Paydown		463,412	463,412	488,393	485,617	0	(22,206)	0	(22,206)	0	463,412	0	0	0	11,758	03/01/2033	1
31412S-PL-3	FN # 933427 5.000% 03/01/38		09/01/2017	Paydown		4,224	4,224	4,247	4,244	0	(20)	0	(20)	0	4,224	0	0	0	147	03/01/2038	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		09/01/2017	Paydown		1,757	1,757	1,788	1,783	0	(26)	0	(26)	0	1,757	0	0	0	63	09/01/2034	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		09/01/2017	Paydown		47,373	47,373	47,846	47,407	0	(33)	0	(33)	0	47,373	0	0	0	849	05/25/2018	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		09/01/2017	Paydown		49,635	49,635	51,530	50,209	0	(574)	0	(574)	0	49,635	0	0	0	1,381	07/25/2019	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		09/01/2017	Paydown		21,876	21,876	21,891	21,874	0	2	0	2	0	21,876	0	0	0	946	07/01/2032	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		09/01/2017	Paydown		3,941	3,941	4,017	3,956	0	(16)	0	(16)	0	3,941	0	0	0	145	07/01/2019	1
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2017	Redemption 100.0000		88,286	88,286	88,286	88,286	0	0	0	0	0	88,286	0	0	0	2,519	12/25/2043	1FE

SCHEDULE D - PART 4

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

1	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)
3132G7-DZ-5	FG U80120 3.500% 12/01/32		09/01/2017	Paydown		441,955	441,955	465,779	463,077	0	(21,122)	0	(21,122)	0	441,955	0	0	0	9,817	12/01/2032	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2017	Paydown		54,437	54,437	55,492	55,131	0	(694)	0	(694)	0	54,437	0	0	0	1,583	07/01/2024	1
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		08/15/2017	Redemption 100.0000		25,000	25,000	27,114	26,261	0	(1,261)	0	(1,261)	0	25,000	0	0	0	789	11/01/2029	1FE
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		09/01/2017	Paydown		93,040	93,040	94,662	94,409	0	(1,369)	0	(1,369)	0	93,040	0	0	0	3,024	09/01/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		09/01/2017	Paydown		316,109	316,109	343,571	361,880	0	(45,771)	0	(45,771)	0	316,109	0	0	0	10,263	09/25/2039	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		09/01/2017	Paydown		2,779	2,779	3,015	2,883	0	(103)	0	(103)	0	2,779	0	0	0	110	09/01/2019	1
31407S-LU-4	FNMA # 839239 3.486% 09/01/35		09/01/2017	Paydown		176	176	186	185	0	(10)	0	(10)	0	176	0	0	0	4	09/01/2035	1
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2017	Paydown		20,574	20,574	20,371	20,593	0	(19)	0	(19)	0	20,574	0	0	0	677	06/25/2043	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		09/01/2017	Paydown		299	299	299	299	0	0	0	0	0	299	0	0	0	14	07/01/2032	1
3137AV-XP-7	FHR K022 X1 1.382% 07/25/22		07/01/2017	Paydown		0	0	1,873	1,091	0	(1,091)	0	(1,091)	0	0	0	0	0	146	07/25/2022	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		07/01/2017	Redemption 100.0000		255,802	255,802	255,802	255,802	0	0	0	0	0	255,802	0	0	0	4,849	06/25/2041	1FE
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2017	Paydown		52,795	52,795	50,502	51,809	0	986	0	986	0	52,795	0	0	0	1,423	11/25/2024	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		09/01/2017	Paydown		142,272	142,272	133,314	136,200	0	6,073	0	6,073	0	142,272	0	0	0	2,348	05/01/2023	1
3128Q2-E9-0	FHLMC # 1L0160 3.435% 07/01/35		09/01/2017	Paydown		4,401	4,401	4,643	4,619	0	(218)	0	(218)	0	4,401	0	0	0	80	07/01/2035	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		09/01/2017	Paydown		43,153	43,153	48,958	49,760	0	(6,606)	0	(6,606)	0	43,153	0	0	0	1,716	05/15/2036	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2017	Paydown		177,223	177,223	181,044	179,751	0	(2,528)	0	(2,528)	0	177,223	0	0	0	4,621	01/01/2025	1
3199999. Subtotal - Bonds - U.S. Special Revenues						113,825,927	112,238,327	114,699,555	49,551,775	0	(545,916)	0	(545,916)	0	113,846,057	0	(20,130)	(20,130)	1,869,192	XXX	XXX
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		09/20/2017	Paydown		572,607	572,607	572,502	572,572	0	35	0	35	0	572,607	0	0	0	8,720	10/20/2031	1FE
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		09/15/2017	Paydown		28,147	28,147	28,145	28,145	0	2	0	2	0	28,147	0	0	0	381	01/15/2021	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2017	Paydown		873,501	873,501	886,595	878,048	0	(4,548)	0	(4,548)	0	873,501	0	0	0	17,415	05/10/2045	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2017	Paydown		54,133	57,195	54,487	53,235	0	898	0	898	0	54,133	0	0	0	2,556	05/25/2037	2FM
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		1,900,000	1,900,000	1,908,854	1,905,424	0	(5,424)	0	(5,424)	0	1,900,000	0	0	0	30,875	08/15/2017	2FE
52524P-AL-6	LXS 2007-6 3A5 4.986% 05/25/37		09/01/2017	Paydown		198,912	240,515	190,909	208,295	0	(9,383)	0	(9,383)	0	198,912	0	0	0	8,035	05/25/2037	1FM
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		09/01/2017	Paydown		160,624	160,624	160,623	160,499	0	125	0	125	0	160,624	0	0	0	3,839	09/13/2028	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		09/01/2017	Paydown		88,117	86,770	80,332	77,766	0	10,351	0	10,351	0	88,117	0	0	0	2,923	08/25/2035	1FM
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		08/16/2017	TENDER OFFER		2,384,500	2,000,000	1,966,660	1,969,157	0	411	0	411	0	1,969,568	0	414,932	414,932	105,000	04/01/2041	2FE
927804-FC-3	VIRGINIA ELECTRIC & POWER 5.950% 09/15/17		09/15/2017	Maturity		24,715,000	24,715,000	26,314,562	24,876,708	0	(161,708)	0	(161,708)	0	24,715,000	0	0	0	1,470,543	09/15/2017	2FE
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/15/2017	Maturity		11,000,000	11,000,000	11,065,495	7,997,160	0	(81,490)	0	(81,490)	0	11,000,000	0	0	0	742,500	09/15/2017	2FE
12508F-AC-2	CDGJ 2014-BXCH B 3.087% 12/15/27		07/15/2017	Paydown		342,000	342,000	339,114	340,592	0	1,408	0	1,408	0	342,000	0	0	0	5,538	12/15/2027	1FM
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		09/01/2017	Paydown		73,206	98,676	85,945	86,265	0	(13,059)	0	(13,059)	0	73,206	0	0	0	3,450	08/25/2035	1FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		09/01/2017	Paydown		12,998	116,762	75,922	75,905	0	(62,907)	0	(62,907)	0	12,998	0	0	0	3,848	05/25/2037	1FM
81745R-AG-5	SEMT 2013-3 B1 3.523% 03/25/43		09/01/2017	Paydown		31,522	31,522	31,820	0	0	(298)	0	(298)	0	31,522	0	0	0	556	03/25/2043	1FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		09/01/2017	Paydown		68,587	72,716	59,437	61,870	0	6,717	0	6,717	0	68,587	0	0	0	2,863	06/25/2036	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2017	Paydown		266,667	266,667	265,542	265,664	0	1,004	0	1,004	0	266,667	0	0	0	9,990	07/25/2033	1FM
59217G-CB-3	MET LIFE GLOB 1.758% 12/19/18		08/08/2017	MIZUHO SECURITIES USA INC		20,095,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	95,800	95,800	201,897	12/19/2018	1FE
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		09/01/2017	Paydown		148,146	148,146	151,849	151,766	0	(3,620)	0	(3,620)	0	148,146	0	0	0	5,357	12/25/2035	2FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		09/01/2017	Paydown		51,618	51,618	32,115	35,363	0	18,287	2,032	16,255	0	51,618	0	0	0	1,071	10/25/2036	1FM
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		09/01/2017	Paydown		145,423	145,423	148,559	148,505	0	(3,082)	0	(3,082)	0	145,423	0	0	0	3,447	05/25/2045	1FM
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D	07/06/2017	BARCLAYS		1,002,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,500	2,500	48,819	01/01/2025	2FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		09/01/2017	Paydown		3	107,249	35,691	48,010	0	(48,007)	0	(48,007)	0	3	0	0	0	4,773	01/25/2036	2FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		09/01/2017	Paydown		68,782	68,782	64,575	66,547	0	2,235	0	2,235	0	68,782	0	0	0	2,406	06/25/2034	1FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.412% 07/15/46		07/01/2017	Paydown		0	0	6,825	4,437	0	(4,437)	0	(4,437)	0	0	0	0	0	869	07/15/2046	1FE
12649D-AP-8	CSMC 2014-WIN2 B1 4.000% 10/25/44		09/01/2017	Paydown		15,378	15,378	15,893	15,848	0	(469)	0	(469)	0	15,378	0	0	0	411	10/25/2044	1FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2017	Paydown		132,853	143,558	118,299	125,470	0	7,384	0	7,384	0	132,853	0	0	0	5,582	03/25/2036	2FM
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		07/03/2017	Call 100.0000		3,500,000	3,500,000	3,692,500	3,607,310	0	(12,800)	0	(12,800)	0	3,594,510	0	(94,510)	(94,510)	242,147	05/15/2023	2FE
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2017	Paydown		66,723	66,723	35,697	39,809	0	29,793	2,878	26,915	0	66,723	0	0	0	1,098	01/25/2047	1FM
34417M-AB-3	FOCUS 2017-1A A2II 3.857% 04/30/47		07/30/2017	Paydown		11,250	11,250	11,268	0	0	(18)	0	(18)	0	11,250	0	0	0	181	04/30/2047	3AM
06054M-AF-0	BACM 2016-UB10 XA 2.163% 06/15/49		07/01/2017	Redemption 0.0000		0	0	1,863	1,747	0	(88)	0	(88)	0	1,659	0	(1,659)	(1,659)	148	06/15/2049	1FE
06054M-AF-0	BACM 2016-UB10 XA 2.163% 06/15/49		08/01/2017	Paydown		0	0	4,420	4,145	0	(4,145)	0	(4,145)	0	0	0	0	0	438	06/15/2049	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		09/20/2017	Paydown		201,594	201,594	201,588	201,606	0	(11)	0	(11)	0	201,594	0	0	0	3,036	11/20/2025	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2017	Paydown		28,625	28,625	28,607	28,607	0	18	0	18	0	28,625	0	0	0	1,067	10/30/2045	2AM

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)
391164-AB-6	GREAT PLAINS ENERGY INC 6.875% 09/15/17		09/15/2017	Maturity		4,000,000	4,000,000	3,979,360	3,997,454	0	2,546	0	2,546	0	4,000,000	0	0	0	275,000	09/15/2017	2FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		09/01/2017	Paydown		280,737	280,737	279,717	279,773	0	963	0	963	0	280,737	0	0	0	6,552	12/20/2028	1FE
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		09/15/2017	Paydown		869,773	869,773	869,783	869,783	0	(10)	0	(10)	0	869,773	0	0	0	17,870	03/15/2029	1FE
