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

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett	
Secretary and Counsel	Donald Joseph Wuebbling	

OTHER

James Howard Acton Jr., VP	Edward Joseph Babbitt, VP, Sr Counsel	Troy Dale Brodie, Sr VP, Chief Marketing Officer
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
Michael Russ DeHart #, VP	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, 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	Denise Lynn Sparks, VP	Jeffrey Laurence Stainton, VP, Assoc Gen Counsel
Thomas Martin Stapleton, VP	Charles Lawrence Thomas #, 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 16th day of February 2018

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	40,147,761	0.423	40,147,761		40,147,761	0.430
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	19,621,483	0.207	19,621,483		19,621,483	0.210
1.22 Issued by U.S. government sponsored agencies	0	0.000	0		0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	37,964,710	0.400	37,964,710		37,964,710	0.407
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	7,790,000	0.082	7,790,000		7,790,000	0.083
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0		0	0.000
1.43 Revenue and assessment obligations	78,311,391	0.825	78,311,391		78,311,391	0.839
1.44 Industrial development and similar obligations	0	0.000	0		0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	5,866,387	0.062	5,866,387		5,866,387	0.063
1.512 Issued or guaranteed by FNMA and FHLMC	55,370,643	0.583	55,370,643		55,370,643	0.593
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	108,548,557	1.143	108,548,557		108,548,557	1.162
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0		0	0.000
1.523 All other	206,580,391	2.176	206,580,391		206,580,391	2.212
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,293,135,186	24.157	2,293,135,186		2,293,135,186	24.554
2.2 Unaffiliated non-U.S. securities (including Canada)	691,119,516	7.280	691,119,516		691,119,516	7.400
2.3 Affiliated securities	0	0.000	0		0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	135,139,054	1.424	135,139,054		135,139,054	1.447
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0		0	0.000
3.22 Unaffiliated	40,699,978	0.429	40,699,978		40,699,978	0.436
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	1,291,083,290	13.601	1,291,083,290		1,291,083,290	13.825
3.4 Other equity securities:						
3.41 Affiliated	2,150,771,359	22.657	2,150,761,216		2,150,761,216	23.030
3.42 Unaffiliated	4,901,641	0.052	4,901,641		4,901,641	0.052
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0		0	0.000
3.52 Unaffiliated	0	0.000	0		0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0		0	0.000
4.2 Agricultural	0	0.000	0		0	0.000
4.3 Single family residential properties	0	0.000	0		0	0.000
4.4 Multifamily residential properties	17,940,154	0.189	17,940,154		17,940,154	0.192
4.5 Commercial loans	23,483,088	0.247	23,483,088		23,483,088	0.251
4.6 Mezzanine real estate loans	7,805,985	0.082	7,805,985		7,805,985	0.084
5. Real estate investments:						
5.1 Property occupied by company	24,478,591	0.258	24,478,591		24,478,591	0.262
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	3,327,110	0.035	3,327,111		3,327,111	0.036
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	164,706,091	1.735	164,706,091		164,706,091	1.764
7. Derivatives	0	0.000	0		0	0.000
8. Receivables for securities	2,142,725	0.023	2,142,725		2,142,725	0.023
9. Securities Lending (Line 10, Asset Page reinvested collateral)	62,047,919	0.654	62,047,919	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	230,949,770	2.433	230,949,770	62,047,919	292,997,689	3.137
11. Other invested assets	1,788,822,743	18.844	1,635,170,024		1,635,170,024	17.509
12. Total invested assets	9,492,755,523	100.000	9,339,092,662	62,047,919	9,339,092,662	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		29,104,322
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	791,026	791,026
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		475,781
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,548,179	
	8.2 Totals, Part 3, Column 9	65,687	1,613,866
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,805,701
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		27,805,701

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		57,655,108
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	6,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,075,508	7,075,508
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		15,501,394
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		49,229,222
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		49,229,222
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		49,229,222

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,601,152,483
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	47,440,688	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	268,283,805	315,724,493
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		171
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	129,495,084	
	5.2 Totals, Part 3, Column 9	579,992	130,075,076
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		245,518,040
8.	Deduct amortization of premium and depreciation		27,845
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	12,583,602	
	10.2 Totals, Part 3, Column 11	0	12,583,602
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,788,822,737
12.	Deduct total nonadmitted amounts		153,652,719
13.	Statement value at end of current period (Line 11 minus Line 12)		1,635,170,018

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,949,251,084
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,460,985,006
3.	Accrual of discount		3,553,012
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	529,345	
	4.2. Part 2, Section 1, Column 15	(128,446)	
	4.3. Part 2, Section 2, Column 13	49,347,445	
	4.4. Part 4, Column 11	(50,731,718)	(983,374)
5.	Total gain (loss) on disposals, Part 4, Column 19		29,609,892
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,263,834,751
7.	Deduct amortization of premium		6,508,526
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	382,374	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	4,094,394	
	9.4. Part 4, Column 13	544,178	5,020,946
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		7,167,051,397
11.	Deduct total nonadmitted amounts		10,143
12.	Statement value at end of current period (Line 10 minus Line 11)		7,167,041,254

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	80,043,981	81,677,434	80,240,891	78,947,116
Governments	2. Canada	26,321,687	28,987,912	28,016,383	20,750,000
(Including all obligations guaranteed	3. Other Countries	11,643,023	12,690,844	11,613,240	12,000,000
by governments)	4. Totals	118,008,691	123,356,190	119,870,514	111,697,116
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	7,790,000	7,866,411	7,790,000	7,790,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	227,822,241	240,060,622	228,274,873	225,593,667
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	2,493,899,985	2,814,045,422	2,502,268,736	2,530,374,460
	9. Canada	126,025,097	148,129,541	127,154,861	123,664,925
	10. Other Countries	570,909,999	658,274,576	568,445,797	570,400,736
	11. Totals	3,190,835,081	3,620,449,539	3,197,869,394	3,224,440,121
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,544,456,013	3,991,732,762	3,553,804,781	3,569,520,904
PREFERRED STOCKS	14. United States	40,699,978	46,090,739	40,828,424	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	40,699,978	46,090,739	40,828,424	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	40,699,978	46,090,739	40,828,424	
COMMON STOCKS	20. United States	1,332,731,430	1,332,731,430	954,842,909	
Industrial and Miscellaneous	21. Canada	33,081,341	33,081,341	28,362,245	
(unaffiliated)	22. Other Countries	65,311,213	65,311,213	51,653,121	
	23. Totals	1,431,123,984	1,431,123,984	1,034,858,275	
Parent, Subsidiaries and Affiliates	24. Totals	2,150,771,359	2,150,771,359	1,715,659,591	
	25. Total Common Stocks	3,581,895,343	3,581,895,343	2,750,517,866	
	26. Total Stocks	3,622,595,321	3,627,986,082	2,791,346,290	
	27. Total Bonds and Stocks	7,167,051,334	7,619,718,844	6,345,151,071	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,405,856	44,662,778	16,691,680	14,067,490	216,176	XXX	80,043,980	2.1	157,385,244	4.4	80,043,980	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	4,405,856	44,662,778	16,691,680	14,067,490	216,176	XXX	80,043,980	2.1	157,385,244	4.4	80,043,980	0
2. All Other Governments												
2.1 NAIC 1	0	0	8,458,608	21,816,250	0	XXX	30,274,858	0.8	30,660,231	0.9	28,298,679	1,976,179
2.2 NAIC 2	0	0	0	0	7,689,852	XXX	7,689,852	0.2	2,728,807	0.1	7,689,852	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	8,458,608	21,816,250	7,689,852	XXX	37,964,710	1.0	33,389,038	0.9	35,988,531	1,976,179
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	2,240,000	5,550,000	0	0	XXX	7,790,000	0.2	7,790,000	0.2	7,790,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	2,240,000	5,550,000	0	0	XXX	7,790,000	0.2	7,790,000	0.2	7,790,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	24,993,292	69,133,706	54,525,910	32,253,315	41,910,084	XXX	222,816,307	5.9	252,190,352	7.0	213,916,307	8,900,000
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	1,000,000	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	1,000,000	0	0	0	XXX	1,000,000	0.0	0	0.0	0	1,000,000
5.6 NAIC 6	0	0	0	0	4,005,936	XXX	4,005,936	0.1	4,020,856	0.1	4,005,936	0
5.7 Totals	24,993,292	70,133,706	54,525,910	32,253,315	45,916,020	XXX	227,822,243	6.1	257,211,208	7.2	217,922,243	9,900,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	225,595,340	305,006,486	317,063,898	592,457,415	350,019,646	XXX	1,790,142,785	47.6	1,712,928,590	47.8	1,352,073,210	438,069,575
6.2 NAIC 2	183,849,104	112,878,167	143,133,353	337,957,070	523,943,454	XXX	1,301,761,148	34.6	1,126,900,781	31.4	1,060,639,751	241,121,397
6.3 NAIC 3	4,675,429	32,934,141	90,489,082	54,553,178	23,217,030	XXX	205,868,860	5.5	173,336,030	4.8	178,808,034	27,060,826
6.4 NAIC 4	1,995,000	28,634,394	29,585,939	0	0	XXX	60,215,333	1.6	53,965,603	1.5	53,217,055	6,998,278
6.5 NAIC 5	0	5,036,327	0	0	0	XXX	5,036,327	0.1	11,897,240	0.3	1,549,730	3,486,597
6.6 NAIC 6	0	1,604,597	0	0	0	XXX	1,604,597	0.0	4,011,875	0.1	1,604,597	0
6.7 Totals	416,114,873	486,094,112	580,272,272	984,967,663	897,180,130	XXX	3,364,629,050	89.4	3,083,040,119	86.0	2,647,892,377	716,736,673
7. Hybrid Securities												
7.1 NAIC 1	0	0	2,521,144	0	20,891,250	XXX	23,412,394	0.6	23,414,353	0.7	23,412,394	0
7.2 NAIC 2	0	0	0	1,103,744	13,616,864	XXX	14,720,608	0.4	15,960,400	0.4	14,720,608	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	7,000,000	0.2	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	2,521,144	1,103,744	34,508,114	XXX	38,133,002	1.0	46,374,753	1.3	38,133,002	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	114,080	114,080	0.0	0	0.0	114,080	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	5,364,985	5,364,985	0.1	0	0.0	5,364,985	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	5,479,065	5,479,065	0.1	0	0.0	5,479,065	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 254,994,488	421,042,970	404,811,240	660,594,470	413,037,156	114,080	2,154,594,404	57.3	XXX	XXX	1,705,648,650	448,945,754
10.2 NAIC 2	(d) 183,849,104	112,878,167	143,133,353	339,060,814	545,250,170	5,364,985	1,329,536,593	35.3	XXX	XXX	1,088,415,196	241,121,397
10.3 NAIC 3	(d) 4,675,429	32,934,141	90,489,082	54,553,178	23,217,030	0	205,868,860	5.5	XXX	XXX	178,808,034	27,060,826
10.4 NAIC 4	(d) 1,995,000	28,634,394	29,585,939	0	0	0	60,215,333	1.6	XXX	XXX	53,217,055	6,998,278
10.5 NAIC 5	(d) 0	6,036,327	0	0	0	0	(c) 6,036,327	0.2	XXX	XXX	1,549,730	4,486,597
10.6 NAIC 6	(d) 0	1,604,597	0	0	4,005,936	0	(c) 5,610,533	0.1	XXX	XXX	5,610,533	0
10.7 Totals	445,514,021	603,130,596	668,019,614	1,054,208,462	985,510,292	5,479,065	(b) 3,761,862,050	100.0	XXX	XXX	3,033,249,198	728,612,852
10.8 Line 10.7 as a % of Col. 7	11.8	16.0	17.8	28.0	26.2	0.1	100.0	XXX	XXX	XXX	80.6	19.4
11. Total Bonds Prior Year												
11.1 NAIC 1	306,029,948	548,003,097	399,166,198	530,266,408	400,903,119	0	XXX	XXX	2,184,368,770	60.9	1,667,310,469	517,058,301
11.2 NAIC 2	41,025,041	125,023,330	126,749,177	366,129,086	487,663,354	0	XXX	XXX	1,146,589,988	32.0	988,958,565	157,631,423
11.3 NAIC 3	6,619,988	30,054,695	62,962,227	49,448,595	31,250,525	0	XXX	XXX	180,336,030	5.0	167,562,393	12,773,637
11.4 NAIC 4	2,244,315	20,841,451	26,151,218	4,728,619	0	0	XXX	XXX	53,965,603	1.5	45,177,811	8,787,792
11.5 NAIC 5	0	9,983,537	1,913,703	0	0	0	XXX	XXX	(c) 11,897,240	0.3	845,119	11,052,121
11.6 NAIC 6	0	4,011,875	0	0	4,020,856	0	XXX	XXX	(c) 8,032,731	0.2	8,032,731	0
11.7 Totals	355,919,292	737,917,985	616,942,523	950,572,708	923,837,854	0	XXX	XXX	(b) 3,585,190,362	100.0	2,877,887,088	707,303,274
11.8 Line 11.7 as a % of Col. 9	9.9	20.6	17.2	26.5	25.8	0.0	XXX	XXX	100.0	XXX	80.3	19.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	184,223,635	278,252,816	330,379,671	545,503,244	367,175,204	114,080	1,705,648,650	45.3	1,667,310,469	46.5	1,705,648,650	XXX
12.2 NAIC 2	123,512,367	88,772,008	125,081,968	301,422,075	444,261,793	5,364,985	1,088,415,196	28.9	988,958,565	27.6	1,088,415,196	XXX
12.3 NAIC 3	4,461,893	18,364,910	82,982,185	50,508,426	22,490,620	0	178,808,034	4.8	167,562,393	4.7	178,808,034	XXX
12.4 NAIC 4	1,995,000	23,116,116	28,105,939	0	0	0	53,217,055	1.4	45,177,811	1.3	53,217,055	XXX
12.5 NAIC 5	0	1,549,730	0	0	0	0	1,549,730	0.0	845,119	0.0	1,549,730	XXX
12.6 NAIC 6	0	1,604,597	0	0	4,005,936	0	5,610,533	0.1	8,032,731	0.2	5,610,533	XXX
12.7 Totals	314,192,895	411,660,177	566,549,763	897,433,745	837,933,553	5,479,065	3,033,249,198	80.6	2,877,887,088	80.3	3,033,249,198	XXX
12.8 Line 12.7 as a % of Col. 7	10.4	13.6	18.7	29.6	27.6	0.2	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	8.4	10.9	15.1	23.9	22.3	0.1	80.6	XXX	XXX	XXX	80.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	70,770,853	142,790,154	74,431,569	115,091,226	45,861,952	0	448,945,754	11.9	517,058,301	14.4	XXX	448,945,754
13.2 NAIC 2	60,336,737	24,106,159	18,051,385	37,638,739	100,988,377	0	241,121,397	6.4	157,631,423	4.4	XXX	241,121,397
13.3 NAIC 3	213,536	14,569,231	7,506,897	4,044,752	726,410	0	27,060,826	0.7	12,773,637	0.4	XXX	27,060,826
13.4 NAIC 4	0	5,518,278	1,480,000	0	0	0	6,998,278	0.2	8,787,792	0.2	XXX	6,998,278
13.5 NAIC 5	0	4,486,597	0	0	0	0	4,486,597	0.1	11,052,121	0.3	XXX	4,486,597
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	131,321,126	191,470,419	101,469,851	156,774,717	147,576,739	0	728,612,852	19.4	707,303,274	19.7	XXX	728,612,852
13.8 Line 13.7 as a % of Col. 7	18.0	26.3	13.9	21.5	20.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	3.5	5.1	2.7	4.2	3.9	0.0	19.4	XXX	XXX	XXX	XXX	19.4

(a) Includes $ 711,501,100 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 539,385 current year, $ 1,261,348 prior year of bonds with Z designations and $ 0 , current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 1,000,000 current year, $ prior year of bonds with 5* designations and $ 4 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 94,944,485 ; NAIC 2 $ 122,461,540 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	74,580	37,415,562	11,502,471	10,560,455	216,176	XXX	59,769,244	1.6	126,985,184	3.5	59,769,244	0
1.2 Residential Mortgage-Backed Securities	3,791,113	5,022,916	2,977,897	3,486,650	0	XXX	15,278,576	0.4	24,224,861	0.7	15,278,576	0
1.3 Commercial Mortgage-Backed Securities	540,163	2,224,300	2,211,311	20,386	0	XXX	4,996,160	0.1	6,175,200	0.2	4,996,160	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	4,405,856	44,662,778	16,691,679	14,067,491	216,176	XXX	80,043,980	2.1	157,385,245	4.4	80,043,980	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	8,458,608	21,816,250	7,689,852	XXX	37,964,710	1.0	33,389,038	0.9	35,988,531	1,976,179
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	8,458,608	21,816,250	7,689,852	XXX	37,964,710	1.0	33,389,038	0.9	35,988,531	1,976,179
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	2,240,000	5,550,000	0	0	XXX	7,790,000	0.2	7,790,000	0.2	7,790,000	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	2,240,000	5,550,000	0	0	XXX	7,790,000	0.2	7,790,000	0.2	7,790,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	2,050,000	0	7,910,000	790,254	5,805,924	XXX	16,556,178	0.4	39,079,542	1.1	16,556,178	0
5.2 Residential Mortgage-Backed Securities	18,808,840	54,655,063	38,560,996	22,258,322	6,808,991	XXX	141,092,212	3.8	143,642,483	4.0	141,092,212	0
5.3 Commercial Mortgage-Backed Securities	3,417,260	5,001,380	0	0	0	XXX	8,418,640	0.2	10,595,934	0.3	8,418,640	0
5.4 Other Loan-Backed and Structured Securities	717,192	10,477,262	8,054,914	9,204,740	33,301,106	XXX	61,755,214	1.6	63,893,248	1.8	51,855,214	9,900,000
5.5 Totals	24,993,292	70,133,705	54,525,910	32,253,316	45,916,021	XXX	227,822,244	6.1	257,211,207	7.2	217,922,244	9,900,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	393,358,877	319,026,184	501,569,350	940,092,717	891,154,472	XXX	3,045,201,600	80.9	2,650,455,949	73.9	2,511,886,742	533,314,858
6.2 Residential Mortgage-Backed Securities	20,596,871	57,157,023	25,609,067	34,238,085	4,814,347	XXX	142,415,393	3.8	157,551,090	4.4	100,061,850	42,353,543
6.3 Commercial Mortgage-Backed Securities	1,229,767	42,987,162	10,987,144	8,960,924	0	XXX	64,164,997	1.7	50,960,009	1.4	21,646,916	42,518,081
6.4 Other Loan-Backed and Structured Securities	929,358	66,923,743	42,106,710	1,675,937	1,211,316	XXX	112,847,064	3.0	224,073,072	6.2	14,296,870	98,550,194
6.5 Totals	416,114,873	486,094,112	580,272,271	984,967,663	897,180,135	XXX	3,364,629,054	89.4	3,083,040,120	86.0	2,647,892,378	716,736,676
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	1,103,744	13,616,864	XXX	14,720,608	0.4	22,960,400	0.6	14,720,608	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	2,521,144	0	20,891,250	XXX	23,412,394	0.6	23,414,353	0.7	23,412,394	0
7.5 Totals	0	0	2,521,144	1,103,744	34,508,114	XXX	38,133,002	1.0	46,374,753	1.3	38,133,002	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	5,479,065	5,479,065	0.1	0	0.0	5,479,065	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	5,479,065	5,479,065	0.1	0	0.0	5,479,065	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	395,483,457	358,681,746	534,990,429	974,363,420	918,483,288	XXX	3,182,002,340	84.6	XXX	XXX	2,646,711,303	535,291,037
10.2 Residential Mortgage-Backed Securities	43,196,824	116,835,002	67,147,960	59,983,057	11,623,338	XXX	298,786,181	7.9	XXX	XXX	256,432,638	42,353,543
10.3 Commercial Mortgage-Backed Securities	5,187,190	50,212,842	13,198,455	8,981,310	0	XXX	77,579,797	2.1	XXX	XXX	35,061,716	42,518,081
10.4 Other Loan-Backed and Structured Securities	1,646,550	77,401,005	52,682,768	10,880,677	55,403,672	XXX	198,014,672	5.3	XXX	XXX	89,564,478	108,450,194
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,479,065	5,479,065	0.1	XXX	XXX	5,479,065	0
10.6 Totals	445,514,021	603,130,595	668,019,612	1,054,208,464	985,510,298	5,479,065	3,761,862,055	100.0	XXX	XXX	3,033,249,200	728,612,855
10.7 Line 10.6 as a % of Col. 7	11.8	16.0	17.8	28.0	26.2	0.1	100.0	XXX	XXX	XXX	80.6	19.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations	277,201,076	421,733,694	464,539,595	863,764,406	853,421,342	XXX	XXX	XXX	2,880,660,113	80.3	2,423,573,727	457,086,386
11.2 Residential Mortgage-Backed Securities	58,736,775	133,806,655	76,861,836	43,928,588	12,084,580	XXX	XXX	XXX	325,418,434	9.1	292,472,200	32,946,234
11.3 Commercial Mortgage-Backed Securities	2,292,668	36,245,844	21,820,578	7,372,053	0	XXX	XXX	XXX	67,731,143	1.9	39,087,412	28,643,731
11.4 Other Loan-Backed and Structured Securities	17,688,776	146,131,793	53,720,514	35,507,658	58,331,932	XXX	XXX	XXX	311,380,673	8.7	122,753,751	188,626,922
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	355,919,295	737,917,986	616,942,523	950,572,705	923,837,854	0	XXX	XXX	3,585,190,363	100.0	2,877,887,090	707,303,273
11.7 Line 11.6 as a % of Col. 9	9.9	20.6	17.2	26.5	25.8	0.0	XXX	XXX	100.0	XXX	80.3	19.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	270,888,174	281,604,674	484,835,843	835,738,796	773,643,815	XXX	2,646,711,302	70.4	2,423,573,727	67.6	2,646,711,302	XXX
12.2 Residential Mortgage-Backed Securities	37,742,106	97,339,070	58,784,254	52,469,826	10,097,383	XXX	256,432,639	6.8	292,472,200	8.2	256,432,639	XXX
12.3 Commercial Mortgage-Backed Securities	4,526,134	18,161,589	12,353,607	20,386	0	XXX	35,061,716	0.9	39,087,412	1.1	35,061,716	XXX
12.4 Other Loan-Backed and Structured Securities	1,036,481	14,554,843	10,576,058	9,204,740	54,192,356	XXX	89,564,478	2.4	122,753,751	3.4	89,564,478	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,479,065	5,479,065	0.1	0	0.0	5,479,065	XXX
12.6 Totals	314,192,895	411,660,176	566,549,762	897,433,748	837,933,554	5,479,065	3,033,249,200	80.6	2,877,887,090	80.3	3,033,249,200	XXX
12.7 Line 12.6 as a % of Col. 7	10.4	13.6	18.7	29.6	27.6	0.2	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	8.4	10.9	15.1	23.9	22.3	0.1	80.6	XXX	XXX	XXX	80.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	124,595,283	77,077,072	50,154,586	138,624,624	144,839,473	XXX	535,291,038	14.2	457,086,386	12.7	XXX	535,291,038
13.2 Residential Mortgage-Backed Securities	5,454,718	19,495,932	8,363,706	7,513,231	1,525,955	XXX	42,353,542	1.1	32,946,234	0.9	XXX	42,353,542
13.3 Commercial Mortgage-Backed Securities	661,056	32,051,253	844,848	8,960,924	0	XXX	42,518,081	1.1	28,643,731	0.8	XXX	42,518,081
13.4 Other Loan-Backed and Structured Securities	610,069	62,846,162	42,106,710	1,675,937	1,211,316	XXX	108,450,194	2.9	188,626,922	5.3	XXX	108,450,194
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	131,321,126	191,470,419	101,469,850	156,774,716	147,576,744	0	728,612,855	19.4	707,303,273	19.7	XXX	728,612,855
13.7 Line 13.6 as a % of Col. 7	18.0	26.3	13.9	21.5	20.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	3.5	5.1	2.7	4.2	3.9	0.0	19.4	XXX	XXX	XXX	XXX	19.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	83,956,943	83,956,943	0	0	0
2. Cost of short-term investments acquired	6,968,173	6,968,173			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	90,924,276	90,924,276			
7. Deduct amortization of premium	840	840			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	68,987,167	68,987,167	0	0
2. Cost of cash equivalents acquired	10,013,514,105	8,957,026,362	1,056,487,743	
3. Accrual of discount	236	236	0	
4. Unrealized valuation increase (decrease)	0		0	
5. Total gain (loss) on disposals	9,892	9,892	0	
6. Deduct consideration received on disposals	9,856,418,696	8,808,617,633	1,047,801,063	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	226,092,704	217,406,024	8,686,680	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	226,092,704	217,406,024	8,686,680	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901		43,490,338		14,449,956	23,660,650	939,749			(939,749)		8,300,076	4,556,437
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950		5,472,871		1,318,805	4,578,788	83,199			(83,199)		1,627,526	984,464
CRE 01270 10 WS OCCUPY		CINCINNATI	OH	06/18/1960		2,141,266		369,705	1,100,000	39,017			(39,017)		290,062	151,877
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		3,519,418		2,274,477	2,818,000	59,421			(59,421)		431,895	146,941
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		994,995		501,765	700,000	22,614			(22,614)		149,799	80,549
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990		393,894		234,854	409,200	0			0		0	12,488
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992		11,614,226		4,725,806	6,633,000	265,964			(265,964)		1,154,306	600,256
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997		756,784		603,223	487,520	0			0		0	15,345
0299999. Property occupied by the reporting entity - Administrative						68,383,792	0	24,478,591	40,387,158	1,409,964	0	0	(1,409,964)	0	11,953,664	6,548,357
0399999. Total Property occupied by the reporting entity						68,383,792	0	24,478,591	40,387,158	1,409,964	0	0	(1,409,964)	0	11,953,664	6,548,357
CRE 01468 05 OFFICE		CINCINNATI	OH	01/01/1969	12/15/2017	558,797		191,179	1,217,000	9,313			(9,313)		139,205	76,662
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/15/2017	8,343,011		1,786,260	3,300,000	101,394			(101,394)		990,304	853,684
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/15/2017	404,541		367,478	650,000	1,500			(1,500)		0	16,120
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/15/2017	511,366		295,459	410,737	12,972			(12,972)		37,454	54,877
CRE 01592 05 OFFICE		CINCINNATI	OH	01/31/2002	01/15/2018	502,436		324,234	425,000	13,036			(13,036)		0	60,896
GR 00040 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/15/2017	515,000		257,500	343,333	0			0		20,600	0
GR 00041 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/15/2017	210,000		105,000	140,000	0			0		8,400	0
0499999. Properties held for the production of income						11,045,151	0	3,327,110	6,486,070	138,215	0	0	(138,215)	0	1,195,963	1,062,239
0699999 - Totals						79,428,943	0	27,805,701	46,873,228	1,548,179	0	0	(1,548,179)	0	13,149,627	7,610,596

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			14,449,955	389,107
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,318,805	12,903
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,786,260	225,460
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	VARIOUS			4,725,805	163,556
0199999. Acquired by Purchase					0	0	22,280,825	791,026
0399999 - Totals					0	0	22,280,825	791,026