521865-AU-9	LEAR CORP 4.750% 01/15/23		09/18/2017	Call 100.0000		233,000	233,000	242,903	0	0	(2,851)	0	(2,851)	0	240,051	0	(7,051)	(7,051)	15,379	01/15/2023	2FE
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2017	Paydown		96,565	96,565	61,355	50,200	0	46,365	0	46,365	0	96,565	0	0	0	3,535	10/25/2046	1FM
617446-V7-1	MORGAN STANLEY 6.250% 08/28/17		08/28/2017	Maturity		200,000	200,000	213,192	205,645	0	(5,645)	0	(5,645)	0	200,000	0	0	0	12,500	08/28/2017	1FE
501044-CG-4	KROGER CO 6.400% 08/15/17		08/15/2017	Maturity		4,000,000	4,000,000	4,332,550	4,059,079	0	(59,079)	0	(59,079)	0	4,000,000	0	0	0	256,000	08/15/2017	2FE
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		09/01/2017	Paydown		166,811	187,714	150,521	146,402	0	20,409	0	20,409	0	166,811	0	0	0	7,604	02/25/2036	1FM
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		09/20/2017	Paydown		316,469	316,469	316,428	316,490	0	(21)	0	(21)	0	316,469	0	0	0	4,663	10/20/2030	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2017	Paydown		90,230	90,230	91,580	90,650	0	(420)	0	(420)	0	90,230	0	0	0	1,992	01/10/2045	1FM
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		09/25/2017	Paydown		1,856,174	1,856,174	1,856,143	1,856,003	0	171	0	171	0	1,856,174	0	0	0	33,781	04/25/2028	1FE
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		09/01/2017	Paydown		9,473	33,906	5,834	4,151	0	5,322	0	5,322	0	9,473	0	0	0	1,339	01/25/2037	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2017	Paydown		27,594	34,410	32,330	30,724	0	(3,130)	0	(3,130)	0	27,594	0	0	0	1,233	11/25/2035	1FM
760985-7E-5	RAMP 2004-RS7 AI5 5.447% 07/25/34		09/01/2017	Paydown		1,714,622	1,714,622	1,596,742	1,605,916	0	108,706	0	108,706	0	1,714,622	0	0	0	70,474	07/25/2034	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2017	Paydown		169,862	169,862	72,810	85,138	0	92,970	8,246	84,724	0	169,862	0	0	0	3,453	11/25/2036	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		09/01/2017	Paydown		236,732	236,732	236,810	236,663	0	69	0	69	0	236,732	0	0	0	4,733	03/25/2054	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2017	Paydown		7,928	25,310	12,236	12,752	0	(4,824)	0	(4,824)	0	7,928	0	0	0	1,271	02/25/2037	4FM
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		09/08/2017	Paydown		62,764	62,764	63,450	63,084	0	(320)	0	(320)	0	62,764	0	0	0	1,134	09/09/2019	1FE
35671D-BT-1	FREEPORT-MC C&G 6.750% 02/01/22		07/01/2017	Tax Free Exchange		0	0	0	0	0	0	0	0	0	0	0	0	0	64,773	02/01/2022	3FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2017	Paydown		554,755	554,755	545,587	548,679	0	6,076	0	6,076	0	554,755	0	0	0	10,361	03/10/2033	1FM
69403W-AB-3	PACIFIC BEACON LLC 1.516% 07/15/26		07/15/2017	Redemption 100.0000		377,658	377,658	321,009	338,311	0	39,347	0	39,347	0	377,658	0	0	0	4,380	07/15/2026	1FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		09/15/2017	Paydown		61,954	61,954	61,950	61,952	0	2	0	2	0	61,954	0	0	0	648	06/17/2019	1FE
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		09/01/2017	Paydown		1,891	1,891	1,176	864	0	1,028	0	1,028	0	1,891	0	0	0	26	01/25/2037	1FM
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		4,100,000	4,100,000	4,126,814	4,124,413	0	(24,413)	0	(24,413)	0	4,100,000	0	0	0	97,375	09/14/2017	1FE
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2017	Paydown		103,514	103,514	89,282	81,907	0	21,607	0	21,607	0	103,514	0	0	0	4,176	07/25/2036	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2017	Paydown		95,679	95,679	95,462	95,425	0	254	0	254	0	95,679	0	0	0	1,815	08/25/2043	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2017	Paydown		81,633	100,511	85,047	83,521	0	(1,888)	0	(1,888)	0	81,633	0	0	0	4,071	01/25/2037	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2017	Paydown		11,417	11,417	10,864	11,112	0	306	0	306	0	11,417	0	0	0	442	08/25/2035	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		09/01/2017	Paydown		3	62,232	48,904	55,215	0	(55,212)	0	(55,212)	0	3	0	0	0	2,246	11/25/2036	3FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2017	Paydown		28,191	28,191	27,129	27,481	0	710	0	710	0	28,191	0	0	0	1,056	06/25/2033	1FM
69362B-AY-8	PSEG POWER 4.150% 09/15/21		07/10/2017	WELLS FARGO		1,052,520	1,000,000	999,110	999,481	0	52	0	52	0	999,533	0	52,987	52,987	34,353	09/15/2021	2FE
589929-PV-4	MLMI 1998-C1 B 6.750% 11/15/26		08/01/2017	Paydown		712,362	712,362	819,216	719,306	0	(6,943)	0	(6,943)	0	712,362	0	0	0	30,443	11/15/2026	1FE
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		09/01/2017	Paydown		150,831	150,831	150,477	149,547	0	1,284	0	1,284	0	150,831	0	0	0	4,425	05/25/2035	1FM
960413-AL-6	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		07/01/2017	Tax Free Exchange		1,796,174	1,735,000	1,802,231	0	0	(6,057)	0	(6,057)	0	1,796,174	0	0	0	54,833	02/15/2021	2FE
80283D-AE-1	SDART 2013-2 C 1.950% 03/15/19		08/15/2017	Paydown		20,684	20,684	20,765	20,704	0	(21)	0	(21)	0	20,684	0	0	0	240	03/15/2019	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		09/10/2017	Paydown		18,050	18,050	18,042	18,045	0	5	0	5	0	18,050	0	0	0	215	12/10/2023	1FE
233046-AC-5	DNKN 2015-1A A2I 3.262% 02/20/45		08/20/2017	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	642	02/20/2045	2AM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.968% 11/25/36		09/01/2017	Paydown		77,799	77,799	77,799	76,545	0	1,254	0	1,254	0	77,799	0	0	0	6,297	11/25/2036	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		09/01/2017	Paydown		757	757	606	582	0	175	0	175	0	757	0	0	0	38	12/25/2031	1FM
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		1,018,271	1,017,000	1,017,000	0	0	0	0	0	0	1,017,000	0	1,271	1,271	0	02/01/2028	3FE
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		08/15/2017	Maturity		3,600,000	3,600,000	3,693,204	0	0	(93,204)	0	(93,204)	0	3,600,000	0	0	0	119,250	08/15/2017	2FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2017	Paydown		29,577	29,577	29,576	29,569	0	8	0	8	0	29,577	0	0	0	676	04/17/2052	1FE
26439R-AH-9	SPECTRA 8.000% 10/01/19		09/08/2017	Call 100.0000		6,000,000	6,000,000	6,915,460	6,264,999	0	(61,704)	0	(61,704)	0	6,203,296	0	(203,296)	(203,296)	1,233,713	10/01/2019	2FE
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2017	Paydown		208,986	208,986	211,272	210,962	0	(1,976)	0	(1,976)	0	208,986	0	0	0	5,292	06/25/2044	1FM
525221-DL-8	LXS 2005-6 A4 5.510% 10/25/35		09/01/2017	Paydown		211,462	211,462	211,150	208,351	0	3,110	0	3,110	0	211,462	0	0	0	8,254	10/25/2035	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		09/01/2017	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	05/10/2045	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/01/2017	Paydown		185,843	215,387	201,710	195,310	0	(9,467)	0	(9,467)	0	185,843	0	0	0	8,283	10/25/2035	2FM
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2.000% 10/28/21	D	08/14/2017	TD SECURITIES		2,450,050	2,500,000	2,490,775	2,491,053	0	1,109	0	1,109	0	2,492,162	0	(42,112)	(42,112)	40,139	10/28/2021	2FE
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		09/01/2017	Paydown		45,725	45,725	45,710	45,298	0	426	0	426	0	45,725	0	0	0	1,231	09/25/2033	1FM
737415-AK-5	POST APARTMENT HOMES 4.750% 10/15/17		07/15/2017	Redemption 100.0000		150,000	150,000	154,623	152,200	0	(2,200)	0	(2,200)	0	150,000	0	0	0	5,383	10/15/2017	2FE
491386-AM-0	KENTUCKY POWER CO 6.000% 09/15/17		09/15/2017	Maturity		200,000	200,000	209,708	206,337	0	(6,337)	0	(6,337)	0	200,000	0	0	0	12,000	09/15/2017	2FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2017	Paydown		397,153	397,153	388,452	389,384	0	7,769	0	7,769	0	397,153	0	0	0	9,906	07/25/2043	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		09/01/2017	Paydown		18,792	18,792	16,951	15,727	0	3,065	0	3,065	0	18,792	0	0	0	684	12/25/2035	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		09/15/2017	Paydown		147,139	147,139	147,057	147,132	0	7	0	7	0	147,139	0	0	0	6,158	11/15/2019	5AM

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)
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		08/01/2017	Paydown		676,041	676,041	687,516	676,041	0	0	0	0	0	676,041	0	0	0	25,455	10/15/2048	1FM
448578-AA-2	HYATT 2015-HYT A 2.487% 11/15/29		08/15/2017	Paydown		3,285,000	3,285,000	3,282,159	3,290,755	0	(5,755)	0	(5,755)	0	3,285,000	0	0	0	48,595	11/15/2029	1FM
48249K-AA-3	KSBA 2014-3 A 1.470% 05/25/39		09/25/2017	Paydown		0	0	158,248	159,579	0	(159,579)	0	(159,579)	0	0	0	0	0	38,345	05/25/2039	1
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2017	Paydown		3,630	3,724	3,641	3,597	0	33	0	33	0	3,630	0	0	0	135	11/25/2035	3FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		09/01/2017	Paydown		64,531	64,531	65,801	65,320	0	(790)	0	(790)	0	64,531	0	0	0	1,260	04/25/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.424% 01/10/45		09/01/2017	Paydown		0	0	803	833	0	(833)	0	(833)	0	0	0	0	0	230	01/10/2045	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		09/20/2017	Paydown		31,264	31,264	31,200	31,204	0	59	0	59	0	31,264	0	0	0	426	06/20/2031	1FE
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		09/01/2017	Paydown		138,978	138,978	138,975	138,915	0	63	0	63	0	138,978	0	0	0	2,695	01/25/2042	1FM
61745M-A3-7	MSC 2004-3 2A7 5.500% 04/25/34		09/01/2017	Paydown		232,701	232,701	226,375	231,585	0	1,116	0	1,116	0	232,701	0	0	0	8,469	04/25/2034	1FM
80284A-AE-6	SDART 2014-5 B 1.760% 09/16/19		08/15/2017	Paydown		2,347,324	2,347,324	2,347,016	2,347,285	0	39	0	39	0	2,347,324	0	0	0	25,549	09/16/2019	1FE