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
CRE 000001 05 WS OCCUPY	Cincinnati	OH	12/30/2017	Intercompany Transfer	645,832		541,468	65,687			(65,687)		475,781	475,781			0		
											0						0		
0199999. Property Disposed					645,832	0	541,468	65,687	0	0	(65,687)	0	475,781	475,781	0	0	0	0	0
0399999 - Totals					645,832	0	541,468	65,687	0	0	(65,687)	0	475,781	475,781	0	0	0	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0044579		Lexington	KY		10/02/1987	6.750	2,047,526	0	0	0	0	0	7,617,185	07/17/1987
0044666		Miami	FL		07/30/1999	7.300	1,022,719	0	0	0	0	0	12,000,000	05/28/1999
0044682		Cincinnati	OH		12/01/2011	5.000	25,689	0	0	0	0	0	41,064	01/30/2009
0044688		Cincinnati	OH		12/01/2011	3.430	24,604	0	0	0	0	0	40,878	05/07/2008
0044689		Cincinnati	OH		12/01/2011	4.375	293,771	0	0	0	0	0	638,725	05/29/2009
0044695		Mesa	AZ		09/09/2015	4.390	17,500,000	0	0	0	0	0	24,800,000	07/09/2015
0044696		North Charleston	SC		10/28/2016	3.900	12,659,929	0	0	0	0	0	22,400,000	08/31/2016
0044697		North Charleston	SC		11/01/2016	3.900	1,752,913	0	0	0	0	0	22,400,000	08/31/2016
0044698		San Jose	CA		12/01/2017	4.350	6,000,000	0	0	0	0	0	11,260,000	09/12/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							41,327,151	0	0	0	0	0	101,197,852	XXX
0044694		Kansas City	MO		03/31/2015	14.000	7,805,985	0	0	0	0	0	99,000,000	12/31/2014
0699999. Mortgages in good standing - Mezzanine Loans							7,805,985	0	0	0	0	0	99,000,000	XXX
0899999. Total Mortgages in good standing							49,133,136	0	0	0	0	0	200,197,852	XXX
0044690		Covington	KY		12/01/2011	0.000	57,145	0	0	0	0	0	136,460	01/30/2007
0044692		Cincinnati	OH		12/01/2011	0.000	38,945	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							96,090	0	0	0	0	0	615,370	XXX
1699999. Total - Restructured Mortgages							96,090	0	0	0	0	0	615,370	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							49,229,226	0	0	0	0	0	200,813,222	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0044694	Kansas City	MO		03/31/2015	14.000	0	1,075,508	99,000,000
0044698	San Jose	CA		12/01/2017	4.350	6,000,000	0	11,260,000
0599999. Mortgages in good standing - Commercial mortgages-all other						6,000,000	1,075,508	110,260,000
0899999. Total Mortgages in good standing						6,000,000	1,075,508	110,260,000
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						6,000,000	1,075,508	110,260,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044684	Cincinnati	OH		12/01/2011	10/10/2017	8,087	0	0	0	0	0	0	7,849	7,849	0	0	0
0044685	Cincinnati	OH		12/01/2011	10/10/2017	17,942	0	0	0	0	0	0	17,260	17,260	0	0	0
0199999. Mortgages closed by repayment						26,029	0	0	0	0	0	0	25,109	25,109	0	0	0
0044579	Lexington	KY		10/02/1987		2,325,220	0	0	0	0	0	0	0	277,693	0	0	0
0044666	Miami	FL		07/30/1999		1,579,384	0	0	0	0	0	0	0	556,665	0	0	0
0044682	Cincinnati	OH		12/01/2011		26,682	0	0	0	0	0	0	0	993	0	0	0
0044684	Cincinnati	OH		12/01/2011		8,087	0	0	0	0	0	0	0	239	0	0	0
0044685	Cincinnati	OH		12/01/2011		17,942	0	0	0	0	0	0	0	683	0	0	0
0044688	Cincinnati	OH		12/01/2011		25,754	0	0	0	0	0	0	0	1,151	0	0	0
0044689	Cincinnati	OH		12/01/2011		310,216	0	0	0	0	0	0	0	16,445	0	0	0
0044690	Covington	KY		12/01/2011		63,494	0	0	0	0	0	0	0	6,349	0	0	0
0044692	Cincinnati	OH		12/01/2011		42,559	0	0	0	0	0	0	0	3,614	0	0	0
0044694	Kansas City	MO		03/31/2015		20,984,977	0	0	0	0	0	0	0	14,254,500	0	0	0
0044696	North Charleston	SC		10/28/2016		12,974,347	0	0	0	0	0	0	0	314,418	0	0	0
0044697	North Charleston	SC		11/01/2016		1,796,448	0	0	0	0	0	0	0	43,535	0	0	0
0299999. Mortgages with partial repayments						40,155,110	0	0	0	0	0	0	0	15,476,285	0	0	0
0599999 - Totals						40,181,139	0	0	0	0	0	0	25,109	15,501,394	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/17/2000		4,838,077	8,682,643	8,682,643	637,218							2.840
34918@-10-8	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC	3	09/27/2007		157,033,889	271,675,773	271,675,773	11,849,323							37.480
1499999. Joint Venture Interests - Fixed Income - Affiliated									161,871,966	280,358,416	280,358,416	12,486,542	0	0	0	0	0	0	XXX
	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		15,440,336	18,295,499	18,295,499	2,738,053					138,780	3,167,310	6.640
	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			66,730	66,730	(15,848)					66,304	287,447	0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	83,259	82,297	82,297	263,373					264,335	236,143	0.180
	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	553,828	550,447	550,447	(3,381)						16,837	0.020
	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	727,672	855,968	855,968	178,747		9,403			48,011	0	0.480
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	6,413,807	6,519,107	6,519,107	392,323		105,301			45,816	34,111,586	2.660
	BEEKEN PETTY O'KEEFE FD II LP L.P.		CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.		10/31/2005		523,408	275,889	275,889	(247,519)						133,095	0.620
	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		1,409,565	1,450,150	1,450,150	40,585							0.290
	BRIDGE GROWTH PARTNERS LP		CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014		8,718,759	10,257,919	10,257,919	674,048						1,186,583	2.440
	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		2,748,480	2,748,480	2,240,265						1,642	10.000
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		05/05/2006					5,605		2,593				1	0.290
	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	95,026	145,410	145,410	135,722		174,858				15,705	0.080
	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	3,380,112	3,969,282	3,969,282	589,170						177,179	0.740
	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		353,975	355,079	355,079	10,168						309,505	1.630
	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	2,716,574	3,279,388	3,279,388	576,260					44,060		8.780
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		10,824			(10,824)							15.500
	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		3,915,405	4,557,706	4,557,706	279,450						688,887	0.960
	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		4,630,183	8,020,849	8,020,849	1,456,949					39,103	600,356	1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012		9,222,266	13,799,882	13,799,882	3,684,817					1,219,854	814,891	7.350
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1	4,538,434	5,277,948	5,277,948	1,398,245					700,382		0.710
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		07/12/2007	1	1,888,611	2,358,877	2,358,877	671,716					178,912		0.910
	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	1,914,046	1,863,797	1,863,797	(59,515)					571,595	295,465	0.050
	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		2,163,885	2,163,885	2,163,885	771,236		1,161,276				799,048	1.420
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	146,558	150,220	150,220	518,483		514,357				223,897	1.150
	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		10,290,165	12,999,793	12,999,793	1,193,943						300,000	1.400
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	3,610,951	4,525,125	4,525,125	477,102						2,217,249	2.330
	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		814,500	886,434	886,434	71,934							2.130
	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		2,706,611	3,046,664	3,046,664	(186,050)					339,090		2.410
	HILLCREST FUND LP		CAYMAN ISLANDS	CYM	HILLCREST FUND LP		01/06/2009	1	968,574	1,265,382	1,265,382	296,809						7,337,988	15.340
	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		7,230,051	7,173,677	7,173,677	1,395,459		887,666				1,896,192	0.550
	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	3,500,823	4,213,203	4,213,203	993,827					1,073,369	204,938	0.070
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		20,946	20,946	20,946	375		375				80,850	0.630
	MORGAN STANLEY LEV EQ FUND II L.P		NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P		02/28/1988	3	1	1	1	196		185,590					1.780
	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	941,572	1,707,521	1,707,521	795,527						1	0.320
	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	7,762,064	7,961,701	7,961,701	2,838,821					3,295,947	3,332,406	0.570
	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	198,331	413,008	413,008	47,845						440,878	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	5,542,637	5,590,169	5,590,169	524,172		34,393			437,688	650,542	0.200
	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		500,000	500,000	500,000								9.620
	Sands Capital Private Growth F		Arlington	VA	Sands Capital Private Growth F		06/28/2017		7,372,438	7,061,709	7,061,709	(310,730)						2,627,562	8.330
	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	937,225	1,128,150	1,128,150	989,415					798,490	242,583	0.020
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		3,744,588	3,224,908	3,224,908	(785,476)					242,525	137,647	0.590
	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		2,098,717	2,274,354	2,274,354	175,637						2,345,521	0.560
	SOFTBANK TECHNOLOGY VEN V L.P		WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P		08/09/1999	1	112,893	108,247	108,247	(2,570)							0.820
	SOLAMERE CAPITAL FUND II-A SOLAMERE		BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE		06/20/2014		6,798,303	7,158,539	7,158,539	1,502,877					1,142,641	5,000,187	5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		11/03/2014		839,382	1,079,427	1,079,427	339,578					314,934	1,509,056	3.300

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		11/01/2017		2,000,000	2,000,000	2,000,000								0.000
	Sands Capital Private Growth U		Arlington	VA	Sands Capital Private Growth U		06/28/2017		500,000	500,000	500,000								0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									137,337,304	161,883,768	161,883,768	26,646,819	0	3,075,811	0	0	10,961,836	71,389,175	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		2,683,762	2,444,223	2,444,223	(239,539)						26,665,576	58.630
	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		10,148,710	9,619,717	9,619,717	(528,993)						7,218,909	63.720
	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		5,971,344	6,406,377	6,406,377	152,863						1,489,110	38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	4,036,951	5,223,455	5,223,455	1,094,149					196,476	1,657,776	15.170
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	1,744,876	2,641,526	2,641,526	452,188					88,125	1,515,749	2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	8,772,938	13,277,465	13,277,465	2,096,460						6,466,437	99.500
	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	20,754,778	24,354,778	24,354,778	2,674,174					2,674,174	2,755,461	37.460
	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	27,474,280	28,599,280	28,599,280	4,205,322					4,205,322	6,464,926	26.600
	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	35,548,618	46,218,467	46,218,467	8,340,019					3,797,926	8,988,421	27.230
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	18,281,250	22,583,857	22,583,857	2,120,088						7,938,750	99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		14,444,120	15,503,885	15,503,885	39,801						47,375,000	99.500
	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	1,932,390	1,704,050	1,704,050	(228,340)						196,005	12.500
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	3,718,590	4,045,229	4,045,229	1,388,565		388,330				700,000	29.840
	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		10,308,841	10,470,012	10,470,012	1,164,051		1,528,806			50,395	7,113,808	67.730
1699999. Joint Venture Interests - Common Stock - Affiliated									165,821,447	193,092,321	193,092,321	22,730,807	0	1,917,136	0	0	11,012,418	126,545,928	XXX
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,224,656	1,224,656	1,343					14,989		2.730
000000-00-0	309 HOLDINGS, LLC 1.00% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CITY CLUB	0	08/02/2016		12,627,500	13,549,550	13,369,550	0		2,680,000					1.000
000000-00-0	PRETIUM SFR FUND II LP 2.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		NEW YORK	NY	PRETIUM PARTNERS LLC	0	06/30/2017		17,429,224	16,726,317	16,643,224	(786,000)						7,570,776	2.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP 3.23% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		BOSTON	MA	CABOT PROPERTIES	0	08/22/2017		967,500	967,500	942,279	(25,221)						24,032,500	3.230
1799999. Joint Venture Interests - Real Estate - Unaffiliated									32,242,882	32,468,023	32,179,709	(809,878)	0	2,680,000	0	0	14,989	31,603,276	XXX
000000-00-0	WS LOOKOUT JV, LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER	0	12/17/1981		1,239,912	1,529,501	1,071,614	20,347						97,741	50.000
000000-00-0	NORTHEAST CINCINNATI HOTEL, LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	NORTHEAST CINCINNATI HOTEL LLC	0	02/21/1995		0	0		0					12,622	0	25.000
000000-00-0	DUBLIN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		DUBLIN	OH	DUBLIN HOTEL LLC	0	10/01/1997		0	0		0					7,933	0	25.000
000000-00-0	VULCAN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		BIRMINGHAM	AL	VULCAN HOTEL LLC	0	10/27/1997		0	0		0					62,358	0	25.000
000000-00-0	SKYPORT HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		HEBRON	KY	FIRST EXCHANGE CORPORATION	0	03/31/1999		0	0	0	0					6,865	0	25.000
000000-00-0	UNION CENTRE HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	UNION CENTRE HOTEL LLC	0	09/01/1999		0	0	0						9,684	0	25.000
000000-00-0	WINDSOR HOTEL LLC		WINDSOR	CT	TWO DAY HILL RD ASSOCIATES	0	10/03/2000		0	0	0	0					69,555	0	25.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
CUSIP Identification	Name or Description	Code	4 City	5 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	WSA COMMONS LLC		ATLANTA	GA	COMMONS R-3 LLC	0	07/13/2004		0	0	0							0	50.000
	50.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	QUEEN CITY SQUARE, LLC		CINCINNATI	OH	INTERNAL TRANSFER	0	06/08/2004		29,316,755	100,810,610	(12,566,224)	0						0	99.750
	99.75% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC	0	01/21/2005		1,022,765	958,991	958,991	(79,516)						0	14.660
	14.66% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC		CINCINNATI	OH	WSLIC	0	12/01/2006		659,357,280	872,949,697	810,760,163	41,018,099		4,621,770			59,847,048	96,911,234	100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	WSLR HOLDINGS LLC		CINCINNATI	OH	WSLIC	0	04/27/2007		0	0	0	0					109,130	0	24.490
	24.49% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	IR MALL ASSOCIATES,LTD.		VERO BEACH	FL	INDIAN RIVER MALL ASSOC LTD	0	04/01/1996		0	74,603	0							0	49.500
	49.50% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS,LLC'		ROUND ROCK	TX	SUNDANCE HOTEL LLC	0	06/25/2008		4,478,122	6,810,748	3,010,728	(777,883)						90,490	62.720
	62.72% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	LEROY GLEN INVESTMENT, LLC		CINCINNATI	OH	WSLIC MORTGAGE TRANSFER	0	04/06/2010		0	0	0	(6,558)					4,103		100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	CENTREPORT PARTNERS LP		FT. WORTH	TX	CENTREPORT PARTNERS LP	0	03/31/1999		0	0	0	0					37,099	0	25.250
	25.25% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
1899999. Joint Venture Interests - Real Estate - Affiliated									695,414,834	983,134,150	803,235,271	40,174,490	0	4,621,770	0	0	60,166,397	97,099,465	XXX
	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	0	08/01/2008	2	26,155	29,200	29,200	867						5,460,237	0.290
	ABRY ADVANCES SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	2,705,844	2,737,786	2,737,786	1,002,377					1,160,014	5,460,237	0.950
	ABRY ADVANCES SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	8,204,717	9,484,060	9,484,060	1,334,176		102,204			443,412	9,883,644	1.080
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	186,739	180,337	180,337	546					39,361	500,540	0.830
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	339,103	262,211	262,211	(507)						378,644	0.660
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		3,365,047	3,691,840	3,691,840	851,844					691,581	489,358	0.460
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		12,700,574	12,812,199	12,812,199	1,221,180					1,695,413	3,600,588	2.430
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2	18,022	22,247	22,247	4,225						69	0.460
	CEVIAN CAPITAL II LP		CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP		07/01/2013		10,000,000	15,426,682	15,426,682	2,067,043							0.330
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		8,758,984	9,197,578	9,197,578	967,766					764,591	6,065,294	7.340
	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	7,342,530	9,006,748	9,006,748	1,082,364						3,306,040	1.050
	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		1,304,220	1,273,095	1,273,095	63,918		156,472					0.800
	Hark Capital I FUND LP		NEW YORK	NY	Hark Capital I FUND LP		12/01/2014		12,658,737	11,962,564	11,962,564	1,145,691					1,694,429		21.330
	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3	14,143,237	13,095,065	13,095,065	(794,538)					1,919,267	4,216,840	0.833
	Maranon Sr Credit Strategies		CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017		750,000	750,000	750,000								11.100
	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		8,736,739	9,198,135	9,198,135	911,586					450,190	3,035,577	2.290
	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		10/01/2014		91,200	91,200	91,200								2.000
	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	2,613,065	1,980,808	1,980,808	(632,257)						15,000	0.610
	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		14,418,615	14,967,729	14,967,729	1,459,156					1,440,382	435,984	2.800
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	1,271,726	1,284,369	1,284,369	217,714					200,173	3,211,812	0.810
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	10,526,747	8,118,486	8,118,486	(2,408,261)							2.490
	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		12,840,283	12,876,102	12,876,102	1,454,865					1,686,359	3,542,037	3.270
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	6,230,895	6,230,895	6,230,895	553,757		30,209			523,548	2,036,286	0.500
	THL Credit DIRECT LENDING FUND III LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		11/18/2016		3,160,243	3,253,684	3,253,684	106,994							1.060
2199999. Joint Venture Interests - Other - Unaffiliated									142,393,422	147,933,020	147,933,020	10,610,507	0	288,885	0	0	12,708,720	51,638,187	XXX

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location 4 City	Location 5 State	6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
	INS PROFILLMENT SOLUTIONSLLC		CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC		07/07/2005		1,382,316	(2,208,554)	(2,208,554)	(1,333,593)							
	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		32,137,504	131,690,414	131,690,414	19,664,094							
2299999. Joint Venture Interests - Other - Affiliated									33,519,820	129,481,861	129,481,861	18,330,501	0	0	0	0	0	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015		1,066,247	1,496,686	1,062,768		(1,238)				18,642		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	01/01/2015		4,983,202	5,665,276	4,983,464		92				8,125		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1	01/01/2015		1,669,616	2,149,608	1,658,827		(3,805)				12,834		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1	01/01/2015		11,205,239	14,756,729	11,193,132		(4,263)				168,585		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		8,471,911	10,625,333	7,906,381		(7,829)				21,480		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		9,279,069	9,981,923	9,250,706		(10,631)				126,012		
2399999. Surplus Debentures, etc - Unaffiliated									36,675,284	44,675,556	36,055,278	0	(27,674)	0	0	0	355,679	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P. 98.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.	0	11/27/1991		5,174,778	5,226,008	2,683,328	(109,801)						88,077	98.000
000000-00-0	RANDOLPH TOWER AFFORD INV FUND LLC 99.99 % MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CHICAGO	IL	VILLAGE GREEN	0	08/26/2011		1,919,772	3,355,415	1,919,772	(564,903)							99.990
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									7,094,550	8,581,423	4,603,100	(674,704)	0	0	0	0	0	88,077	XXX
4499999. Total - Unaffiliated									348,648,892	386,960,366	378,051,774	36,447,448	(27,674)	6,044,696	0	0	24,041,224	154,630,638	XXX
4599999. Total - Affiliated									1,063,722,618	1,594,648,171	1,410,770,969	93,047,636	0	6,538,906	0	0	71,178,815	223,733,470	XXX
4699999 - Totals									1,412,371,510	1,981,608,537	1,788,822,743	129,495,084	(27,674)	12,583,602	0	0	95,220,039	378,364,108	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/17/2000					2.840
34918@-10-8	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC	09/27/2007		35,000,000			37.480
1499999. Joint Venture Interests - Fixed Income - Affiliated							35,000,000	0	0	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			3,611,214		6.640
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008			7,265		0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	1		9,108		0.180
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	1				0.020
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	1				0.480
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2		6,349,917		2.660
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005			80,339		0.620
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017		762,921	646,644		0.290
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014			3,459,907		2.440
	C/R ENERGY JADE LLC	GOLIAD	TX	C/R ENERGY JADE LLC	03/12/2007	3				10.000
	CARLYLE RIVERSTONE FUND REN. I L.P.	WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.	05/05/2006					0.290
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	3				0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		93,133		0.740
	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016			163,480		1.630
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	1		857,561		8.780
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017		10,824			15.500
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			120,972		0.960
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			189,975		1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012			1,125,975		7.350
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	1				0.710
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	1				0.910
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		323,155		0.050
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011			226,495		1.420
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	3				1.150
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	3		300,000		1.400
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	3		886,900		2.330
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	3	362,000	452,500		2.130
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011					2.410
	HILLCREST FUND LP	CAYMAN ISLANDS	CYM	HILLCREST FUND LP	01/06/2009	1				15.340
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			925,958		0.550
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		56,936		0.070
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998					0.630
	MORGAN STANLEY LEV EQ FUND II L.P	NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P	02/28/1988	3				1.780
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	1				0.320
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		1,446,063		0.570
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	3				0.300
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	1		12,669		0.200
	QCA FIRST FUND V	CINCINNATI	OH	QCA FIRST FUND V	03/31/2016			300,000		9.620
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F	06/28/2017		7,372,438			
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		5,301		0.020
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			260,921		0.590
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017		591,305	1,613,485		0.560
	SOFTBANK TECHNOLOGY VEN V L.P	WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P	08/09/1999	1				0.820
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014			2,148,000		5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014					3.300
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	11/01/2017		2,000,000			0.000
	Sands Capital Private Growth U	Arlington	VA	Sands Capital Private Growth U	06/28/2017		500,000			
1599999. Joint Venture Interests - Common Stock - Unaffiliated							11,599,488	25,673,873	0	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008					58.630
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999			2,711,290		63.720
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000					38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004					15.170
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	1		317,250		2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	2		1,482,750		99.500
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	1				37.460
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	3				26.600
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	3				27.230
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	3		3,990,000		99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	3		10,569,120		99.500
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	3				12.500

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	1				29.840
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	1				67.730
1699999. Joint Venture Interests - Common Stock - Affiliated							0	19,070,410	0	XXX
000000-00-0	309 HOLDINGS, LLC	CINCINNATI	OH	CITY CLUB	08/02/2016			12,627,500		1.000
	1.00% PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	PRETIUM SFR FUND II LP	New York	NY	Pretium Partners,LLC	06/30/2017			17,429,224		2.000
	2.00% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP	Boston	MA	Cabot Properties	08/22/2017			967,500		3.230
	3.23% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	31,024,224	0	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006			148,842,060		100.000
	100.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS LLC	ROUND ROCK	TX	SUNDANCE HOTEL LLC	06/25/2008			2,742,949		62.720
	62.72% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
1899999. Joint Venture Interests - Real Estate - Affiliated							0	151,585,009	0	XXX
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	2				0.290
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		244,999		0.950
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	2		673,187		1.080
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	3		5,860		0.830
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		6,117		0.660
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			113,185		0.460
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013					2.430
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	2				0.460
	CEVIAN CAPITAL II LP	CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP	07/01/2013					0.330
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013			1,057,500		7.340
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	2		675,000		1.050
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011					0.800
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014			3,672,704		21.330
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	3				0.833
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017		750,000			11.100
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/0214			3,068,051		2.290
	MPC NC 2017 Energy LP	ATLANTA	GA	MPC NC 2017 Energy LP	09/30/0215		91,200			2.000
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	3				0.610
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013					2.800
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	2		124,205		0.810
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	2				2.490
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			4,061,499		3.270
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	2		3,699,944		0.500
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016			2,466,978		1.060
2199999. Joint Venture Interests - Other - Unaffiliated							841,200	19,869,229	0	XXX
	INS PROFILLMENT SOLUTIONSLLC	CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC	07/07/2005					
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006			21,000,000		
2299999. Joint Venture Interests - Other - Affiliated							0	21,000,000	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30			Transfer from Schedule D Part 1	01/01/2015					
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19			Transfer from Schedule D Part 1	01/01/2015					
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15			Transfer from Schedule D Part 1	01/01/2015					
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30			Transfer from Schedule D Part 1	01/01/2015					
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16			TIAA 6.85% Due 12/16/2039 JD16	01/01/2011					
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			TIAA 4.9% Due 9/15/2044 MS15	09/15/2014					
2399999. Surplus Debentures, etc - Unaffiliated							0	0	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P.	CINCINNATI	OH	OTR HOUSING ASSOCIATES LP	11/27/1991		0	61,060		98.000
	98.00% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	61,060	0	XXX
4499999. Total - Unaffiliated							12,440,688	76,567,326	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4599999. Total - Affiliated							35,000,000	191,716,479	0	XXX
4699999 - Totals							47,440,688	268,283,805	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
34918@-10-8	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FULL DISCRETION FIXED INCOME LLC	09/27/2007	12/29/2017	35,000,000					0		35,000,000	35,000,000			0	
1499999. Joint Venture Interests - Fixed Income - Affiliated							35,000,000	0	0	0	0	0	0	35,000,000	35,000,000	0	0	0	0
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	12/15/2017	772,914					0		772,914	772,914			0	138,780
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	08/21/2017	939,469					0		939,469	939,469			0	66,304
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	10/19/2017	1,938,074					0		1,938,074	1,938,074			0	264,335
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	12/13/2017	163,104					0		163,104	163,104			0	
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	11/27/2017	980,222					0		980,222	980,222			0	48,011
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/07/2017	658,267					0		658,267	658,267			0	45,816
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO		BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005	12/22/2017	83,247					0		83,247	83,247			0	
	C/R ENERGY JADE LLC	GOLIAD	TX	C/R ENERGY JADE LLC	03/12/2007	12/27/2017	3,191,570					0		3,191,570	3,191,570			0	
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	12/27/2017	404,217					0		404,217	404,217			0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	08/25/2017	215,345					0		215,345	215,345			0	
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	09/25/2017	292,464					0		292,464	292,464			0	44,060
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	12/18/2017	1,324,533					0		1,324,533	1,324,533			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	12/18/2017	895,027					0		895,027	895,027			0	39,103
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	12/28/2017	1,705,662					0		1,705,662	1,705,662			0	1,219,854
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	12/22/2017	953,744					0		953,744	953,744			0	700,382
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	10/20/2017	569,314					0		569,314	569,314			0	178,912
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	11/10/2017	585,266					0		585,266	585,266			0	571,595
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011	12/28/2017	454,021					0		454,021	454,021			0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	12/04/2017	49,178					0		49,178	49,178			0	
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	10/12/2017	204,377					0		204,377	204,377			0	339,090
	HILLCREST FUND LP	CAYMAN ISLANDS	CYM	HILLCREST FUND LP	01/06/2009	07/24/2017	1,453,167					0		1,453,167	1,453,167			0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	12/21/2017	2,921,762					0		2,921,762	2,921,762			0	1,073,369
	LANDMARK EQUITY PARTNERS IV LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP	12/14/1994	12/20/2016	93					0		93	93			0	
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	12/20/2016	46					0		46	46			0	
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	09/21/2017	835,956					0		835,956	835,956			0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	10/13/2017	2,963,694					0		2,963,694	2,963,694			0	3,295,947
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	09/15/2017	407,733					0		407,733	407,733			0	
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	10/05/2017	1,602,399					0		1,602,399	1,602,399			0	437,688
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	12/07/2017	877,342					0		877,342	877,342			0	798,490
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	08/15/2017	1,468,336					0		1,468,336	1,468,336			0	242,525
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017	05/17/2017	106,072					0		106,072	106,072			0	
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014	12/26/2017	2,293,709					0		2,293,709	2,293,709			0	1,142,641
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014	12/26/2017	314,510					0		314,510	314,510			0	314,934
1599999. Joint Venture Interests - Common Stock - Unaffiliated							31,624,835	0	0	0	0	0	0	31,624,835	31,624,835	0	0	0	10,961,836
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	12/29/2017	915,900					0		915,900	915,900			0	
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	06/30/2017	900,000					0		900,000	900,000			0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	12/29/2017	3,420,000					0		3,420,000	3,420,000			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	12/29/2017	1,665,821					0		1,665,821	1,665,821			0	196,476
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	12/29/2017	352,500					0		352,500	352,500			0	88,125
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	12/29/2017	1,235,625					0		1,235,625	1,235,625			0	
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	12/29/2017	9,000,000					0		9,000,000	9,000,000			0	2,674,174
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	12/29/2017	9,225,000					0		9,225,000	9,225,000			0	4,205,322
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	12/27/2017	7,469,252					0		7,469,252	7,469,252			0	3,797,926
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	11/27/2017	300,000					0		300,000	300,000			0	
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	11/27/2017	910,000					0		910,000	910,000			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	06/22/2017	2,495,812					0		2,495,812	2,495,812			0	50,395
1699999. Joint Venture Interests - Common Stock - Affiliated							37,889,910	0	0	0	0	0	0	37,889,910	37,889,910	0	0	0	11,012,418
000000-00-0	WS WRIGHT HOTEL GP, LLC	Fariborn	OH	Dissolution	03/13/1990	11/01/2017	0					0						0	
	0.61% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	Cash Return Distribution	06/08/2004	11/29/2017	(7,881,751)					0		4,684,473	4,684,473			0	
	99.75% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC	CINCINNATI	OH	Cash Return Distribution	01/21/2005	02/01/2017	2,221,027					0		1,182,520	1,182,520			0	
	14.66% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	12/27/2017	725,394,272					0		99,872,498	99,872,498			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	WRIGHT EXEC HOTEL LTD PARTNERS	FAIRBORN	OH	Dissolution	03/13/1990	11/01/2017	0					0						0	
	60.49% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
000000-00-0	PCE L.P.	ATLANTA	GA	Dissolution	04/03/2008	11/01/2017	0					0						0	
	41.90% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							719,733,548	0	0	0	0	0	0	105,739,491	105,739,491	0	0	0	0
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	12/21/2017	5,608,786					0		5,608,786	5,608,786			0	1,160,014
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	04/05/2017	268,950					0		268,950	268,950			0	443,412
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	04/21/2017	98,015					0		98,015	98,015			0	39,361
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	09/08/2017	377,583					0		377,583	377,583			0	
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	12/31/2017	1,356,731					0		1,356,731	1,356,731			0	691,581
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	11/23/2017	4,680,830					0		4,680,830	4,680,830			0	1,695,413
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	12/14/2017	5,803					0		5,803	5,803			0	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	10/20/2017	777,296					0		777,296	777,296			0	764,591
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	12/29/2017	1,244,861					0		1,244,861	1,244,861			0	
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	11/24/2017	62,134					0		62,134	62,134			0	
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	09/28/2017	3,639,970					0		3,639,970	3,639,970			0	1,694,429
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	12/27/2017	6,096,605					0		6,096,605	6,096,605			0	1,919,267
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	10/13/2017	176,238					0		176,238	176,238			0	450,190
	PENTWATER EVENT FUND	CHICAGO	IL	PENTWATER EVENT FUND	01/02/2013	09/28/2016		579,992				579,992		579,992	579,992			0	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	11/22/2017	1,479,749					0		1,479,749	1,479,749			0	1,440,382
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	08/18/2017	440,990					0		440,990	440,990			0	200,173
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	12/13/2017	413,847					0		413,847	413,847			0	
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	12/21/2017	5,137,275					0		5,137,275	5,137,275			0	1,686,359
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	12/18/2017	2,666,900					0		2,666,900	2,666,900			0	523,548
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	10/16/2017	151,249					0		151,249	151,249			0	
2199999. Joint Venture Interests - Other - Unaffiliated							34,683,812	579,992	0	0	0	579,992	0	35,263,804	35,263,804	0	0	0	12,708,720
4499999. Total - Unaffiliated							66,308,647	579,992	0	0	0	579,992	0	66,888,639	66,888,639	0	0	0	23,670,556
4599999. Total - Affiliated							792,623,458	0	0	0	0	0	0	178,629,401	178,629,401	0	0	0	11,012,418
4699999 - Totals							858,932,105	579,992	0	0	0	579,992	0	245,518,040	245,518,040	0	0	0	34,682,974