64352V-MA-6	NCHET 2005-A A6 4.568% 08/25/35		09/01/2017	Paydown		40,115	40,115	37,457	37,836	0	2,279	0	2,279	0	40,115	0	0	0	1,281	08/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		09/01/2017	Paydown		16,790	20,937	19,695	18,773	0	(1,984)	0	(1,984)	0	16,790	0	0	0	750	11/25/2035	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		09/01/2017	Paydown		143,838	149,069	112,352	125,789	0	18,049	0	18,049	0	143,838	0	0	0	4,691	05/25/2036	1FM
48249Y-AA-3	KSBA 2016-1 A 2.321% 03/25/42		09/25/2017	Paydown		0	0	48,324	46,374	0	(46,374)	0	(46,374)	0	0	0	0	0	6,577	03/25/2042	1
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		09/01/2017	Paydown		62,496	69,867	61,657	61,122	0	1,374	0	1,374	0	62,496	0	0	0	2,460	04/25/2035	1FM
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		09/15/2017	Maturity		1,675,000	1,675,000	1,676,122	0	0	(1,122)	0	(1,122)	0	1,675,000	0	0	0	14,656	09/15/2017	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		08/14/2017	Various		8,000,400	8,000,000	8,006,160	0	0	(4,759)	0	(4,759)	0	8,001,401	0	(1,001)	(1,001)	57,944	09/15/2017	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		09/15/2017	Maturity		1,000,000	1,000,000	1,000,770	0	0	(770)	0	(770)	0	1,000,000	0	0	0	8,750	09/15/2017	2FE
92890H-AA-0	WEA FINANCE LLC/WFDAU 1.750% 09/15/17		08/14/2017	US BANCORP		6,000,300	6,000,000	6,004,620	0	0	(3,569)	0	(3,569)	0	6,001,051	0	(751)	(751)	43,458	09/15/2017	2FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		07/01/2017	Paydown		38	38	39	38	0	0	0	0	0	38	0	0	0	1	06/25/2028	3FM
525221-DF-1	LXS 2005-6 A2 5.440% 09/25/35		09/01/2017	Paydown		150,972	150,972	150,972	150,972	0	0	0	0	0	150,972	0	0	0	4,913	09/25/2035	1FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2017	Paydown		137,655	137,655	153,096	141,787	0	(4,132)	0	(4,132)	0	137,655	0	0	0	5,739	05/12/2035	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2017	Paydown		78,172	78,172	76,218	76,336	0	1,835	0	1,835	0	78,172	0	0	0	1,624	07/25/2043	1FM
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		09/15/2017	Paydown		4,896,711	4,896,711	4,896,597	4,887,658	0	9,053	0	9,053	0	4,896,711	0	0	0	59,755	01/15/2020	1FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		09/01/2017	Call 100.0000		39,354,000	39,354,000	42,138,511	40,705,486	0	(378,008)	0	(378,008)	0	40,327,478	0	(973,478)	(973,478)	3,190,953	08/15/2022	2FE
960413-AH-5	WESTLAKE CHEMICAL CORP 3.600% 08/15/26		07/01/2017	Tax Free Exchange		3,981,035	4,000,000	3,980,000	3,980,542	0	494	0	494	0	3,981,035	0	0	0	100,400	08/15/2026	2FE
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		09/01/2017	Paydown		326,775	326,775	332,493	331,476	0	(4,702)	0	(4,702)	0	326,775	0	0	0	7,692	07/25/2045	1FM
74113A-AE-6	PART 2014-1A A3 1.520% 04/15/20		08/15/2017	Paydown		20,121	20,121	20,127	20,123	0	(3)	0	(3)	0	20,121	0	0	0	188	04/15/2020	1FE
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		09/15/2017	Paydown		32,417	32,417	32,414	32,415	0	2	0	2	0	32,417	0	0	0	590	10/15/2020	1FE
786514-BP-3	SAFEWAY INC 6.350% 08/15/17		08/15/2017	Maturity		182,000	182,000	181,894	181,975	0	25	0	25	0	182,000	0	0	0	11,557	08/15/2017	4FE
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2017	Paydown		90,970	90,970	91,878	91,132	0	(162)	0	(162)	0	90,970	0	0	0	2,786	06/15/2043	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2017	Paydown		81,700	87,944	81,208	82,040	0	(339)	0	(339)	0	81,700	0	0	0	3,126	11/25/2035	3FM
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/07/2017	Various		1,113,000	2,400,000	1,524,000	1,525,618	0	0	0	0	0	1,525,618	0	(412,618)	(412,618)	121,771	03/01/2021	5FE
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		07/01/2017	Call 103.8130		218,007	210,000	210,643	209,560	0	(158)	0	(158)	0	209,402	0	8,605	8,605	11,342	04/15/2022	4FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2017	Paydown		45,086	45,086	37,493	35,449	0	9,637	0	9,637	0	45,086	0	0	0	1,531	03/25/2047	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.681% 06/10/46		09/01/2017	Paydown		0	0	22,289	16,634	0	(16,634)	0	(16,634)	0	0	0	0	0	3,306	06/10/2046	1FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		09/12/2017	TENDER OFFER		5,677,868	5,572,000	5,687,330	5,606,651	0	(17,183)	0	(17,183)	0	5,589,468	0	88,400	88,400	293,691	06/15/2020	4FE
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2017	Paydown		82,445	82,445	77,270	75,057	0	7,389	0	7,389	0	82,445	0	0	0	3,004	08/25/2035	3FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2017	Paydown		122,549	122,549	112,569	115,447	0	8,574	1,471	7,103	0	122,549	0	0	0	4,669	11/25/2035	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		09/01/2017	Paydown		641,130	641,130	650,747	649,532	0	(8,401)	0	(8,401)	0	641,130	0	0	0	17,118	08/26/2036	1FE
05950P-AJ-2	BAFC 2006-H 3A2 3.133% 09/20/46		09/01/2017	Paydown		31,914	32,712	27,744	29,611	0	2,303	0	2,303	0	31,914	0	0	0	754	09/20/2046	1FM
599809-AA-8	MCMLT 2015-1 A1 2.230% 06/25/56		08/25/2017	Paydown		22,298	22,298	22,244	22,265	0	33	0	33	0	22,298	0	0	0	298	06/25/2056	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		09/01/2017	Paydown		91,881	91,881	91,464	91,516	0	364	0	364	0	91,881	0	0	0	3,334	05/25/2034	1FM
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		09/15/2017	Maturity		17,000,000	17,000,000	16,950,700	16,993,155	0	6,845	0	6,845	0	17,000,000	0	0	0	799,000	09/15/2017	2FE
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.867% 10/25/36		09/01/2017	Paydown		134,299	134,299	80,271	75,447	0	58,852	0	58,852	0	134,299	0	0	0	2,513	10/25/2036	1FM
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	D	08/02/2017	Call 100.0000		6,000,000	6,000,000	5,973,600	5,990,810	0	1,777	0	1,777	0	5,992,587	0	7,413	7,413	689,139	10/07/2019	2FE
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		09/01/2017	Paydown		12,046	12,046	12,363	0	0	(317)	0	(317)	0	12,046	0	0	0	71	03/25/2043	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2017	Paydown		129,876	163,080	148,591	150,152	0	(20,275)	0	(20,275)	0	129,876	0	0	0	6,622	09/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		09/01/2017	Paydown		28,174	28,174	25,638	25,441	0	2,733	0	2,733	0	28,174	0	0	0	1,201	08/25/2036	1FM
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		09/15/2017	JEFFERIES & CO		3,880,000	4,000,000	3,897,980	3,930,689	0	8,875	0	8,875	0	3,939,564	0	(59,564)	(59,564)	149,100	03/01/2022	3FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2017	Redemption 100.0000		20,898	20,898	20,898	20,898	0	0	0	0	0	20,898	0	0	0	977	01/19/2031	1FE
867914-AZ-6	SUNTRUST BANKS INC 6.000% 09/11/17		09/11/2017	Maturity		3,567,000	3,567,000	3,713,212	3,676,933	0	(109,933)	0	(109,933)	0	3,567,000	0	0	0	214,020	09/11/2017	2FE
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		07/01/2017	TENDER OFFER		3,792,680	3,578,000	3,620,343	3,595,823	0	(2,426)	0	(2,426)	0	3,593,396	0	199,284	199,284	212,046	04/15/2020	4FE
61760R-BA-9	MSC 2011-C3 A3 4.054% 08/15/49		09/01/2017	Paydown		92,797	92,797	93,722	93,040	0	(242)	0	(242)	0	92,797	0	0	0	2,499	08/15/2049	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		09/01/2017	Paydown		223,348	223,348	226,419	226,026	0	(2,678)	0	(2,678)	0	223,348	0	0	0	4,640	07/25/2043	1FM

STATEMENT AS OF SEPTEMBER 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 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)
87427T-A*-9	TALKTALK TELECOM PP 4.290% 07/17/21	D	08/10/2017	TENDER OFFER		5,050,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,000	50,000	228,204	07/17/2021	3
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/15/2017	Call 100.0000		572,000	572,000	572,000	572,000	0	0	0	0	0	572,000	0	0	0	38,610	08/15/2018	5FE
17323E-AQ-6	CMLTI 2014-J2 B4 3.910% 11/25/44		09/01/2017	Paydown		40,588	40,588	40,905	0	0	(317)	0	(317)	0	40,588	0	0	0	397	11/25/2044	3AM
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		09/10/2017	Paydown		58,521	58,521	58,519	58,527	0	(7)	0	(7)	0	58,521	0	0	0	680	11/13/2018	1FE
71645W-AR-2	PETROBRAS INTL FINANCE 5.375% 01/27/21	D	08/08/2017	BARCLAYS		2,775,600	2,700,000	2,861,325	2,781,443	0	(11,150)	0	(11,150)	0	2,770,294	0	5,306	5,306	149,963	01/27/2021	4FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2017	Paydown		134,886	134,886	74,619	79,657	0	58,239	3,010	55,229	0	134,886	0	0	0	1,911	10/25/2036	1FM
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		09/01/2017	Paydown		262,581	262,581	256,448	243,037	0	19,544	0	19,544	0	262,581	0	0	0	10,528	02/25/2036	1FM
761713-BR-6	REYNOLDS AMERICAN INC 2.300% 08/21/17		08/21/2017	Maturity		7,150,000	7,150,000	7,161,380	201,378	0	(10,621)	0	(10,621)	0	7,150,000	0	0	0	84,525	08/21/2017	2FE
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2017	Paydown		6,170,503	6,170,503	6,232,075	6,173,733	0	(3,230)	0	(3,230)	0	6,170,503	0	0	0	168,141	04/10/2021	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		09/01/2017	Paydown		96,555	105,755	86,397	90,195	0	8,015	1,655	6,360	0	96,555	0	0	0	3,848	10/25/2035	3FM
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2017	Redemption 100.0000		184,000	184,000	184,000	184,000	0	0	0	0	0	184,000	0	0	0	10,435	08/01/2025	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		09/10/2017	Paydown		14,652	14,652	14,652	14,852	0	(200)	0	(200)	0	14,652	0	0	0	317	12/10/2023	1FE
852061-AK-6	SPRINT CORP NEXTEL 9.000% 11/15/18		07/20/2017	CREDIT SUISSE FIRST BOSTON		2,715,755	2,503,000	2,734,528	2,578,466	0	(21,996)	0	(21,996)	0	2,556,471	0	159,285	159,285	156,438	11/15/2018	4FE