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor-tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
690353-2B-2	OPIC			2	1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.356	1.261	FMAN	3,402	0	12/12/2017	05/15/2024
690353-M8-7	OPIC			4	1	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	1.174	0.300	FMAN	3,779	23,452	04/11/2016	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES				1	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	1.000	1.000	FMAN	2,318	8,903	06/06/2017	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES			4	1	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	1.281	1.121	FMAN	3,628	3,924	09/18/2017	08/15/2029
690353-YE-1	OPIC AGENCY				1	4,121,483	100.0000	4,121,483	4,121,483	4,121,483	0	0	0	0	0.410	0.110	MJSD	787	39,819	06/09/2015	06/15/2034
690353-ZZ-3	OPIC				1	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.870	0.110	MJSD	1,621	39,670	07/08/2014	09/15/2020
912810-FH-6	U S TREASURY TII				1	1,015,547	204.3220	1,021,612	500,000	987,071	19,148	(18,968)	0	0	3.875	0.903	AO	6,218	28,776	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY				1	3,251,250	140.5380	4,216,138	3,000,000	3,154,712	0	(8,456)	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY TII				1	737,604	149.0410	745,205	500,000	732,187	14,313	(10,337)	0	0	2.375	0.626	JJ	7,171	15,314	11/01/2013	01/15/2025
912810-QF-8	U S TREASURY				1	210,748	148.6850	223,027	150,000	216,176	4,289	(1,775)	0	0	2.125	0.823	FA	1,374	3,585	04/15/2016	02/15/2040
912828-3H-1	U S TREASURY				1	24,932,617	99.7380	24,934,503	25,000,000	24,932,979	0	362	0	0	1.750	1.893	MN	38,462	0	12/27/2017	11/30/2019
912828-C2-4	U S TREASURY	SD			1	5,001,367	99.5970	4,979,847	5,000,000	5,000,298	0	(279)	0	0	1.500	1.494	FA	25,483	75,000	03/04/2014	02/28/2019
912828-L6-5	U S TREASURY	SD			1	203,875	98.4670	201,858	205,000	203,965	0	69	0	0	1.375	1.563	MS	720	1,444	11/08/2017	09/30/2020
912828-L9-9	U S TREASURY	SD			1	552,435	98.3780	553,081	562,200	556,538	0	1,923	0	0	1.375	1.739	AO	1,338	7,803	11/16/2015	10/31/2020
912828-L9-9	U S TREASURY				1	790	98.3780	787	800	794	0	2	0	0	1.375	1.739	AO	2	11	11/16/2015	10/31/2020
912828-N7-1	U S TREASURY				1	577,499	105.5360	580,449	550,000	581,214	4,154	(440)	0	0	0.625	0.398	JJ	1,648	0	08/23/2017	01/15/2026
912828-NM-8	U S TREASURY				1	291,296	116.8120	292,029	250,000	294,909	5,809	(4,635)	0	0	1.250	1.250	JJ	1,633	3,483	04/15/2016	07/15/2020
912828-QV-5	U S TREASURY				1	809,277	111.3440	835,078	750,000	834,398	16,560	(4,101)	0	0	0.625	0.095	JJ	2,365	5,056	09/30/2013	07/15/2021
912828-UH-1	U S TREASURY TII				1	737,304	105.8700	794,023	750,000	786,687	15,810	2,459	0	0	0.125	0.457	JJ	462	985	11/01/2013	01/15/2023
912828-UX-6	U S TREASURY				1	72,871	106.1470	74,303	70,000	74,580	1,466	(626)	0	0	0.125	0.125	AO	20	92	09/30/2013	04/15/2018
912828-VM-9	U S TREASURY TII				1	498,750	106.8370	534,183	500,000	528,070	10,573	319	0	0	0.375	0.440	JJ	918	1,959	09/30/2013	07/15/2023
912828-WU-0	U S TREASURY				1	826,449	102.5320	845,885	825,000	845,183	16,905	1,526	0	0	0.125	0.311	JJ	494	1,054	11/21/2016	07/15/2024
912828-XL-9	U S TREASURY				1	415,099	104.2350	416,941	400,000	417,999	2,990	(89)	0	0	0.375	0.312	JJ	721	0	08/23/2017	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						59,756,261	XXX	60,870,432	58,634,483	59,769,243	112,017	(43,046)	0	0	XXX	XXX	XXX	128,908	447,830	XXX	XXX
36176F-Z9-2	G2 #765168			4	1	3,404,401	101.6360	3,231,900	3,179,863	3,202,194	0	(24,803)	0	0	4.584	3.177	MON	12,147	146,376	07/01/2017	11/22/2061
36179D-B6-6	GN # AC3661			4	1	1,614,596	97.6470	1,574,638	1,612,580	1,614,024	0	(147)	0	0	2.640	2.615	MON	3,548	42,572	11/28/2012	01/15/2033
36202K-N5-0	G2 # 8512			4	1	971	100.1930	941	939	914	0	11	0	0	3.500	7.577	MON	3	33	05/27/2003	06/20/2019
36202K-UV-5	G2 # 8696			4	1	11,385	101.7750	11,264	11,067	10,553	0	34	0	0	2.750	4.942	MON	25	247	06/13/2003	09/20/2025
36203C-ME-9	GNMA # 345157			4	1	2,114	110.9370	2,617	2,359	2,217	0	14	0	0	6.500	9.638	MON	13	153	11/14/1994	01/15/2024
36203C-ZE-5	GNMA # 345541			4	1	8,847	110.9370	10,950	9,871	9,274	0	59	0	0	6.500	9.636	MON	53	642	11/14/1994	02/15/2024
36203D-J4-3	GNMA # 345983			4	1	3,435	110.9370	4,251	3,832	3,604	0	24	0	0	6.500	9.640	MON	21	249	11/14/1994	12/15/2023
36203D-JE-1	GNMA # 345961			4	1	8,427	110.9370	10,430	9,402	8,846	0	58	0	0	6.500	9.639	MON	51	611	11/14/1994	11/15/2023
36203D-JL-5	GNMA # 345967			4	1	4,397	110.9370	5,709	5,147	4,712	0	45	0	0	6.500	11.123	MON	28	334	12/13/1994	11/15/2023
36203D-M2-3	GNMA # 346077			4	1	3,717	110.9370	4,600	4,147	3,896	0	25	0	0	6.500	9.633	MON	22	270	11/14/1994	02/15/2024
36203D-MZ-0	GNMA # 346076			4	1	8,478	110.9370	11,009	9,923	9,072	0	85	0	0	6.500	11.119	MON	54	645	12/13/1994	01/15/2024
36203K-7M-0	GNMA # 352000			4	1	11,562	110.9370	14,310	12,899	12,131	0	79	0	0	6.500	9.636	MON	70	838	11/14/1994	12/15/2023
36203K-KX-1	GNMA # 351410			4	1	4,815	110.9370	6,177	5,568	5,126	0	44	0	0	6.500	10.740	MON	30	362	12/13/1994	01/15/2024
36203L-4H-2	GNMA # 352824			4	1	63,853	110.9370	82,248	74,140	67,962	0	583	0	0	6.500	10.861	MON	402	4,819	12/13/1994	04/15/2024
36203L-S5-2	GNMA # 352540			4	1	87,466	110.9370	111,973	100,934	93,043	0	790	0	0	6.500	10.672	MON	547	6,561	01/12/1995	01/15/2024
36203M-B5-8	GNMA # 352960			4	1	3,357	110.9370	4,155	3,745	3,514	0	22	0	0	6.500	9.634	MON	20	244	11/14/1994	05/15/2024
36203M-JM-3	GNMA # 353168			4	1	3,490	110.9370	4,319	3,893	3,661	0	24	0	0	6.500	9.638	MON	21	253	11/14/1994	12/15/2023
36203N-6L-7	GNMA # 354675			4	1	2,365	110.9370	2,927	2,639	2,484	0	17	0	0	6.500	9.642	MON	14	172	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714			4	1	4,093	110.9370	5,066	4,567	4,295	0	28	0	0	6.500	9.640	MON	25	297	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350			4	1	3,241	110.9370	4,012	3,616	3,402	0	23	0	0	6.500	9.641	MON	20	235	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966			4	1	16,379	110.9370	21,013	18,942	17,450	0	152	0	0	6.500	10.742	MON	103	1,231	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405			4	1	4,165	110.9370	5,155	4,647	4,366	0	28	0	0	6.500	9.636	MON	25	302	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574			4	1	3,117	110.9370	3,858	3,477	3,270	0	21	0	0	6.500	9.636	MON	19	226	11/14/1994	12/15/2023
36204C-6Z-9	GNMA 30 YR # 366388			4	1	7,555	110.9370	9,344	8,423	7,925	0	51	0	0	6.500	9.613	MON	46	547	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399			4	1	7,659	110.9370	9,481	8,546	8,033	0	52	0	0	6.500	9.639	MON	46	556	11/14/1994	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770			4	1	7,731	110.9370	9,919	8,941	8,210	0	68	0	0	6.500	10.734	MON	48	581	12/13/1994	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830			4	1	3,454	110.9370	4,485	4,043	3,698	0	35	0	0	6.500	11.121	MON	22	263	12/13/1994	12/15/2023
36204J-B2-1	GNMA # 370957			4	1	7,357	110.9370	9,105	8,208	7,719	0	50	0	0	6.500	9.636	MON	44	534	11/14/1994	12/15/2023
36204J-KH-8	GNMA # 371196			4	1	18,709	110.9370	23,157	20,874	19,631	0	128	0	0	6.500	9.638	MON	113	1,357	11/14/1994	12/15/2023
36204J-KN-5	GNMA # 371201			4	1	13,953	110.9370	17,270	15,568	14,641	0	96	0	0	6.500	9.638	MON	84	1,012	11/14/1994	12/15/2023
36204J-L2-0	GNMA # 371245			4	1	20,860	110.9370	26,705	24,072	22,190	0	188	0	0	6.500	10.672	MON	130	1,565	01/12/1995	01/15/2024
36204J-L7-9	GNMA # 371250			4	1	19,040	110.9370	24,428	22,020	20,272	0	175	0	0	6.500	10.741	MON	119	1,431	12/13/1994	01/15/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
36204K-5W-9	GNMA # 372661			4	1	18,379	110.9370	23,529	21,209	19,551	0	166	0	0	6.500	10.672	MON	115	1,379	01/12/1995	01/15/2024
36204K-DN-0	GNMA # 371909			4	1	54,260	110.9370	69,614	62,751	57,733	0	493	0	0	6.500	10.739	MON	340	4,079	12/13/1994	02/15/2024
36204K-EA-7	GNMA # 371929			4	1	8,870	110.9370	10,980	9,897	9,294	0	59	0	0	6.500	9.636	MON	54	643	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670			4	1	56,791	110.9370	72,704	65,536	60,374	0	507	0	0	6.500	10.670	MON	355	4,260	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888			4	1	21,054	110.9370	27,011	24,348	22,416	0	193	0	0	6.500	10.741	MON	132	1,583	12/13/1994	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012			4	1	15,900	110.9370	20,356	18,349	16,914	0	144	0	0	6.500	10.672	MON	99	1,193	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849			4	1	6,496	110.9370	8,033	7,241	6,810	0	44	0	0	6.500	9.612	MON	39	471	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367			4	1	9,715	110.9370	12,024	10,839	10,188	0	66	0	0	6.500	9.634	MON	59	705	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429			4	1	10,019	110.9370	13,010	11,727	10,706	0	98	0	0	6.500	11.116	MON	64	762	12/13/1994	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918			4	1	7,637	110.9370	9,799	8,833	8,132	0	70	0	0	6.500	10.741	MON	48	574	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919			4	1	28,317	110.9370	36,475	32,879	30,199	0	268	0	0	6.500	10.866	MON	178	2,137	12/13/1994	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175			4	1	278	110.9370	357	322	296	0	3	0	0	6.500	10.743	MON	2	21	12/13/1994	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590			4	1	22,738	110.9370	29,288	26,401	24,201	0	208	0	0	6.500	10.861	MON	143	1,716	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456			4	1	11,660	110.9370	14,927	13,456	12,388	0	103	0	0	6.500	10.669	MON	73	875	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433			4	1	6,938	110.9370	8,901	8,023	7,382	0	63	0	0	6.500	10.739	MON	43	522	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434			4	1	8,869	110.9370	11,379	10,257	9,437	0	81	0	0	6.500	10.739	MON	56	667	12/13/1994	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599			4	1	17,565	110.9370	22,807	20,559	18,768	0	172	0	0	6.500	11.116	MON	111	1,336	12/13/1994	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624			4	1	6,169	106.6220	6,842	6,417	6,254	0	5	0	0	7.500	8.856	MON	40	481	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194			4	1	12,792	110.9370	16,412	14,794	13,611	0	116	0	0	6.500	10.739	MON	80	962	12/13/1994	02/15/2024
36205J-QF-5	GNMA 30 YR # 392054			4	1	8,663	110.9370	11,249	10,140	9,250	0	84	0	0	6.500	11.114	MON	55	659	12/13/1994	04/15/2024
36207N-D4-3	GNMA # 436723			4	1	84,568	107.4430	87,567	81,502	83,704	0	(46)	0	0	7.500	6.291	MON	509	6,113	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591			4	1	150,364	108.4340	159,295	146,905	149,385	0	(46)	0	0	7.000	6.399	MON	857	10,283	08/01/2001	09/15/2028
362166-RY-8	GNMA 30 YR # 185103			4	1	265	100.3320	266	265	264	0	0	0	0	10.000	10.117	MON	2	26	09/19/1988	09/15/2018
36216W-HB-2	GNMA 30 YR # 176726			4	1	1,641	100.3600	1,630	1,624	1,622	0	(3)	0	0	10.000	9.474	MON	14	163	11/14/1988	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484			4	1	3,818	110.9370	4,958	4,469	4,088	0	39	0	0	6.500	11.121	MON	24	291	12/13/1994	12/15/2023
36219G-EB-7	GNMA 30 YR # 248630			4	1	1,335	100.3520	1,309	1,304	1,307	0	(5)	0	0	10.000	8.613	MON	11	130	10/17/1988	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594			4	1	276	100.2380	288	288	286	0	1	0	0	9.500	11.158	MON	2	27	08/09/1988	05/15/2018
36219X-GU-6	GNMA 30 YR # 262211			4	1	879	100.3440	887	884	880	0	0	0	0	10.000	10.336	MON	7	88	09/19/1988	09/15/2018
36220G-4F-6	GNMA 30 YR # 278122			4	1	3,873	100.3860	4,206	4,190	4,074	0	31	0	0	10.000	14.450	MON	35	419	06/19/1989	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323			4	1	2,563	100.3710	2,648	2,638	2,616	0	8	0	0	9.000	9.722	MON	20	237	03/13/1990	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140			4	1	7,089	100.2720	7,388	7,367	7,223	0	12	0	0	7.500	8.832	MON	46	553	07/12/1994	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081			4	1	23,426	101.8990	24,808	24,346	23,847	0	36	0	0	7.500	8.831	MON	152	1,826	07/12/1994	05/15/2022
36224R-KG-8	GNMA 30 YR # 336095			4	1	13,719	110.9370	16,980	15,306	14,402	0	95	0	0	6.500	9.638	MON	83	995	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM # 80147			4	1	10,583	103.1290	10,602	10,281	9,846	0	93	0	0	2.250	3.874	MON	19	227	06/13/2003	12/20/2027
36225C-FM-3	GNMA ARM # 80171			4	1	7,140	101.1990	7,093	7,009	6,613	0	87	0	0	2.375	4.597	MON	14	155	09/08/2003	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1	508,584	101.3970	522,478	515,277	511,083	0	83	0	0	6.500	6.754	MON	2,791	33,493	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1	2,456,511	108.2660	2,659,570	2,456,511	2,456,511	0	0	0	0	5.500	5.535	MON	11,259	135,108	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			4	1	6,541,155	101.3430	6,420,623	6,335,537	6,444,594	0	82,701	0	0	4.450	4.223	MON	23,494	281,931	04/08/2011	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						15,535,888	XXX	15,625,709	15,208,573	15,278,578	0	64,088	0	0	XXX	XXX	XXX	59,338	712,608	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1	978,525	99.5460	984,386	988,875	983,024	0	3,012	0	0	6.112	6.360	MON	5,037	58,413	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1	3,746,059	101.8260	3,952,624	3,881,760	3,779,598	0	4,169	0	0	5.471	6.085	MON	17,698	212,439	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1	224,158	104.6520	244,283	233,425	233,538	0	3,757	0	0	6.295	6.288	MON	1,225	13,772	01/08/2003	11/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						4,948,742	XXX	5,181,293	5,104,060	4,996,160	0	10,938	0	0	XXX	XXX	XXX	23,960	284,624	XXX	XXX
0599999. Total - U.S. Government Bonds						80,240,891	XXX	81,677,434	78,947,116	80,043,981	112,017	31,980	0	0	XXX	XXX	XXX	212,206	1,445,062	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	4,945,200	129.1930	5,167,738	4,000,000	4,505,437	0	(62,458)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1FE	23,071,183	142.2100	23,820,174	16,750,000	21,816,250	0	(329,350)	0	0	7.500	4.201	MS	369,896	1,256,250	02/14/2014	09/15/2029
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2FE	4,958,300	101.4530	5,072,660	5,000,000	4,958,220	0	(80)	0	0	4.350	4.400	JJ	12,083	0	12/04/2017	01/11/2048
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN		D		2FE	1,770,000	104.4000	2,088,000	2,000,000	1,775,375	0	2,301	0	0	4.300	4.978	AO	14,811	86,000	07/29/2015	04/29/2053
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN	LS	D	4	2FE	955,000	111.0000	1,110,000	1,000,000	956,257	0	524	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1FE	1,964,940	114.3710	2,287,424	2,000,000	1,976,179	0	3,172	0	0	5.250	5.480	FA	38,792	105,000	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		D		1FE	1,965,000	106.6380	2,132,760	2,000,000	1,976,992	0	3,263	0	0	4.000	4.217	JJ	35,333	80,000	01/31/2014	01/22/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						39,629,623	XXX	41,678,756	32,750,000	37,964,710	0	(382,628)	0	0	XXX	XXX	XXX	628,390	1,900,250	XXX	XXX
1099999. Total - All Other Government Bonds						39,629,623	XXX	41,678,756	32,750,000	37,964,710	0	(382,628)	0	0	XXX	XXX	XXX	628,390	1,900,250	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	3,000,000	100.4820	3,014,458	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA			2	1FE	2,240,000	100.7650	2,257,134	2,240,000	2,240,000	0	0	0	0	2.700	2.700	JD	5,040	60,480	08/15/2012	06/01/2022
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA			2	1FE	2,550,000	101.7580	2,594,819	2,550,000	2,550,000	0	0	0	0	3.100	3.100	JD	6,588	79,050	08/15/2012	06/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,790,000	XXX	7,866,411	7,790,000	7,790,000	0	0	0	0	XXX	XXX	XXX	53,133	222,540	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,790,000	XXX	7,866,411	7,790,000	7,790,000	0	0	0	0	XXX	XXX	XXX	53,133	222,540	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AX-2	CEDAR CLIFF OHIO LOC SCH DIST				1FE	7,910,000	114.0930	9,024,736	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
686053-DF-3	OREGON SCH BRDS ASSN SCHOOL DISTRICT				1FE	2,050,000	101.7200	2,085,264	2,050,000	2,050,000	0	0	0	0	5.223	5.223	JD	297	107,072	02/06/2004	06/30/2018
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT				1FE	4,720,000	100.0000	4,720,000	4,720,000	4,720,000	0	0	0	0	1.340	1.340	MON	5,341	46,488	04/12/2017	11/01/2039
915137-5R-0	UNIVERSITY OF TEXAS			4	1FE	1,856,440	120.0950	2,401,897	2,000,000	1,876,177	0	3,246	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						16,536,440	XXX	18,231,897	16,680,000	16,556,177	0	3,246	0	0	XXX	XXX	XXX	81,673	727,204	XXX	XXX
3128MB-XF-9	FGLMC # G13178			4	1	1,099,097	105.0160	1,121,117	1,067,571	1,084,663	0	(2,524)	0	0	5.000	4.159	MON	4,448	53,379	08/07/2009	06/01/2023
3128MB-YE-1	FGLMC # G13209			4	1	648,691	105.2260	656,487	623,882	637,542	0	(1,933)	0	0	5.000	3.885	MON	2,600	31,194	08/13/2009	07/01/2023
3128MT-PK-8	FGCI # H01326			4	1	319,110	106.6660	342,121	320,739	319,221	0	30	0	0	5.500	5.642	MON	1,470	17,641	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC # J10378			4	1	736,336	104.5370	754,421	721,677	730,203	0	(1,139)	0	0	4.500	3.961	MON	2,706	32,475	08/05/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358			4	1	2,328,548	104.8810	2,386,283	2,275,223	2,306,427	0	(4,102)	0	0	4.500	3.881	MON	8,532	102,385	08/04/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			4	1	816,441	104.8560	837,795	798,994	809,172	0	(1,349)	0	0	4.500	3.922	MON	2,996	35,955	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			4	1	1,090,692	103.7810	1,106,936	1,066,610	1,081,165	0	(1,645)	0	0	4.000	3.423	MON	3,555	42,664	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			4	1	706,591	104.8660	713,762	680,642	697,414	0	(1,795)	0	0	4.500	3.510	MON	2,552	30,629	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			4	1	552,652	104.9040	546,939	521,370	542,684	0	(2,200)	0	0	4.500	2.899	MON	1,955	23,462	10/17/2011	05/01/2025
3128PT-UT-0	FGLMC #J14194			4	1	2,235,160	101.9180	2,344,706	2,300,583	2,254,950	0	3,250	0	0	3.000	3.674	MON	5,751	69,018	03/04/2011	01/01/2026
31290K-CU-1	FHLMC # 554583			4	1	39,783	101.9470	41,125	40,340	39,837	0	8	0	0	9.500	9.760	MON	319	3,832	01/30/1991	02/01/2021
31292G-C4-6	FHLMC # C00091			4	1	5,200	106.4830	5,678	5,333	5,268	0	10	0	0	9.000	9.748	MON	40	480	12/09/1991	12/01/2021
31295V-EC-0	FHLMC # A00131			4	1	305	100.9630	308	305	304	0	0	0	0	9.500	9.608	MON	2	29	01/07/1991	11/01/2020
31295V-UV-0	FHLMC # A00596			4	1	2,153	101.0040	2,230	2,208	2,183	0	4	0	0	9.000	9.750	MON	17	199	12/09/1991	05/01/2021
3132G7-H3-2	FG U80250			4	1	2,961,313	104.2170	2,935,502	2,816,730	2,941,720	0	(3,545)	0	0	3.500	2.514	MON	8,215	98,586	05/30/2013	03/01/2033
313401-H4-6	FHLMC # 360043			4	1	707	100.7380	702	696	691	0	(2)	0	0	10.000	9.445	MON	6	70	12/06/1990	12/01/2018
313401-P8-8	FHLMC # 360064			4	1	408	100.9050	405	402	399	0	(1)	0	0	10.000	9.447	MON	3	40	12/06/1990	07/01/2019
313401-Q6-1	FHLMC # 360070			4	1	385	103.2890	403	390	385	0	0	0	0	9.500	9.760	MON	3	37	01/30/1991	07/01/2019
313401-V8-1	FHLMC # 360103			4	1	1,112	103.9230	1,171	1,127	1,113	0	0	0	0	9.500	9.760	MON	9	107	01/30/1991	05/01/2020
313602-YQ-1	FNMA - CMO 1989-44 44-H			4	1	931	102.4100	991	967	960	0	2	0	0	9.000	9.667	MON	7	87	07/21/1989	07/25/2019
313614-4B-2	FNMA # 050318			4	1	459	101.4000	466	459	457	0	0	0	0	10.000	9.970	MON	4	46	01/09/1991	07/01/2020
313615-A3-0	FNMA # 050426			4	1	2,280	105.3170	2,413	2,291	2,278	0	0	0	0	9.500	9.659	MON	18	218	04/08/1991	04/01/2021
313615-HN-9	FNMA # 050637			4	1	12,212	108.8850	13,341	12,253	12,199	0	(2)	0	0	8.000	8.082	MON	82	980	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			4	1	4,380,459	107.1980	4,210,648	3,927,909	4,276,246	0	(26,347)	0	0	4.500	3.570	MON	14,730	172,522	12/01/2017	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1	1,069,375	102.9780	1,029,780	1,000,000	1,041,521	0	(5,327)	0	0	3.500	2.852	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1	1,896,641	102.1130	2,348,675	2,300,079	1,941,877	0	14,148	0	0	3.500	4.950	MON	6,709	78,997	12/01/2017	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1	8,923,687	106.4540	9,263,610	8,701,999	8,920,388	0	(3,298)	0	0	4.000	3.885	MON	29,007	256,762	12/01/2017	01/25/2057
31374S-Y4-7	FNMA # 323031			4	1	367,279	111.9290	406,762	363,412	365,836	0	(205)	0	0	6.000	5.699	MON	1,817	21,805	04/30/2003	04/01/2028
3137A2-YK-1	FHMS 3763 JM			4	1	6,846,131	103.3640	7,194,461	6,960,324	6,915,505	0	15,298	0	0	4.000	4.224	MON	23,201	278,413	01/28/2011	12/15/2038
3137A6-6S-6	FHR 3798 AY			4	1	1,188,951	102.9510	1,140,796	1,108,094	1,139,049	0	(2,816)	0	0	3.500	2.428	MON	3,232	38,783	05/15/2012	01/15/2026
3137AN-NF-8	FHR 4034 GB			4	1	8,789,073	106.4540	8,127,093	7,634,374	8,337,198	0	(101,708)	0	0	4.500	3.055	MON	28,629	343,547	07/13/2012	04/15/2032
3137AR-H5-8	FHR 4057 CD			4	1	357,522	98.5880	368,602	373,879	364,258	0	1,936	0	0	2.000	3.219	MON	623	7,478	10/15/2013	04/15/2039
3137B1-ZD-7	FHR 4204 QA			4	1	4,395,731	95.2690	4,495,778	4,719,060	4,492,737	0	16,180	0	0	1.500	2.942	MON	5,899	70,786	10/17/2013	07/15/2042
3137B3-KM-9	FHR 4223 CL			4	1	3,964,500	97.5520	3,902,069	4,000,000	3,971,700	0	2,103	0	0	3.000	3.091	MON	10,000	120,000	06/04/2014	07/15/2043
3137BC-6T-0	FHR 4361 WV			4	1	4,911,441	101.5790	5,027,703	4,949,530	4,921,458	0	2,835	0	0	3.500	3.604	MON	14,436	173,234	06/24/2014	05/15/2044
3138E0-YE-3	FNMA # AJ7908			4	1	4,168,477	102.1570	4,383,757	4,291,200	4,198,749	0	5,343	0	0	3.000	3.644	MON	10,728	128,736	11/15/2011	01/01/2027
3138W9-JV-3	FN AS0275			4	1	4,942,576	102.2840	5,061,024	4,947,988	4,942,015	0	(105)	0	0	3.000	3.002	MON	12,370	148,440	10/04/2013	08/01/2033
3138WH-TV-4	FN #AS7763			4	1	14,714,320	104.6780	14,635,389	13,981,390	14,707,136	0	(7,185)	0	0	4.000	2.913	MON	46,605	46,605	11/07/2017	08/01/2046
31392J-TL-3	FNR 2003-20 MZ			4	1	4,119,407	111.8410	4,798,326	4,290,305	4,204,978	0	850	0	0	5.750	6.330	MON	20,558	246,692	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1	3,258,719	109.6430	3,321,496	3,029,385	3,141,877	0	9,032	0	0	5.620	4.658	MON	14,188	170,251	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1	7,628,370	110.6140	7,763,574	7,018,627	7,255,650	0	(18,006)	0	0	5.750	4.712	MON	33,631	403,571	12/04/2009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG			4	1	4,301,034	111.6870	4,948,924	4,431,083	4,367,971	0	(835)	0	0	5.500	5.937	MON	20,309	243,710	03/19/2004	04/15/2033
31397Q-3L-0	FNR 2010-149 ZC			4	1	7,572,180	109.6230	7,506,200	6,847,261	7,430,481	0	(47,562)	0	0	4.500	3.501	MON	25,677	300,746	12/01/2017	01/25/2041