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		09/01/2017	Paydown		183,151	183,151	177,313	180,128	0	3,022	0	3,022	0	183,151	0	0	0	7,340	12/25/2034	1FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2017	Paydown		6	9,979	4,525	2,903	2,444	(5,341)	0	(2,897)	0	6	0	0	0	134	11/25/2036	1FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		09/15/2017	Paydown		25,420	25,420	25,418	25,418	0	2	0	2	0	25,420	0	0	0	260	11/16/2020	1FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2017	Paydown		257,242	272,569	232,198	231,943	0	25,299	0	25,299	0	257,242	0	0	0	13,709	11/25/2036	3FM
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2017	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	3,015	09/13/2027	1
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2017	Paydown		13,204	13,204	11,025	11,512	0	1,692	0	1,692	0	13,204	0	0	0	482	06/25/2033	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.662% 06/25/37		09/01/2017	Paydown		200,680	200,680	200,672	196,768	0	3,912	0	3,912	0	200,680	0	0	0	7,061	06/25/2037	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		09/01/2017	Paydown		671,488	671,488	680,669	678,709	0	(7,220)	0	(7,220)	0	671,488	0	0	0	15,106	07/25/2045	1FM
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	09/15/2017	Maturity		3,500,000	3,500,000	3,509,065	0	0	(9,065)	0	(9,065)	0	3,500,000	0	0	0	103,250	09/15/2017	1FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2017	Paydown		22,151	22,151	22,149	22,029	0	121	0	121	0	22,151	0	0	0	565	10/17/2036	1FE
65473Q-AQ-6	NISOURCE FINANCE CORP 5.250% 09/15/17		09/15/2017	Maturity		200,000	200,000	209,504	204,825	0	(4,825)	0	(4,825)	0	200,000	0	0	0	10,500	09/15/2017	2FE
69343M-AA-0	PFP III 2015-2 A 2.684% 07/14/34	D	09/16/2017	Paydown		14,556	14,556	14,556	14,556	0	0	0	0	0	14,556	0	0	0	200	07/14/2034	1FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		09/01/2017	Paydown		308	308	283	102	0	206	0	206	0	308	0	0	0	62	04/28/2022	1FE
21988Y-AB-3	CORP FINANCE MANAGERS VRDN 1.230% 02/02/43		09/01/2017	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,126	02/02/2043	1FE
853250-AB-4	STANDARD CHARTERED BANK 6.400% 09/26/17	D	09/26/2017	Maturity		5,000,000	5,000,000	5,013,140	5,000,649	0	(649)	0	(649)	0	5,000,000	0	0	0	320,000	09/26/2017	2FE
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		09/01/2017	Paydown		132,910	132,910	71,668	82,276	0	58,301	7,668	50,633	0	132,910	0	0	0	3,496	12/25/2036	1FM
589929-PW-2	MLMI 1998-C1 C 6.750% 11/15/26		09/01/2017	Paydown		1,754,905	1,754,905	1,899,685	1,776,935	0	(22,030)	0	(22,030)	0	1,754,905	0	0	0	81,257	11/15/2026	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		08/01/2017	Redemption 100.0000		131,269	131,269	131,269	131,269	0	0	0	0	0	131,269	0	0	0	12,471	02/01/2030	2AM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2017	Paydown		76,767	84,038	76,358	74,433	0	2,334	0	2,334	0	76,767	0	0	0	3,418	09/25/2037	1FM
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		09/01/2017	Paydown		4,534	4,534	4,658	4,595	0	(62)	0	(62)	0	4,534	0	0	0	91	12/25/2033	1FM
48247U-AA-3	KSBA 2013-1 A 2.250% 08/25/36		09/25/2017	Paydown		0	0	185,116	190,963	0	(190,963)	0	(190,963)	0	0	0	0	0	36,904	08/25/2036	1
96221T-AH-0	WFRBS 2014-LC14 XA 1.523% 03/15/47		08/01/2017	Paydown		0	0	9,257	8,417	0	(8,417)	0	(8,417)	0	0	0	0	0	1,227	03/15/2047	1FE
02528W-AG-3	ACAR 2013-2 D 5.920% 08/17/20		08/15/2017	Paydown		250,000	250,000	253,164	0	0	(3,164)	0	(3,164)	0	250,000	0	0	0	6,102	08/17/2020	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2017	Paydown		95,634	95,634	53,354	51,373	0	44,261	0	44,261	0	95,634	0	0	0	1,998	07/25/2036	1FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2017	Paydown		110,430	140,640	128,138	119,662	0	(9,231)	0	(9,231)	0	110,430	0	0	0	5,093	10/25/2035	3FM
71085P-BM-4	PCHLT 2005-1 M3 2.107% 01/25/35		08/25/2017	Paydown		12,863	12,863	12,876	12,886	0	(23)	0	(23)	0	12,863	0	0	0	109	01/25/2035	1FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		07/01/2017	PERFORMANCE TRUST CAPITAL		3,424,536	3,307,034	3,424,536	0	0	0	0	0	0	3,424,536	0	0	0	0	02/25/2036	6FE
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		09/01/2017	Paydown		212,928	215,015	217,972	0	0	(5,044)	0	(5,044)	0	212,928	0	0	0	2,414	02/25/2036	6FE
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2017	Paydown		6,966,389	6,966,389	7,036,025	6,968,964	0	(2,575)	0	(2,575)	0	6,966,389	0	0	0	167,880	11/15/2043	1FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		09/01/2017	Paydown		13,687	13,687	9,923	11,085	0	2,602	0	2,602	0	13,687	0	0	0	501	05/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		09/01/2017	Paydown		372,516	372,516	376,221	373,505	0	(989)	0	(989)	0	372,516	0	0	0	8,050	04/15/2045	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		09/01/2017	Paydown		780,164	780,164	790,660	790,569	0	(10,405)	0	(10,405)	0	780,164	0	0	0	18,603	10/01/2029	1FM
92857W-AY-6	VODAFONE GROUP PLC 1.250% 09/26/17	D	08/14/2017	Call 100.0000		3,000,000	3,000,000	2,997,600	0	0	1,765	0	1,765	0	2,999,365	0	635	635	15,005	09/26/2017	2FE
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		09/01/2017	Paydown		200,156	200,156	203,149	201,083	0	(926)	0	(926)	0	200,156	0	0	0	4,405	01/10/2045	1FM
92976G-AH-4	WACHOVIA BANK NA 6.000% 11/15/17		07/20/2017	WELLS FARGO		1,013,700	1,000,000	1,136,590	1,018,534	0	(12,063)	0	(12,063)	0	1,006,471	0	7,229	7,229	41,667	11/15/2017	1FE
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		09/10/2017	Paydown		53,570	53,570	54,454	0	0	(883)	0	(883)	0	53,570	0	0	0	1,172	10/12/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		07/14/2017	Redemption 100.0000		4,429	4,429	4,429	4,429	0	0	0	0	0	4,429	0	0	0	130	12/01/2023	4
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		09/01/2017	TENDER OFFER		2,829	2,829	2,829	2,829	0	0	0	0	0	2,829	0	0	0	100	12/01/2023	4
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		1,102,000	1,102,000	1,094,573	1,100,016	0	578	0	578	0	1,100,595	0	1,405	1,405	127,667	02/01/2019	2FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 1.707% 05/25/18		09/25/2017	Paydown		467	467	469	467	0	0	0	0	0	467	0	0	0	4	05/25/2018	1FM
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		08/20/2017	Paydown		3,816	3,816	3,824	3,814	0	1	0	1	0	3,816	0	0	0	38	11/20/2029	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		09/10/2017	Paydown		11,546	11,546	11,881	11,731	0	(185)	0	(185)	0	11,546	0	0	0	263	03/10/2027	1FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2017	Paydown		129,256	129,963	122,094	119,699	0	9,557	0	9,557	0	129,256	0	0	0	4,895	06/25/2035	1FM
80283F-AF-3	SDART 20131 D 2.270% 01/15/19		09/15/2017	Paydown		472,478	472,478	474,496	473,786	0	(1,308)	0	(1,308)	0	472,478	0	0	0	7,834	01/15/2019	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		09/15/2017	Paydown		18,317	18,317	18,235	18,436	0	(119)	0	(119)	0	18,317	0	0	0	356	12/15/2022	1FE
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/06/2017	WELLS FARGO		3,914,190	4,142,000	4,142,000	4,142,000	0	0	0	0	0	4,142,000	0	(227,810)	(227,810)	233,378	03/15/2021	4FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		09/01/2017	Paydown		146,713	146,713	146,701	142,692	0	4,021	0	4,021	0	146,713	0	0	0	3,450	11/25/2035	1FM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		09/01/2017	Paydown		243,140	243,140	245,566	243,577	0	(437)	0	(437)	0	243,140	0	0	0	4,956	12/10/2044	1FM
12489W-QD-9	CBASS 2005-CB8 AF2 4.184% 12/25/35		09/01/2017	Paydown		327,702	327,702	327,692	323,103	0	4,600	0	4,600	0	327,702	0	0	0	9,110	12/25/2035	1FM
39154T-AB-4	GALC 2016-1 A2 1.570% 05/21/18		09/20/2017	Paydown		98,458	98,458	98,562	98,495	0	(36)	0	(36)	0	98,458	0	0	0	1,031	05/21/2018	1FE
12549A-AC-4	CIFC 2013-1A A2 3.204% 04/16/25	D	08/09/2017	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	48,383	04/16/2025	1FE
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		09/01/2017	Paydown		144,449	144,449	144,365	145,809	0	(1,360)	0	(1,360)	0	144,449	0	0	0	5,324	06/25/2033	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2017	Paydown		315,566	315,566	311,709	311,957	0	3,609	0	3,609	0	315,566	0	0	0	6,645	06/25/2043	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		09/01/2017	Paydown		740,822	740,822	694,219	722,709	0	18,113	0	18,113	0	740,822	0	0	0	29,353	08/25/2037	2FM
82650A-AA-6	SRFC 2012-3A A 1.870% 08/20/29		09/20/2017	Paydown		14,826	14,826	14,882	14,834	0	(8)	0	(8)	0	14,826	0	0	0	183	08/20/2029	1FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 03/15/18		08/15/2017	Paydown		13,114,000	13,114,000	13,114,000	0	0	0	0	0	0	13,114,000	0	0	0	42,858	03/15/2018	1FE
74927T-AA-9	RBSSP 2010-9 3A1 5.000% 10/26/34		09/26/2017	Paydown		179,526	179,526	181,770	179,836	0	(310)	0	(310)	0	179,526	0	0	0	6,219	10/26/2034	1FM
22533W-AA-7	CAALT 2015-1A A 2.000% 07/15/22		09/15/2017	Paydown		218,801	218,801	219,182	0	0	(381)	0	(381)	0	218,801	0	0	0	2,314	07/15/2022	1FE
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		09/01/2017	Paydown		369,100	369,100	376,477	372,257	0	(3,156)	0	(3,156)	0	369,100	0	0	0	6,751	08/15/2045	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		09/01/2017	Paydown		28,873	28,873	21,060	19,391	0	9,482	0	9,482	0	28,873	0	0	0	1,172	05/25/2036	1FM
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/28/2017	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	36,680	07/26/2021	2
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		09/01/2017	Paydown		41,289	41,289	22,705	21,020	0	20,269	0	20,269	0	41,289	0	0	0	675	08/25/2036	1FM
24422E-TL-3	JOHN DEERE CAPITAL 2.650% 01/06/22		08/14/2017	GOLDMAN SACHS		5,090,600	5,000,000	4,998,600	0	0	85	0	85	0	4,998,685	0	91,915	91,915	81,340	01/06/2022	1FE
25755T-AC-4	DPABS 2012-1A A2 5.216% 01/25/42		07/25/2017	Paydown		16,885,600	16,885,600	17,434,382	17,307,319	0	(421,719)	0	(421,719)	0	16,885,600	0	0	0	665,458	01/25/2042	3AM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/12/2017	Paydown		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	106	04/25/2047	2AM