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
31397Q-T2-4	FNR 2010-157 NA			4	1	1,253,451	100.1380	1,237,010	1,235,307	1,239,733	0	(1,466)	0	0	3.500	3.200	MON	3,603	43,236	01/10/2011	03/25/2037
31398F-WS-6	FNR 2009-95 EY			4	1	2,411,090	103.3700	2,634,792	2,548,889	2,486,305	0	10,802	0	0	4.000	4.588	MON	8,496	101,956	01/29/2010	11/25/2024
31398L-NM-6	FHR 3609 LE			4	1	171,753	100.4450	169,680	168,929	169,492	0	(392)	0	0	3.000	2.293	MON	422	5,068	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			4	1	2,004,337	102.4840	2,146,705	2,094,669	2,060,991	0	3,087	0	0	4.000	4.666	MON	6,982	83,787	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1	6,553,950	101.3080	7,364,650	7,269,546	7,041,193	0	53,667	0	0	3.500	4.757	MON	21,203	254,434	04/21/2010	05/25/2025
31410K-AB-0	FNMA # 889302			4	1	514,439	104.5020	548,190	524,571	518,111	0	637	0	0	5.000	5.512	MON	2,186	26,229	12/12/2008	04/01/2023
31412M-XM-5	FNMA # 929584			4	1	465,658	105.5300	501,089	474,829	468,906	0	564	0	0	5.000	5.510	MON	1,978	23,742	12/12/2008	06/01/2023
31412S-D3-6	FN # 933122			4	1	56,049	110.4290	61,095	55,325	55,965	0	(13)	0	0	5.500	5.167	MON	254	3,043	01/09/2009	01/01/2038
31414D-UF-1	FNMA # 963282			4	1	395,308	105.5310	402,640	381,536	388,733	0	(1,152)	0	0	5.000	3.959	MON	1,590	19,077	08/04/2009	05/01/2023
31414E-CQ-5	FNMA # 963679			4	1	517,922	104.4470	551,607	528,123	521,534	0	627	0	0	5.000	5.510	MON	2,201	26,406	12/12/2008	06/01/2023
31414E-JC-9	FNMA # 963859			4	1	655,938	105.2730	704,124	668,857	660,515	0	794	0	0	5.000	5.510	MON	2,787	33,443	12/12/2008	06/01/2023
31414M-4W-3	FNMA # 970737			4	1	293,355	105.5440	296,642	281,059	287,930	0	(954)	0	0	5.000	3.773	MON	1,171	14,053	08/31/2009	11/01/2023
31414N-B4-5	FNMA #970859			4	1	545,717	105.4250	552,859	524,412	536,357	0	(1,641)	0	0	5.000	3.859	MON	2,185	26,221	08/14/2009	12/01/2023
31414T-JS-1	FNMA # 975573			4	1	175,691	105.3130	177,803	168,832	172,478	0	(563)	0	0	5.000	3.840	MON	703	8,442	08/14/2009	06/01/2023
31415Q-AP-1	FNMA # 985714			4	1	165,630	105.5470	167,892	159,069	162,559	0	(538)	0	0	5.000	3.823	MON	663	7,953	08/14/2009	06/01/2023
31415S-VB-5	FNMA # 988110			4	1	117,588	102.9490	116,330	112,997	115,486	0	(368)	0	0	5.000	3.843	MON	471	5,650	08/14/2009	08/01/2023
31415T-SN-1	FNMA # 988925			4	1	350,123	104.9530	374,702	357,019	352,512	0	415	0	0	5.000	5.508	MON	1,488	17,851	12/12/2008	08/01/2023
31415V-6J-9	FNMA # 991073			4	1	35,600	101.8170	34,832	34,210	34,989	0	(107)	0	0	5.000	3.860	MON	143	1,711	08/14/2009	12/01/2023
31416M-W4-2	FNMA # AA4266			4	1	396,112	105.0410	406,116	386,627	391,913	0	(744)	0	0	4.500	3.823	MON	1,450	17,398	05/27/2009	05/01/2024
31416N-7H-9	FNMA # AA5395			4	1	561,904	105.0770	583,141	554,967	558,566	0	(594)	0	0	4.500	4.135	MON	2,081	24,973	06/05/2009	06/01/2024
31416R-VA-8	FNMA # AA7808			4	1	1,839,137	103.8520	1,915,734	1,844,685	1,839,373	0	40	0	0	4.000	4.042	MON	6,149	73,787	07/20/2009	08/01/2024
31417C-QF-5	FN AB5853			4	1	3,516,830	102.4090	3,625,328	3,540,061	3,519,032	0	421	0	0	3.000	3.106	MON	8,850	106,202	08/06/2013	08/01/2032
31417K-ZN-0	FNMA # AC1648			4	1	1,758,809	103.6550	1,824,796	1,760,460	1,757,656	0	(191)	0	0	4.000	3.989	MON	5,868	70,418	07/17/2009	09/01/2024
31417T-R2-6	FNMA # AC6804			4	1	2,295,285	103.8970	2,334,403	2,246,837	2,275,563	0	(3,323)	0	0	4.000	3.422	MON	7,489	89,874	12/10/2009	01/01/2025
31417V-RS-4	FNMA # AC8596			4	1	2,650,612	103.8660	2,723,609	2,622,226	2,637,910	0	(2,165)	0	0	4.000	3.689	MON	8,741	104,889	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			4	1	435,634	105.6110	447,218	423,460	430,544	0	(918)	0	0	4.500	3.715	MON	1,588	19,056	08/31/2009	08/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						141,494,361	XXX	145,652,956	139,104,193	141,092,211	0	(106,677)	0	0	XXX	XXX	XXX	471,298	5,038,490	XXX	XXX
3137AB-FV-8	FHR SER|CL			4	1	3,464,239	99.9280	3,419,705	3,422,167	3,417,260	0	(17,915)	0	0	3.154	2.525	MON	8,995	107,935	06/09/2011	02/25/2018
31398J-ZT-3	FHR K004 A3			4	1	5,060,938	102.9080	5,145,423	5,000,000	5,001,380	0	(8,916)	0	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						8,525,177	XXX	8,565,128	8,422,167	8,418,640	0	(26,831)	0	0	XXX	XXX	XXX	26,666	319,985	XXX	XXX
10620N-BT-4	BRAZOS				1FE	2,521,875	97.8990	2,936,978	3,000,000	2,593,834	0	(7,493)	0	0	2.600	3.550	MON	1,083	73,725	02/23/2012	06/25/2029
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES				1FE	980,460	110.5040	1,105,042	1,000,000	981,324	0	268	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
277585-AD-7	EASTON MD REVENUE NURSING HOME				1FE	4,610,000	100.0000	4,610,000	4,610,000	4,610,000	0	0	0	0	1.450	1.450	MON	5,547	48,109	12/22/2016	01/01/2026
40727T-CR-3	HAMILTON CO OH HLTH			2	1FE	3,950,880	111.1290	4,445,163	4,000,000	3,955,059	0	911	0	0	5.000	5.081	JD	16,667	200,000	06/20/2012	06/01/2042
56052F-BD-6	MESHSG MULTIFAMILY HSG			2	1FE	1,520,000	99.0010	1,504,820	1,520,000	1,520,000	0	0	0	0	3.950	3.950	MN	7,672	60,040	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			4	6AM	4,053,970	153.4290	4,602,857	3,000,000	4,005,936	0	(14,921)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
594653-7M-3	MICHIGAN ST HSG			2	1FE	912,500	100.4330	1,004,328	1,000,000	914,802	0	2,136	0	0	3.500	4.060	JD	2,917	38,500	11/23/2016	12/01/2041
626207-YM-0	MEAG TXB PLT			4	1FE	15,000,000	125.9600	18,893,934	15,000,000	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1FE	4,000,000	103.4750	4,138,992	4,000,000	4,000,000	0	0	0	0	4.272	4.272	MN	28,480	170,880	03/06/2015	11/01/2030
64989K-FA-9	NEW YORK ST POWER AUTH			4	1FE	690,000	101.3250	699,142	690,000	690,000	0	0	0	0	5.230	5.231	MN	4,611	36,087	12/10/2003	11/15/2018
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R				5*	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	2,342	0	06/09/2016	06/01/2021
76252P-HJ-1	RIB FLOATER TRUST				1FE	8,900,000	100.0000	8,900,000	8,900,000	8,900,000	0	0	0	0	1.830	1.830	MON	13,538	79,512	05/04/2017	07/01/2022
792905-DU-2	ST PAUL MN HEALTH PARTNERS				1FE	2,500,000	102.9690	2,574,219	2,500,000	2,500,000	0	0	0	0	3.969	3.969	JJ	49,613	99,225	05/29/2015	07/01/2025
88275F-NU-9	TEXAS ST DEPT HSG REV			2	1FE	8,431,903	98.5340	8,395,138	8,520,000	8,436,951	0	2,595	0	0	3.200	3.263	MS	90,880	273,188	10/15/2015	09/01/2039
92812U-M2-1	VHDA 2013-C A				1FE	2,647,307	105.7690	2,800,028	2,647,307	2,647,307	0	0	0	0	4.250	4.271	MON	9,376	112,560	10/18/2013	10/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						61,718,895	XXX	67,610,641	61,387,307	61,755,213	0	(16,504)	0	0	XXX	XXX	XXX	550,457	2,462,746	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						228,274,873	XXX	240,060,622	225,593,667	227,822,241	0	(146,766)	0	0	XXX	XXX	XXX	1,130,094	8,548,425	XXX	XXX
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L				4FE	497,500	100.8330	504,165	500,000	497,554	0	54	0	0	0.072	0.072	MON	0	0	11/07/2017	10/30/2024
00115A-AF-6	AEP TRANSMISSION CO LLC			2	1FE	983,640	105.8120	1,058,118	1,000,000	983,793	0	154	0	0	4.000	4.096	JD	3,333	41,111	05/25/2017	12/01/2046
001192-AH-6	AGL CAPITAL CORPORATION			2	2FE	2,994,990	123.9980	3,719,930	3,000,000	2,995,158	0	90	0	0	5.875	5.887	MS	51,896	176,250	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	28,489,932	133.3230	35,217,337	26,415,000	27,860,794	0	(61,706)	0	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032
00164D-AP-8	AMC ENTERTAINMENT TL B 1L				3FE	495,009	99.9170	495,838	496,250	495,149	0	168	0	0	3.510	2.884	MON	873	16,841	12/07/2016	12/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00169Q-AC-3	AIR MEDICAL GROUP HOLDINGS TL B 1L				4FE	989,985	99.9250	994,213	994,960	990,105	0	120	0	0	5.485	5.485	MON	766	22,063	07/28/2017	04/28/2022
00206R-AN-2	AT&T INC				2FE	994,800	119.1940	1,191,938	1,000,000	995,509	0	102	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC				2FE	1,986,720	108.5990	2,171,982	2,000,000	1,987,888	0	240	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-CW-0	AT&T INC				2FE	599,856	99.9720	599,830	600,000	599,992	0	128	0	0	1.750	1.772	JJ	4,842	10,500	12/12/2016	01/15/2018
00206R-DC-3	AT&T INC			2	2FE	534,600	105.7610	528,804	500,000	527,611	0	(4,079)	0	0	4.450	3.424	AO	5,563	22,250	03/21/2016	04/01/2024
00206R-DK-5	AT&T INC				2FE	11,989,200	94.0330	11,734,434	12,479,000	11,996,035	0	6,602	0	0	4.550	4.790	MS	176,647	570,949	12/20/2016	03/09/2049
002819-AC-4	ABBOTT LABORATORIES				2FE	4,980,000	125.3320	6,266,579	5,000,000	4,983,182	0	412	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			2	2FE	15,060,750	114.5470	17,181,995	15,000,000	15,059,774	0	(592)	0	0	4.900	4.873	MN	63,292	751,333	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			2	2FE	12,888,760	111.4290	14,485,729	13,000,000	12,893,032	0	1,859	0	0	4.700	4.754	MN	79,769	611,000	08/13/2015	05/14/2045
00440E-AW-7	ACE INA HOLDINGS INC	LS		2	1FE	5,985,000	112.8050	6,768,299	6,000,000	5,985,246	0	262	0	0	4.350	4.365	MN	42,050	261,000	10/27/2015	11/03/2045
00912Y-AL-6	AIR METHODS CORP TL 1L				4FE	978,523	99.7810	981,286	983,440	978,654	0	131	0	0	4.827	4.827	MON	426	31,015	05/05/2017	04/13/2024
015271-AH-2	ALEXANDRIA REAL ESTATE			2	2FE	2,772,178	104.7520	2,754,982	2,630,000	2,771,676	0	(502)	0	0	4.300	3.504	JJ	52,147	0	12/15/2017	01/15/2026
020002-AS-0	ALLSTATE CORPORATION				1FE	5,876,498	123.2460	7,887,738	6,400,000	5,987,774	0	12,973	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02079K-AA-5	ALPHABET				1FE	5,495,650	104.6740	5,233,712	5,000,000	5,335,654	0	(95,854)	0	0	3.625	1.579	MN	21,146	181,250	04/27/2016	05/19/2021
02154U-AF-0	ALTICE US FINANCE I CORP TL B 1L				3FE	990,025	99.5210	990,234	995,000	990,204	0	179	0	0	3.384	3.384	MON	317	22,779	05/04/2017	07/14/2025
02209S-AD-5	ALTRIA GROUP INC				1FE	364,290	106.4630	361,974	340,000	362,346	0	(1,943)	0	0	9.700	1.936	MN	4,672	0	11/30/2017	11/10/2018
02209S-AV-5	ALTRIA GROUP INC			2	1FE	4,725,400	99.1360	4,956,812	5,000,000	4,728,558	0	3,158	0	0	3.875	4.202	MS	56,510	96,875	04/27/2017	09/16/2046
023135-AP-1	AMAZON.COM INC			2	1FE	10,103,450	117.2960	11,729,612	10,000,000	10,094,965	0	(3,773)	0	0	4.800	4.716	JD	34,667	480,000	08/05/2015	12/05/2034
025816-BL-2	AMERICAN EXPRESS CO	LS		2	3FE	4,000,000	102.0000	4,080,000	4,000,000	4,000,000	0	0	0	0	4.900	4.900	MS	57,711	196,000	02/25/2015	12/29/2049
0258M0-EJ-4	AMERICAN EXPRESS			2	1FE	1,100,000	100.1930	1,102,126	1,100,000	1,100,000	0	0	0	0	1.715	1.502	FMAN	3,091	8,835	04/27/2017	05/03/2019
026351-AZ-9	AMERICAN GENERAL CORP				2FE	22,395,908	120.8870	26,637,514	22,035,000	22,256,241	0	(13,614)	0	0	6.625	6.494	FA	551,487	1,459,819	09/16/2002	02/15/2029
02665W-BR-1	AMERICAN HONDA FINANCE				1FE	1,100,000	100.0480	1,100,530	1,100,000	1,100,000	0	0	0	0	1.513	1.303	JAJO	3,235	4,226	07/17/2017	01/22/2019
03040W-AD-7	AMER WATER CAP CORP				1FE	13,901,333	138.7240	19,421,310	14,000,000	13,915,473	0	1,953	0	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
03040W-AM-7	AMER WATER CAP CORP			2	1FE	1,973,680	111.1680	2,223,360	2,000,000	1,974,694	0	462	0	0	4.300	4.379	MS	28,667	86,000	08/10/2015	09/01/2045
030955-AM-0	AMERITECH CAPITAL FUNDING				2FE	3,001,440	100.1560	3,004,672	3,000,000	2,999,784	0	(284)	0	0	6.450	6.444	JJ	89,225	193,500	08/29/2002	01/15/2018
030955-AN-8	AMERITECH CAPITAL FUNDING				2FE	10,537,760	117.8830	11,788,275	10,000,000	10,316,830	0	(22,478)	0	0	6.550	6.121	JJ	302,028	655,000	03/08/2004	01/15/2028
032177-AF-4	AMSTED INDUSTRIES			2	3FE	4,000,000	104.0000	4,160,000	4,000,000	4,000,000	0	0	0	0	5.375	5.375	MS	63,306	215,000	09/04/2014	09/15/2024
03523T-BF-4	ANHEUSER-BUSCH				2FE	1,994,636	158.9290	3,178,583	2,000,000	1,995,316	0	79	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH				2FE	4,959,115	157.4790	7,873,961	5,000,000	4,962,533	0	601	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN	LS			2FE	3,183,354	115.6570	3,469,709	3,000,000	3,179,190	0	(4,052)	0	0	4.950	4.539	JJ	68,475	148,500	12/16/2016	01/15/2042
035242-AN-6	ANHEUSER-BUSCH INBEV FIN	LS		2	2FE	9,976,500	115.7960	11,579,585	10,000,000	9,976,885	0	370	0	0	4.900	4.915	FA	204,167	490,000	01/13/2016	02/01/2046
037411-AW-5	APACHE CORP	LS		2	2FE	5,892,728	106.4570	6,529,037	6,133,000	5,907,099	0	4,998	0	0	5.100	5.383	MS	104,261	312,783	12/17/2014	09/01/2040
037411-BC-8	APACHE CORP			2	2FE	3,665,615	96.7940	4,210,540	4,350,000	3,698,481	0	11,397	0	0	4.250	5.319	JJ	85,248	184,875	12/16/2014	01/15/2044
037833-BA-7	APPLE INC	LS			1FE	9,251,950	97.4980	9,749,845	10,000,000	9,277,431	0	10,188	0	0	3.450	3.882	FA	136,083	172,500	11/29/2017	02/09/2045
037833-BX-7	APPLE INC			2	1FE	1,988,460	116.9960	2,339,924	2,000,000	1,988,693	0	189	0	0	4.650	4.686	FA	33,067	93,000	02/16/2016	02/23/2046
037833-CD-0	APPLE INC			2	1FE	4,986,750	104.1160	5,205,822	5,000,000	4,986,953	0	244	0	0	3.850	3.865	FA	78,604	192,500	07/28/2016	08/04/2046
037833-CH-1	APPLE INC			2	1FE	2,993,940	111.0170	3,330,510	3,000,000	2,993,919	0	(21)	0	0	4.250	4.262	FA	50,292	63,750	02/02/2017	02/09/2047
037833-DK-3	APPLE INC			2	1FE	4,991,850	99.3630	4,968,139	5,000,000	4,991,853	0	3	0	0	3.000	3.019	MN	20,000	0	12/15/2017	11/13/2027
038222-AF-2	APPLIED MATERIALS				1FE	2,002,080	106.0410	2,120,827	2,000,000	2,000,789	0	(217)	0	0	4.300	4.287	JD	3,822	86,000	06/03/2011	06/15/2021
038336-C#-8	APTARGROUP PP				2	2,000,000	100.1350	2,002,702	2,000,000	2,000,000	0	0	0	0	3.250	3.250	MS	20,944	66,000	08/30/2012	09/05/2022
03852J-AD-3	ARAMARK SERVICES TL B 1L				3FE	403,036	100.5310	405,176	403,036	403,036	0	0	0	0	3.042	3.042	MON	120	9,358	04/10/2017	03/09/2024
03879Q-AD-6	ARC PROPERTIES OPERATING			2	2FE	957,500	100.4740	1,004,737	1,000,000	984,377	0	13,571	0	0	3.000	4.473	FA	12,083	30,000	12/17/2015	02/06/2019
03970J-AC-2	ARCTIC GLACIER TL 1L				4FE	1,501,206	101.0000	1,507,425	1,492,500	1,500,105	0	(1,101)	0	0	5.195	5.195	MON	696	60,880	04/07/2017	03/14/2024
04650N-AB-0	AT&T INC				2FE	968,640	105.4510	1,054,511	1,000,000	971,038	0	624	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L				4FE	496,256	100.5000	501,244	498,750	496,245	0	(11)	0	0	5.367	5.367	MON	4,109	8,217	07/18/2017	07/06/2024
049560-AM-7	ATMOS ENERGY			2	1FE	3,117,210	109.1010	3,273,029	3,000,000	3,115,767	0	(1,443)	0	0	4.125	3.889	AO	26,125	61,875	06/05/2017	10/15/2044
05279#-AJ-8	AUTOLIV ASP, INC PP				1	4,000,000	108.9610	4,358,452	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	177,600	04/16/2014	04/23/2029
05329W-AJ-1	AUTONATION, INC				2FE	2,513,120	101.2440	2,429,853	2,400,000	2,434,036	0	(79,084)	0	0	6.750	1.790	AO	34,200	81,000	04/26/2017	04/15/2018
05348E-AN-9	AVALONBAY COMMUNITIES				1FE	1,122,790	107.9260	1,079,257	1,000,000	1,036,497	0	(15,476)	0	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05379B-AK-3	AVISTA CORP				1FE	3,068,340	123.4760	3,704,267	3,000,000	3,054,029	0	(1,638)	0	0	6.250	6.083	JD	15,625	187,500	12/20/2005	12/01/2035
05526D-BE-4	BAT CAPITAL CORP	LS		2	2FE	5,000,000	105.1950	5,259,730	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	0	08/08/2017	08/15/2047
05569A-AB-5	BP AMI LEASING INC				1FE	1,000,000	104.0580	1,040,581	1,000,000	1,000,000	0	0	0	0	5.523	5.523	MN	8,131	55,230	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				1FE	9,912,170	126.8280	11,414,525	9,000,000	9,650,684	0	(42,221)	0	0	6.875	5.956	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO				1FE	882,270	114.6100	1,146,100	1,000,000	910,905	0	3,393	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO				1FE	998,579	133.1850	1,331,854	1,000,000	998,791	0	29	0	0	6.350	6.360	AO	15,875	63,500	08/08/2007	10/01/2036
060505-EU-4	BANK OF AMERICA CORP	LS		2	3FE	8,217,500	113.0000	9,040,000	8,000,000	8,217,500	0	0	0	0	6.300	6.133	MS	155,400	504,000	04/01/2016	01/01/9999
06051G-FH-7	BANK OF AMERICA CORP				2FE	4,996,350	105.2850	5,264,231	5,000,000	4,997,175	0	331	0	0	4.200	4.209	FA	72,917	210,000	08/21/2014	08/26/2024