90944W-AA-7	UACST 2016-2 A 1.670% 09/10/18		09/10/2017	Paydown		46,889	46,889	46,889	46,889	0	0	0	0	0	46,889	0	0	0	524	09/10/2018	1FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		08/07/2017	Various		4,169,141	4,050,000	4,071,769	4,060,067	0	(2,646)	0	(2,646)	0	4,057,422	0	111,719	111,719	191,789	03/15/2021	3FE
26875P-AA-9	EOG RESOURCES 5.875% 09/15/17		09/15/2017	Maturity		8,683,000	8,683,000	9,432,460	8,759,261	0	(76,261)	0	(76,261)	0	8,683,000	0	0	0	510,126	09/15/2017	2FE
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2017	Paydown		185,721	185,721	179,990	185,972	0	(251)	0	(251)	0	185,721	0	0	0	6,673	05/25/2035	3FM
565849-AH-9	MARATHON OIL CORP 7.500% 02/15/19		08/14/2017	Call 100.0000		2,000,000	2,000,000	1,985,920	1,995,814	0	1,334	0	1,334	0	1,997,148	0	2,852	2,852	318,172	02/15/2019	3FE
81744Y-AG-1	SEMT 2013-4 B2 3.491% 04/25/43		09/01/2017	Paydown		36,061	36,061	34,668	34,782	0	1,279	0	1,279	0	36,061	0	0	0	840	04/25/2043	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		09/01/2017	Paydown		24,313	28,325	23,227	25,303	0	(990)	0	(990)	0	24,313	0	0	0	1,030	03/25/2035	1FM
448578-AG-9	HYATT 2015-HYT B 2.937% 11/15/29		08/15/2017	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	160,474	11/15/2029	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		09/01/2017	Paydown		265,545	265,545	270,607	270,638	0	(5,093)	0	(5,093)	0	265,545	0	0	0	6,250	07/25/2045	1FM
247916-AD-1	DENBURY RESOURCES INC 5.500% 05/01/22		09/13/2017	Various		2,214,375	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(2,785,625)	(2,785,625)	239,250	05/01/2022	5FE
29379V-AA-1	ENTERPRISE PRODUCTS 6.300% 09/15/17		09/15/2017	Maturity		5,500,000	5,500,000	5,497,415	5,499,125	0	875	0	875	0	5,500,000	0	0	0	346,500	09/15/2017	2FE
29268B-AB-7	ENEL FINANCE 6.250% 09/15/17	D	09/15/2017	Maturity		14,435,000	14,435,000	15,557,293	14,552,439	0	(117,439)	0	(117,439)	0	14,435,000	0	0	0	902,188	09/15/2017	2FE
13975G-AE-8	AFIN 2014-1 B 2.220% 01/22/19		09/20/2017	Paydown		4,119,572	4,119,572	4,118,897	4,119,459	0	113	0	113	0	4,119,572	0	0	0	59,735	01/22/2019	1FE
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		09/01/2017	Paydown		7,110	7,110	7,165	7,141	0	(31)	0	(31)	0	7,110	0	0	0	153	02/25/2042	1FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2017	Paydown		13,481	13,481	12,833	13,140	0	341	0	341	0	13,481	0	0	0	494	09/25/2035	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.432% 04/25/43		09/01/2017	Paydown		40,673	40,673	39,210	39,306	0	1,367	0	1,367	0	40,673	0	0	0	931	04/25/2043	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2017	Paydown		36,238	36,238	33,139	32,915	0	3,322	0	3,322	0	36,238	0	0	0	1,305	02/25/2036	1FM
073247-BL-1	BAYV 2004-C M1 2.210% 05/28/44		08/01/2017	Paydown		10,377	10,377	10,361	7,833	0	2,544	0	2,544	0	10,377	0	0	0	129	05/28/2044	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2017	Paydown		71,819	97,176	87,970	89,315	0	(17,496)	0	(17,496)	0	71,819	0	0	0	3,772	11/25/2035	3FM
12622D-AB-0	COMM 2010-C1 A2 3.830% 07/10/46		09/01/2017	Paydown		171,994	171,994	172,612	171,969	0	25	0	25	0	171,994	0	0	0	4,375	07/10/2046	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2017	Paydown		229,965	229,965	236,860	232,319	0	(2,354)	0	(2,354)	0	229,965	0	0	0	5,633	08/10/2043	1FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		09/01/2017	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	1	10/15/2045	1FM
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2017	Paydown		88,124	108,278	90,586	93,308	0	(5,185)	0	(5,185)	0	88,124	0	0	0	4,574	06/25/2036	3FM
294751-DB-5	EQABS 2003-4 AF5 4.720% 10/25/34		09/01/2017	Paydown		343,941	343,941	343,941	339,655	0	4,286	0	4,286	0	343,941	0	0	0	10,797	10/25/2034	1FM
22533Q-AA-0	CAALT 2014-2A A 1.880% 03/15/22		08/15/2017	Paydown		196,652	196,652	196,889	36,981	0	(228)	0	(228)	0	196,652	0	0	0	1,822	03/15/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2017	Paydown		33,265	33,265	28,691	30,233	0	3,033	0	3,033	0	33,265	0	0	0	1,329	05/25/2033	1FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		09/01/2017	Paydown		440,326	442,627	350,045	348,045	0	92,282	0	92,282	0	440,326	0	0	0	19,649	04/25/2036	1FM
05491K-AC-4	BAMLL 2016-FR15 B 7.867% 10/26/47		09/25/2017	Paydown		684,784	684,784	666,809	667,985	0	16,799	0	16,799	0	684,784	0	0	0	45,891	10/26/2047	4AM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2017	Paydown		40,109	46,728	43,125	44,865	0	(4,755)	0	(4,755)	0	40,109	0	0	0	1,700	03/25/2035	3FM
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		09/15/2017	Paydown		57,740	57,740	57,739	57,650	0	90	0	90	0	57,740	0	0	0	841	06/15/2021	1FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2017	Paydown		63,759	63,759	63,550	63,542	0	218	0	218	0	63,759	0	0	0	2,375	09/25/2035	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2017	Paydown		30,673	30,673	31,439	31,000	0	(327)	0	(327)	0	30,673	0	0	0	628	08/10/2049	1FM
4042Q1-AC-1	HSBC BANK USA 6.000% 08/09/17		08/09/2017	Maturity		200,000	200,000	208,362	205,485	0	(5,485)	0	(5,485)	0	200,000	0	0	0	12,000	08/09/2017	1FE
000000-00-0	BP CAPITAL MARKETS PLC 1.625% 08/17/17	D	08/17/2017	Maturity		200,000	200,000	200,048	0	0	(48)	0	(48)	0	200,000	0	0	0	3,250	08/17/2017	1FE
02528Y-AE-4	ACAR 2014-2 C 3.590% 03/10/20		08/10/2017	Paydown		170,487	170,487	171,939	171,592	0	(1,105)	0	(1,105)	0	170,487	0	0	0	4,035	03/10/2020	1FE
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/12/2017	BANK of AMERICA SEC		5,517,595	5,627,000	5,624,915	5,625,456	0	103	0	103	0	5,625,559	0	(107,964)	(107,964)	189,835	06/15/2023	4FE
15132E-LC-0	CDMC 2005-1 A5 5.306% 02/18/35		09/01/2017	Paydown		18,214	18,214	18,202	18,081	0	132	0	132	0	18,214	0	0	0	653	02/18/2035	1FM
03064J-AE-5	AMCAR 2013-2 C 1.790% 03/08/19		07/08/2017	Paydown		14,127	14,127	14,156	14,142	0	(14)	0	(14)	0	14,127	0	0	0	147	03/08/2019	1FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2017	Paydown		110,385	110,385	17,904	4,129	0	106,256	0	106,256	0	110,385	0	0	0	1,188	05/25/2036	1FM
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.220% 05/01/37		07/03/2017	Redemption 100.0000		200,000	200,000	200,000	0	0	0	0	0	0	200,000	0	0	0	503	05/01/2037	1FE
52177F-AB-0	LRF 2016-1 A2 1.720% 07/16/18		08/15/2017	Paydown		116,344	116,344	116,334	116,339	0	5	0	5	0	116,344	0	0	0	1,310	07/16/2018	1FE
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		09/01/2017	Paydown		388,617	388,617	393,718	391,699	0	(3,082)	0	(3,082)	0	388,617	0	0	0	9,149	12/25/2045	1FM
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		09/15/2017	Paydown		109,529	109,529	110,026	0	0	(496)	0	(496)	0	109,529	0	0	0	1,574	11/16/2020	1FE
448414-AC-6	HUTCHISON WHAMPOA 7.450% 08/01/17	D	08/01/2017	Maturity		6,000,000	6,000,000	6,855,390	6,064,212	0	(64,212)	0	(64,212)	0	6,000,000	0	0	0	447,000	08/01/2017	1FE
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		09/01/2017	Paydown		244,890	244,890	247,338	245,449	0	(559)	0	(559)	0	244,890	0	0	0	6,210	08/15/2046	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/19/2017	Paydown		575,148	575,148	575,045	574,199	0	949	0	949	0	575,148	0	0	0	9,265	10/20/2033	1FE
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2017	Paydown		94,036	115,997	104,927	101,179	0	(7,143)	0	(7,143)	0	94,036	0	0	0	4,284	07/25/2035	1FM
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		07/17/2017	Call 100.0000		2,400,000	2,400,000	2,454,631	0	0	(54,631)	0	(54,631)	0	2,400,000	0	0	0	79,800	01/15/2018	2FE
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		09/01/2017	Paydown		981	1,266	1,071	1,257	0	(276)	0	(276)	0	981	0	0	0	30	10/25/2036	4FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2017	Paydown		174,660	174,660	175,929	0	0	(1,269)	0	(1,269)	0	174,660	0	0	0	1,573	05/25/2047	1FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		4,900,000	4,900,000	4,900,000	0	0	0	0	0	0	4,900,000	0	0	0	103,376	03/15/2027	4FE
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		08/20/2017	Paydown		33,438	33,438	34,256	34,185	0	(747)	0	(747)	0	33,438	0	0	0	998	02/20/2045	3AM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		09/01/2017	Paydown		8,599	8,599	8,706	8,719	0	(120)	0	(120)	0	8,599	0	0	0	344	01/25/2032	3FM
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		09/09/2017	Paydown		7,301	7,301	7,283	7,286	0	15	0	15	0	7,301	0	0	0	112	07/09/2029	1FE
364725-BB-6	GANNETT CO 4.875% 09/15/21		08/02/2017	RBC/DAIN		1,028,970	1,000,000	992,500	994,759	0	581	0	581	0	995,341	0	33,629	33,629	35,240	09/15/2021	3FE
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2017	Paydown		186,390	186,390	175,964	181,462	0	4,928	0	4,928	0	186,390	0	0	0	6,366	10/25/2034	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		09/01/2017	Paydown		90,250	126,477	103,407	103,374	0	(12,728)	395	(13,123)	0	90,250	0	0	0	4,734	08/25/2035	1FM
96041Y-AD-6	WLAKE 2014-2A C 2.240% 04/15/20		08/15/2017	Paydown		130,113	130,113	130,379	33,280	0	(211)	0	(211)	0	130,113	0	0	0	1,377	04/15/2020	1FE
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		09/01/2017	Paydown		60,052	102,845	100,480	100,480	0	(40,428)	0	(40,428)	0	60,052	0	0	0	3,552	12/25/2035	3FM
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		09/01/2017	Paydown		13,135	13,135	13,200	13,198	0	(63)	0	(63)	0	13,135	0	0	0	243	04/25/2055	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		09/01/2017	Paydown		296,511	296,511	300,958	300,926	0	(4,415)	0	(4,415)	0	296,511	0	0	0	6,482	08/25/2046	1FM
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D	08/04/2017	SUNTRUST		2,117,076	2,201,000	2,197,368	2,197,662	0	424	0	424	0	2,198,086	0	(81,010)	(81,010)	50,843	07/21/2021	2FE
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2017	Paydown		31,076	31,076	31,090	30,670	0	406	0	406	0	31,076	0	0	0	1,099	02/25/2036	3FM
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		09/01/2017	Paydown		83,103	83,103	83,069	83,521	0	(418)	0	(418)	0	83,103	0	0	0	3,580	04/25/2031	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2017	Paydown		107,408	107,408	61,779	59,432	0	47,976	0	47,976	0	107,408	0	0	0	2,244	07/25/2036	1FM
07384M-TM-4	BSARM 2003-1 5A1 3.082% 04/25/33		09/01/2017	Paydown		21,356	21,356	21,330	21,593	0	(237)	0	(237)	0	21,356	0	0	0	490	04/25/2033	1FM
693456-AP-0	PMTLT 2013-J1 B2 3.562% 09/25/43		09/01/2017	Paydown		64,299	64,299	65,924	65,879	0	(1,580)	0	(1,580)	0	64,299	0	0	0	1,528	09/25/2043	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		09/01/2017	Paydown		27,429	27,429	27,108	27,310	0	119	0	119	0	27,429	0	0	0	858	11/25/2035	1FM
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		09/25/2017	Paydown		304,282	304,282	304,275	309,615	0	(5,333)	0	(5,333)	0	304,282	0	0	0	5,100	02/25/2027	1FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		09/25/2017	Paydown		856,960	856,960	856,927	856,937	0	23	0	23	0	856,960	0	0	0	17,371	04/25/2029	1FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		09/01/2017	Paydown		236,475	236,475	235,550	236,509	0	(34)	0	(34)	0	236,475	0	0	0	4,222	11/25/2036	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/01/2017	Paydown		52,443	52,443	32,436	14,130	0	38,313	0	38,313	0	52,443	0	0	0	1,939	11/25/2036	1FM
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		09/01/2017	Paydown		72,370	72,370	72,366	72,434	0	(64)	0	(64)	0	72,370	0	0	0	2,760	01/25/2036	1FM
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		08/14/2017	Call 100.0000		7,450,000	7,450,000	8,103,369	7,566,271	0	(59,176)	0	(59,176)	0	7,507,095	0	(57,095)	(57,095)	590,621	03/15/2018	3FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2017	Redemption 100.0000		85,468	85,468	85,468	85,468	0	0	0	0	0	85,468	0	0	0	3,205	09/03/2026	1FE
02529B-AA-1	ACAR 2015-3 A 1.950% 09/12/19		07/12/2017	Paydown		7,179	7,179	7,178	7,178	0	1	0	1	0	7,179	0	0	0	82	09/12/2019	1FE
1248ME-AG-4	CBASS 2007-CB4 A2D 4.254% 04/25/37		09/01/2017	Paydown		43,895	43,895	35,994	38,248	0	5,646	0	5,646	0	43,895	0	0	0	984	04/25/2037	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		09/01/2017	Paydown		210,302	210,302	161,658	134,501	0	75,801	0	75,801	0	210,302	0	0	0	4,282	06/25/2036	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		09/01/2017	Paydown		134,417	134,417	127,476	130,856	0	3,561	0	3,561	0	134,417	0	0	0	4,882	02/25/2035	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)
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		09/01/2017	Paydown		97	97	99	98	0	(1)	0	(1)	0	97	0	0	0	6	12/25/2027	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2017	Paydown		113,864	113,864	95,328	105,043	0	8,821	0	8,821	0	113,864	0	0	0	4,547	09/25/2034	1FM
81753W-AA-6	BCRR 2016-FRR3 A 5.554% 05/26/26		09/25/2017	Paydown		4,426,148	4,426,148	4,359,756	4,359,756	0	66,392	0	66,392	0	4,426,148	0	0	0	176,262	05/26/2026	6Z
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	08/08/2017	TENDER OFFER		12,892,035	12,750,000	12,346,215	12,456,925	0	29,136	0	29,136	0	12,486,061	0	405,974	405,974	404,813	07/17/2022	1FE
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		09/01/2017	Paydown		17,081	19,026	16,313	16,416	0	665	0	665	0	17,081	0	0	0	277	04/25/2047	1FM
71645W-AP-6	PETROBRAS INTL FINANCE 5.750% 01/20/20	D	08/08/2017	GOLDMAN SACHS		12,558,000	12,000,000	11,870,500	11,951,962	0	8,773	0	8,773	0	11,960,735	0	597,265	597,265	725,618	01/20/2020	3FE
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		09/01/2017	Paydown		1,090,710	1,090,710	1,101,612	1,092,695	0	(1,985)	0	(1,985)	0	1,090,710	0	0	0	27,044	07/15/2046	1FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2017	Paydown		47,432	54,614	44,352	39,211	0	8,221	0	8,221	0	47,432	0	0	0	2,201	05/25/2036	1FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		09/01/2017	Paydown		6,268	6,268	6,370	6,439	0	(171)	0	(171)	0	6,268	0	0	0	219	09/25/2036	1FM
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		09/01/2017	Paydown		277,067	277,067	280,703	278,627	0	(1,560)	0	(1,560)	0	277,067	0	0	0	5,328	03/25/2045	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2017	Paydown		163,943	168,965	162,260	158,845	0	5,097	0	5,097	0	163,943	0	0	0	6,396	05/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		09/01/2017	Paydown		70,006	70,006	68,715	69,351	0	655	0	655	0	70,006	0	0	0	2,631	04/25/2034	1FM
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		08/28/2017	Maturity		4,000,000	4,000,000	3,989,680	3,998,705	0	1,295	0	1,295	0	4,000,000	0	0	0	246,000	08/28/2017	1FE
81744T-AE-7	SEMT 2012-1 B1 4.252% 01/25/42		09/01/2017	Paydown		41,721	41,721	42,738	0	0	(1,017)	0	(1,017)	0	41,721	0	0	0	1,055	01/25/2042	1FM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		09/01/2017	Paydown		291,935	291,935	294,851	297,037	0	(5,102)	0	(5,102)	0	291,935	0	0	0	8,779	07/01/2019	1FM
459200-GJ-4	IBM 5.700% 09/14/17		09/14/2017	Maturity		23,257,000	23,257,000	25,226,065	23,494,780	0	(237,780)	0	(237,780)	0	23,257,000	0	0	0	1,325,649	09/14/2017	1FE
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		09/01/2017	Paydown		128,366	128,366	128,306	0	0	60	0	60	0	128,366	0	0	0	2,687	02/25/2047	1FE
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		09/15/2017	Paydown		1,036,070	1,036,070	1,030,889	1,034,926	0	1,144	0	1,144	0	1,036,070	0	0	0	14,703	08/17/2020	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		09/01/2017	Paydown		187,180	187,180	186,946	182,229	0	4,951	0	4,951	0	187,180	0	0	0	5,803	06/25/2055	1FM
95058X-AB-4	WEN 2015-1A A2II 4.080% 06/15/45		09/15/2017	Paydown		1,953	1,953	1,969	0	0	(16)	0	(16)	0	1,953	0	0	0	60	06/15/2045	3AM
23305X-AS-0	DBUBS 2011-LC2A A1FL 2.587% 07/12/44		09/12/2017	Paydown		3,735	3,735	3,844	3,821	0	(86)	0	(86)	0	3,735	0	0	0	57	07/12/2044	1FM
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	89,914	07/28/2017	1FE
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		09/01/2017	Paydown		143,008	143,008	140,768	144,990	0	(1,982)	0	(1,982)	0	143,008	0	0	0	5,243	08/25/2035	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 07/25/37		09/01/2017	Paydown		227,795	227,795	218,323	222,661	0	5,134	0	5,134	0	227,795	0	0	0	10,737	07/25/2037	3FM
12668W-AU-1	CWL 2007-4 A5W 5.934% 03/25/37		09/01/2017	Paydown		60,632	60,632	55,615	56,668	5,451	(1,488)	0	3,963	0	60,632	0	0	0	1,975	03/25/2037	5FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2017	Paydown		58,258	58,258	26,880	27,942	0	30,551	234	30,317	0	58,258	0	0	0	862	07/25/2036	1FM
80283B-AF-2	SDART 2012-AA D 2.460% 12/15/18		07/15/2017	Paydown		6,178,539	6,178,539	6,232,119	6,196,369	0	(17,830)	0	(17,830)	0	6,178,539	0	0	0	88,662	12/15/2018	1FE
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		09/01/2017	Paydown		276,536	276,536	281,051	277,295	0	(759)	0	(759)	0	276,536	0	0	0	10,037	07/25/2035	1FM
20173W-AE-8	CMLT 2008-LS 1 6.267% 12/10/49		09/01/2017	Paydown		109,352	109,352	111,227	0	0	(1,875)	0	(1,875)	0	109,352	0	0	0	3,783	12/10/2049	1FM
86359A-K3-6	SASC 2003-25XS A5 5.628% 08/25/33		09/01/2017	Paydown		278,114	278,114	277,940	280,469	0	(2,354)	0	(2,354)	0	278,114	0	0	0	10,602	08/25/2033	1FM
364725-BD-2	GANNETT CO 5.125% 10/15/19		08/01/2017	WELLS FARGO		870,013	854,000	878,816	868,464	0	(2,932)	0	(2,932)	0	865,532	0	4,481	4,481	35,136	10/15/2019	3FE
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		09/01/2017	Paydown		99,597	99,597	96,298	97,702	0	1,895	0	1,895	0	99,597	0	0	0	3,772	02/25/2035	1FM
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		08/07/2017	Various		4,049,650	3,980,000	4,160,322	4,053,899	0	(20,283)	0	(20,283)	0	4,033,615	0	16,035	16,035	225,672	02/15/2021	4FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		09/01/2017	Maturity		1,900,000	1,900,000	1,928,006	0	0	(28,006)	0	(28,006)	0	1,900,000	0	0	0	57,475	09/01/2017	2FE
G7219*-AB-1	PREMIER OIL PLC PP 5.110% 06/09/18	D	07/31/2017	Taxable Exchange		7,200,000	8,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	1,200,000	1,200,000	840,243	06/09/2018	3
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2017	Paydown		202,695	202,695	187,493	191,233	0	11,462	0	11,462	0	202,695	0	0	0	7,786	11/25/2035	1FM
87266H-AA-6	TFINS 2016-1A A 3.563% 01/20/38	D	07/20/2017	Paydown		8,186	8,186	7,347	7,396	0	791	0	791	0	8,186	0	0	0	240	01/20/2038	1FE
12508F-AG-3	CDGJ 2014-BXCH DPA 4.237% 12/15/17		07/15/2017	Paydown		2,222,989	2,222,989	2,222,989	2,222,989	0	0	0	0	0	2,222,989	0	0	0	51,053	12/15/2017	1FM
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		09/20/2017	JEFFERIES & CO		4,101,090	3,972,000	4,222,170	4,122,277	0	(25,917)	0	(25,917)	0	4,096,360	0	4,730	4,730	220,170	11/15/2022	4FE
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2017	Paydown		58,258	58,258	57,043	57,727	0	532	0	532	0	58,258	0	0	0	2,232	11/25/2035	1FM
294751-CQ-3	EQABS 2003-3 AF4 5.495% 12/25/33		09/01/2017	Paydown		153,844	153,844	153,844	154,126	0	(281)	0	(281)	0	153,844	0	0	0	5,506	12/25/2033	1FM
35671D-CA-1	FREEPORT-MC C&G 6.750% 02/01/22		07/01/2017	Tax free exchange		7,409,026	7,197,000	7,409,026	0	0	0	0	0	0	7,409,026	0	0	0	195,668	02/01/2022	3FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		09/15/2017	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,896	06/15/2045	2AM
207597-DY-8	CONN LT & PWR 5.750% 09/01/17		09/01/2017	Maturity		3,000,000	3,000,000	2,981,100	2,998,000	0	2,000	0	2,000	0	3,000,000	0	0	0	172,500	09/01/2017	1FE
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		09/01/2017	Paydown		53,446	82,550	75,367	83,119	0	(29,672)	0	(29,672)	0	53,446	0	0	0	2,167	01/25/2037	4FM
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		08/14/2017	Maturity		9,000,000	9,000,000	9,006,930	0	0	(6,930)	0	(6,930)	0	9,000,000	0	0	0	61,875	08/14/2017	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2017	Paydown		16,902	16,911	13,898	13,585	0	3,317	0	3,317	0	16,902	0	0	0	667	02/25/2036	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2017	Paydown		169,237	169,237	166,342	166,894	0	2,343	0	2,343	0	169,237	0	0	0	3,802	10/25/2043	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2017	Paydown		259,798	259,798	260,062	260,345	0	(547)	0	(547)	0	259,798	0	0	0	5,176	12/25/2044	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		09/01/2017	Paydown		205,630	207,084	196,439	195,282	0	10,348	0	10,348	0	205,630	0	0	0	8,263	02/25/2036	1FM
52522H-AN-2	LXS 2006-8 3A5 5.376% 06/25/36		09/01/2017	Paydown		132,498	162,673	153,219	153,218	0	(20,719)	0	(20,719)	0	132,498	0	0	0	6,199	06/25/2036	1FM
50075N-AS-3	KRAFT FOODS INC 6.500% 08/11/17		08/11/2017	Maturity		2,000,000	2,000,000	2,147,560	2,013,765	0	(13,765)	0	(13,765)	0	2,000,000	0	0	0	130,000	08/11/2017	2FE
05949C-PJ-9	BOAMS 2005-L 2A3 2.913% 01/25/36		09/01/2017	Paydown		20,250	25,849	24,440	25,284	0	(5,034)	0	(5,034)	0	20,250	0	0	0	633	01/25/2036	3FM
12558M-BK-7	CITHE 2003-1 A5 4.980% 07/20/34		09/01/2017	Paydown		738,776	738,776	738,334	742,890	0	(4,114)	0	(4,114)	0	738,776	0	0	0	27,014	07/20/2034	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		09/01/2017	Paydown		211,509	211,509	195,506	194,166	0	17,343	0	17,343	0	211,509	0	0	0	5,229	04/25/2036	1FM
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		08/02/2017	Taxable Exchange		650,287	1,000,000	512,000	512,000	0	0	0	0	0	512,000	0	138,287	138,287	25,800	11/17/2025	6
05948K-ZB-8	BOAA 2005-4 CB2 1.737% 05/25/35		09/01/2017	Paydown		39,001	44,247	34,070	34,947	0	4,054	0	4,054	0	39,001	0	0	0	424	03/25/2035	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2017	Paydown		33,088	37,949	31,023	34,652	0	(1,564)	0	(1,564)	0	33,088	0	0	0	1,364	05/25/2037	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2017	Paydown		178,035	178,035	179,370	178,157	0	(122)	0	(122)	0	178,035	0	0	0	5,984	07/25/2019	1FM
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2017	Paydown		19,648	19,648	19,637	19,638	0	10	0	10	0	19,648	0	0	0	519	03/15/2063	1FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		09/01/2017	Paydown		14,885	14,885	14,880	14,875	0	10	0	10	0	14,885	0	0	0	272	05/20/2027	1FE
525221-EC-7	LXS 2005-8 2A2 5.250% 12/25/35		09/01/2017	Paydown		239,400	256,069	231,011	245,793	0	(6,393)	0	(6,393)	0	239,400	0	0	0	10,377	12/25/2035	3FM
85172H-AA-3	SLFMT 2013-3A A 1.870% 09/25/57		09/01/2017	Paydown		445,666	445,666	445,607	445,308	0	358	0	358	0	445,666	0	0	0	5,522	09/25/2057	1FM
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		09/28/2017	Call 100.0000		1,081,000	1,081,000	1,081,000	1,081,000	0	0	0	0	0	1,081,000	0	0	0	78,614	04/01/2020	4FE
879868-AL-1	TEMPLE-INLAND INC 6.625% 01/15/18		08/11/2017	Call 100.0000		300,000	300,000	319,649	315,073	0	(8,839)	0	(8,839)	0	306,234	0	(6,234)	(6,234)	27,885	01/15/2018	2FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2017	Paydown		177,437	177,437	176,910	175,009	0	2,427	0	2,427	0	177,437	0	0	0	4,995	09/25/2035	1FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		09/01/2017	Paydown		29,309	29,309	20,288	21,383	0	7,926	0	7,926	0	29,309	0	0	0	1,031	03/25/2036	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2017	Paydown		135,342	142,054	132,600	128,219	0	7,124	0	7,124	0	135,342	0	0	0	5,134	10/25/2035	1FM
124857-AH-6	CBS 1.950% 07/01/17		07/01/2017	Maturity		5,000,000	5,000,000	5,001,500	0	0	(1,500)	0	(1,500)	0	5,000,000	0	0	0	48,750	07/01/2017	2FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		07/01/2017	Redemption 100.0000		1	1	1	(733)	0	734	0	734	0	1	0	0	0	2,859	12/30/2020	3AM
13975F-AE-0	AFIN 2013-4 B 2.060% 10/22/18		07/20/2017	Paydown		1,097,720	1,097,720	1,097,564	1,097,703	0	18	0	18	0	1,097,720	0	0	0	13,191	10/22/2018	1FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		5,878,991	6,030,000	5,878,406	0	0	585	0	585	0	5,878,991	0	0	0	132,643	04/15/2049	2FE
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		09/15/2017	Paydown		110,336	110,336	110,647	110,460	0	(124)	0	(124)	0	110,336	0	0	0	1,446	11/15/2019	1FE
544152-AF-8	RJ REYNOLDS TOBACCO CO 2.300% 08/21/17		08/21/2017	Maturity		200,000	200,000	201,434	200,957	0	(957)	0	(957)	0	200,000	0	0	0	4,600	08/21/2017	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2017	Paydown		286,342	286,342	281,375	281,930	0	4,411	0	4,411	0	286,342	0	0	0	6,986	07/25/2043	1FM
46642J-AE-5	JPMCC 2014-BXH B 2.487% 04/15/27		07/15/2017	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	63,302	04/15/2027	1FM
32058F-AG-5	FIAOT 2014-1A B 2.260% 01/15/20		09/15/2017	Paydown		39,045	39,045	39,172	39,120	0	(74)	0	(74)	0	39,045	0	0	0	662	01/15/2020	1FE
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	D	07/31/2017	Taxable Exchange		2,724,928	3,000,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	474,928	474,928	644,975	03/15/2022	3
12592P-BG-7	COMM 2014-UBS6 XA 1.030% 12/10/47		08/01/2017	Redemption 0.0000		0	27,501	1,378	0	0	2	0	2	0	1,380	0	(1,380)	(1,380)	27	12/10/2047	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						555,909,127	560,313,367	568,197,984	458,351,068	7,895	(1,724,520)	27,589	(1,744,214)	0	556,795,419	0	(886,291)	(886,291)	25,553,511	XXX	XXX
8399997. Total - Bonds - Part 4						679,033,781	681,849,412	693,165,248	517,501,232	7,895	(2,581,079)	27,589	(2,600,773)	0	679,937,596	0	(903,814)	(903,814)	27,737,346	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						679,033,781	681,849,412	693,165,248	517,501,232	7,895	(2,581,079)	27,589	(2,600,773)	0	679,937,596	0	(903,814)	(903,814)	27,737,346	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
212485-10-6	CONVERGYS CORP		09/01/2017	Various	852,518.000	20,245,223		9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,245,223	XXX	9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705	XXX	XXX
9799997. Total - Common Stocks - Part 4						20,245,223	XXX	9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705	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						20,245,223	XXX	9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705	XXX	XXX
9899999. Total - Preferred and Common Stocks						20,245,223	XXX	9,957,410	20,937,842	(10,980,432)	0	0	(10,980,432)	0	9,957,410	0	10,287,813	10,287,813	238,705	XXX	XXX
9999999 - Totals						699,279,004	XXX	703,122,658	538,439,074	(10,972,537)	(2,581,079)	27,589	(13,581,205)	0	689,895,006	0	9,383,999	9,383,999	27,976,051	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
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580		42.75		24,928		35,861		35,861	10,933						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	24,928	0	35,861	XXX	35,861	10,933	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	24,928	0	35,861	XXX	35,861	10,933	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	24,928	0	35,861	XXX	35,861	10,933	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	24,928	0	35,861	XXX	35,861	10,933	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)			(720,038)			(874,850)					304,353		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(720,038)	0	XXX	(874,850)	0	0	0	0	304,353	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(720,038)	0	XXX	(874,850)	0	0	0	0	304,353	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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		113,750	280,675		280,675	30,495		(47,298)		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		113,750	264,728		264,728	166,847		(5,533)		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		75,833	176,485		176,485	111,231		(3,688)		10,000,000	3	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	303,333	721,888	XXX	721,888	308,573	0	(56,519)	0	40,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	303,333	721,888	XXX	721,888	308,573	0	(56,519)	0	40,000,000	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	(720,038)	0	XXX	(874,850)	0	0	0	0	304,353	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	303,333	721,888	XXX	721,888	308,573	0	(56,519)	0	40,000,000	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	(416,705)	721,888	XXX	(152,962)	308,573	0	(56,519)	0	40,304,353	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(720,038)	0	XXX	(874,850)	0	0	0	0	304,353	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	303,333	721,888	XXX	721,888	308,573	0	(56,519)	0	40,000,000	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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1439999. Subtotal - Other										0	24,928	0	35,861	XXX	35,861	10,933	0	0	0	0	XXX	XXX
1449999 - Totals										389,169	24,928	(416,705)	757,749	XXX	(117,101)	319,506	0	(56,519)	0	40,304,353	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	35,861		35,861	35,861		35,861		
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	0	0	0	0	0	0	0
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y	200,000	280,675	0	80,675	280,675	0	80,675	15,000,000	15,000,000
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	0	441,213	0	441,213	441,213	0	441,213	25,000,000	25,000,000
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(874,850)	0	304,353	304,353
0299999. Total NAIC 1 Designation			200,000	721,888	0	521,888	721,888	(874,850)	521,888	40,304,353	40,304,353
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			200,000	757,749	0	557,749	757,749	(874,850)	557,749	40,304,353	40,304,353
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				757,749	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			76,340,393	76,340,393	10/02/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				76,340,393	76,340,393	XXX
9999999 - Totals				76,340,393	76,340,393	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 76,225,271 Book/Adjusted Carrying Value $ 76,225,271
2. Average balance for the year to date Fair Value $ 19,094,899 Book/Adjusted Carrying Value $ 19,094,899
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 40,000,000 NAIC 2 $ 36,340,393 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-D9-5	OPIC Adj % Due 10/10/2025 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	4,053,260	4,053,260	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-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJ015		1	3,555,556	3,555,556	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				60,073,883	60,073,883	XXX
0599999. Total - U.S. Government Bonds				60,073,883	60,073,883	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		2FE	6,000,000	6,000,000	02/01/2052
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	19,500,000	19,500,000	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				27,655,000	27,655,000	XXX
3199999. Total - U.S. Special Revenues Bonds				36,855,000	36,855,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	1,400,853	1,399,885	01/15/2018
02361D-AE-0	AMEREN ILLINOIS CO 6 1/8% Due 11/15/2017 MN15		1FE	1,507,716	1,508,644	11/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	4,000,220	4,000,093	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	2,406,067	2,400,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ022		1FE	2,202,372	2,200,000	01/22/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	5,746,737	5,748,241	04/15/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	1,400,290	1,400,364	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	BARCLAYS PLC 2% Due 3/16/2018 MS16		2FE	1,501,065	1,501,319	03/16/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	4,896,820	4,900,000	01/25/2019
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	3,017,895	3,018,829	11/21/2017
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	8,006,056	8,000,000	09/18/2019
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	7,498,553	7,500,022	12/04/2017
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	150,000	150,000	02/02/2043
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	8,370,000	8,370,000	10/01/2017
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	3,004,626	3,007,098	09/19/2019
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	4,792,684	4,790,332	05/15/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	3,201,530	3,200,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	3,206,717	3,200,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	14,233,398	14,231,789	01/22/2018
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	3,000,597	3,000,424	02/26/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	3,400,000	3,400,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	2,284,603	2,283,653	08/23/2018
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	6,998,012	7,000,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	8,400,000	8,400,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	3,930,584	3,930,575	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		1FE	1,800,000	1,800,000	11/30/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	3,404,281	3,400,000	04/15/2019
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	6,453,922	6,455,449	03/15/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	1,613,015	1,613,517	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	2,904,681	2,902,307	03/26/2018
92976W-BH-8	WACHOVIA CORPORATION 5 3/4% Due 2/1/2018 FA1		1FE	1,213,534	1,213,285	02/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	10,220,849	10,204,411	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				155,267,674	155,230,237	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				155,267,674	155,230,237	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				224,541,557	224,504,119	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				27,655,000	27,655,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				252,196,557	252,159,119	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	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			35,392	35,392	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,949,836	10,949,836	XXX
000000-00-0	Huntington National Bank Money Market Account			140,697	140,697	
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			138,010	138,010	
000000-00-0	Key Bank VMDA			19,794,451	19,794,451	
9099999. Total - Cash (Schedule E Part 1 type)				20,128,402	20,128,402	XXX
000000-00-0	BANK OF TOKYO CP 1.13% Due 10/6/2017 At Mat			7,798,286	7,798,286	10/06/2017
000000-00-0	CARGILL INC CP 1.11% Due 10/6/2017 At Mat			5,998,335	5,998,335	10/06/2017
000000-00-0	CENTENNIAL ENERGY CP 1.46% Due 10/2/2017 At Mat			3,495,450	3,495,600	10/02/2017
000000-00-0	CENTERPOINT ENERGY INC CP 1.28% Due 10/2/2017 At Mat			9,898,944	9,898,944	10/02/2017
000000-00-0	CRH AMERICA FINANCE INC CP 1.45% Due 10/2/2017 At Mat			4,990,500	4,990,333	10/02/2017
000000-00-0	HYUHCA CP 1.3% Due 10/4/2017 At Mat			5,249,052	5,249,052	10/04/2017
000000-00-0	NIKE INC CP 1.07% Due 10/4/2017 At Mat			3,499,376	3,499,376	10/04/2017
000000-00-0	SIMON PROPERTY GRP LP CP 1.06% Due 10/2/2017 At Mat			3,499,300	3,499,382	10/02/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.3% Due 10/4/2017 At Mat			4,998,736	4,998,736	10/04/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/1/2017 At Mat			2,590,142	2,590,142	12/01/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/20/2017 At Mat			11,060,687	11,060,687	12/20/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				63,078,808	63,078,873	XXX
9999999 - Totals				346,353,603	346,316,230	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 107,108,750 Book/Adjusted Carrying Value $ 107,049,520
2. Average balance for the year to date Fair Value $ 327,281,982 Book/Adjusted Carrying Value $ 325,157,509

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					6,256,729	(800,715)	3,363,738	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					952,914	945,331	945,331	XXX
FIFTH THIRD BANK	CINCINNATI, OH					403,336	983,591	1,387,512	XXX
HUNTINGTON BANK	COLUMBUS, OH					5,149,013	151,161	151,685	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					19,775,683	19,825,669	19,849,695	XXX
PNC BANK	CINCINNATI, OH					(292,965)	(1,549,940)	(351,226)	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			379,063	379,326	379,587	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	32,904,787	20,215,437	26,007,336	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	32,904,787	20,215,437	26,007,336	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	32,904,787	20,215,437	26,007,336	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		08/23/2017	1.850	10/27/2017	49,845,833	87,361	0
AVANGRID INC CP		09/25/2017	1.360	10/10/2017	7,495,750	1,700	0
BANK OF TOKYO CP		09/29/2017	1.130	10/06/2017	7,798,286	490	0
CRH AMERICA FINANCE INC CP		08/15/2017	1.450	10/02/2017	4,990,333	9,465	0
CARGILL INC CP		09/27/2017	1.110	10/06/2017	5,998,335	740	0
CENTENNIAL ENERGY CP		09/01/2017	1.460	10/02/2017	3,495,600	4,258	0
CENTERPOINT ENERGY INC CP		09/29/2017	1.280	10/02/2017	9,898,944	704	0
DOW CHEMICAL CP		09/27/2017	1.290	10/10/2017	9,995,342	1,433	0
DUKE ENERGY CP		09/25/2017	1.330	10/04/2017	7,997,340	1,773	0
HYUHCA CP		09/29/2017	1.300	10/04/2017	5,249,052	379	0
HYUHCA CP		09/26/2017	1.280	10/05/2017	3,498,880	622	0
KCPLMO CP		09/25/2017	1.380	10/02/2017	8,997,585	2,070	0
LOUISVILLE G&E CP		09/22/2017	1.320	10/06/2017	7,995,893	2,640	0
MONDELEZ INTERNATIONAL CP		09/29/2017	1.250	10/02/2017	1,999,792	139	0
NIKE INC CP		09/28/2017	1.070	10/04/2017	3,499,376	312	0
ORANGE AND ROCK UTIL CP		09/21/2017	1.300	10/02/2017	2,998,808	1,083	0
ORANGE AND ROCK UTIL CP		09/27/2017	1.310	10/10/2017	9,995,269	1,456	0
PEOPLES GAS LIGHT & COKE CP		09/29/2017	1.250	10/02/2017	3,999,583	278	0
REED CP		09/27/2017	1.320	10/11/2017	6,996,407	1,027	0
SIMON PROPERTY GRP LP CP		09/26/2017	1.060	10/02/2017	3,499,382	515	0
SNAP-ON INC CP		09/27/2017	1.160	10/04/2017	2,999,323	387	0
SOUTHCAL CP		09/29/2017	1.200	10/06/2017	2,999,300	200	0
SPECTRA CP		09/29/2017	1.280	10/02/2017	1,999,787	142	0
SPECTRA CP		09/25/2017	1.430	10/27/2017	5,992,373	1,430	0
TYSON FOODS INC CP		09/20/2017	1.290	10/02/2017	2,998,710	1,183	0
VW CREDIT INC CP		09/20/2017	1.400	10/04/2017	2,998,367	1,283	0
TELUS CORP CP		09/01/2017	1.500	12/01/2017	2,590,142	3,250	0
TELUS CORP CP		09/26/2017	1.500	12/20/2017	11,060,687	2,313	0
ELECTRICITE DE FRANCE CP		09/27/2017	1.350	10/11/2017	3,594,112	539	0
SINOPEC CENTURY BRIGHT C CP		09/27/2017	1.300	10/04/2017	4,998,736	722	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					208,477,327	129,894	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					208,477,327	129,894	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					208,477,327	129,894	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					208,477,327	129,894	0
8699999 - Total Cash Equivalents					208,477,327	129,894	0