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06053F-AA-7	BANK OF AMERICA CORP				1FE	3,022,950	106.1790	3,185,373	3,000,000	3,014,462	0	(2,289)	0	0	4.100	4.002	JJ	53,642	123,000	01/30/2014	07/24/2023
064058-AF-7	BANK OF NY MELLON CORP			2	2FE	20,000,000	101.6250	20,325,000	20,000,000	20,000,000	0	0	0	0	4.625	4.625	MS	259,514	1,050,903	07/25/2016	01/01/9999
064255-BL-5	BANK OF TOKYO-MIT UFJ				1FE	600,312	99.9710	599,823	600,000	600,058	0	(254)	0	0	1.700	1.637	MS	3,287	5,100	04/26/2017	03/05/2018
066836-AB-3	BAPTIST HLTH SO FLOR INC				1FE	5,000,000	107.6350	5,381,760	5,000,000	5,000,000	0	0	0	0	4.342	4.342	MN	27,741	182,726	01/10/2017	11/15/2041
072863-AC-7	BAYLOR SCOTT & WHITE			2	1FE	2,000,000	107.0900	2,141,809	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	10,695	83,700	04/15/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE			2	1FE	1,500,000	103.8980	1,558,477	1,500,000	1,500,000	0	0	0	0	3.967	3.967	MN	7,603	59,505	04/06/2016	11/15/2046
07330N-AD-7	BRANCH BANKING & TRUST			2	1FE	802,848	100.1840	801,476	800,000	802,659	0	(189)	0	0	2.300	1.823	AO	3,884	0	12/11/2017	10/15/2018
079860-AD-4	BELLSOUTH CORP				2FE	2,209,620	121.6650	2,433,301	2,000,000	2,145,597	0	(6,601)	0	0	6.875	6.086	AO	29,028	137,500	02/24/2004	10/15/2031
079867-AW-7	BELLSOUTH CORP	LS			2FE	15,297,090	116.7080	21,007,443	18,000,000	16,334,715	0	101,259	0	0	6.375	7.680	JD	95,625	1,147,500	01/14/2000	06/01/2028
080555-AF-2	BELO A H CORP				3FE	1,920,724	111.5000	1,876,545	1,683,000	1,913,321	0	(7,403)	0	0	7.250	5.417	MS	35,927	61,009	08/01/2017	09/15/2027
08579J-AU-6	BERRY PLASTICS TL N 1L				3FE	992,500	100.3750	996,222	992,500	992,500	0	0	0	0	3.558	3.558	MON	2,117	11,835	08/10/2017	01/19/2024
09518D-AF-4	BLOUNT INTERNATIONAL INC TL B 1L				4FE	498,750	101.0940	505,470	500,000	498,787	0	37	0	0	0.046	0.046	MON	0	0	11/03/2017	04/12/2023
097023-AU-9	BOEING CO				1FE	8,087,730	133.3140	10,665,133	8,000,000	8,063,107	0	(2,527)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
10330J-AU-2	BOYD GAMING CORP TL B 1L				3FE	1,850,560	100.5000	1,859,812	1,850,560	1,850,560	0	0	0	0	3.527	3.527	MON	1,024	48,555	04/12/2017	09/13/2023
10524M-AN-7	BRAND ENERGY & INFRASTURCTURE TL 1L				4FE	985,050	100.3250	998,234	995,000	985,277	0	227	0	0	5.795	5.795	MON	3,028	14,089	07/24/2017	06/21/2024
105340-AQ-6	BRANDYWINE OPER PARTNERS			2	2FE	4,962,500	99.2300	4,961,506	5,000,000	4,962,692	0	192	0	0	3.950	4.042	MN	24,139	0	11/09/2017	11/15/2027
110122-AA-6	BRISTOL-MYERS SQUIBB				1FE	5,217,600	121.5800	5,775,064	4,750,000	4,935,848	0	(27,798)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB				1FE	20,954,115	129.2520	25,843,998	19,995,000	20,515,646	0	(42,835)	0	0	6.800	6.408	MN	173,734	1,359,660	11/01/2002	11/15/2026
114259-AP-9	BROOKLYN UNION GAS CO			2	1FE	3,000,000	113.8640	3,415,907	3,000,000	3,000,000	0	0	0	0	4.504	4.504	MS	41,662	135,120	03/07/2016	03/10/2046
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	3,767,403	134.8260	4,233,536	3,140,000	3,700,322	0	(17,831)	0	0	7.400	5.776	MS	68,417	232,360	11/20/2013	09/15/2035
120111-BM-0	BUILDING MATERIALS CORP			2	3FE	5,025,000	104.5300	5,226,500	5,000,000	5,018,447	0	(3,298)	0	0	5.375	5.287	MN	34,340	268,750	12/17/2015	11/15/2024
12189L-AG-6	BURLINGTON NORTH SANTA FE			2	1FE	5,926,920	118.5860	7,115,144	6,000,000	5,934,618	0	1,401	0	0	4.950	5.029	MS	87,450	297,000	08/25/2011	09/15/2041
12189L-AS-0	BURLINGTON NORTH SANTA FE			2	1FE	1,054,730	119.7680	1,197,683	1,000,000	1,051,458	0	(1,036)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189L-AW-1	BURLINGTON NORTH SANTA FE			2	1FE	4,983,650	108.5690	5,428,462	5,000,000	4,984,338	0	299	0	0	4.150	4.169	AO	51,875	207,500	03/04/2015	04/01/2045
12189T-AX-2	BURLINGTON NORTH SANTA FE				1FE	7,174,160	132.6030	9,282,230	7,000,000	7,140,011	0	(4,013)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS			2	2FE	2,672,010	104.7910	3,143,726	3,000,000	2,682,980	0	5,889	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
12505M-AD-8	OUTFRONT MEDIA CAPITAL L TL B 1L				3FE	498,750	100.3750	501,875	500,000	498,775	0	25	0	0	2.876	2.876	MON	245	13,073	03/23/2017	03/10/2024
12512Y-AF-8	CDW LLC TL B 1L				3FE	685,412	100.6630	694,465	689,891	686,097	0	535	0	0	3.250	3.250	MJSD	212	22,592	08/17/2016	08/17/2023
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L				4FE	16,939	96.7160	16,383	16,939	16,939	0	0	0	0	3.750	3.873	MON	64	432	05/04/2017	12/31/2019
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L				4FE	131,429	95.2980	125,249	131,429	131,429	0	0	0	0	4.000	4.133	MON	523	3,456	06/30/2017	01/27/2021
12626P-AN-3	CRH AMERICA INC				2FE	3,023,250	116.4880	3,494,645	3,000,000	3,022,599	0	(378)	0	0	5.125	5.073	MN	18,365	153,750	01/27/2016	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		2	2FE	5,206,500	105.1060	5,255,275	5,000,000	5,204,604	0	(1,896)	0	0	4.400	4.155	MN	31,778	110,000	06/21/2017	05/09/2047
126408-HC-0	CSX CORP			2	2FE	2,679,907	99.4020	3,052,621	3,071,000	2,688,517	0	4,604	0	0	3.950	4.700	MN	20,217	110,027	09/27/2017	05/01/2050
126408-HF-3	CSX CORP	LS		2	2FE	8,139,013	99.3320	8,363,786	8,420,000	8,140,093	0	1,080	0	0	3.800	3.995	MN	53,327	159,980	10/03/2017	11/01/2046
12651C-AB-6	COMPUTER SCIENCES TL B 1L				3FE	506,102	100.3500	508,606	506,832	506,276	0	88	0	0	3.440	2.058	FMAN	156	17,965	12/21/2016	11/27/2022
126650-CN-8	CVS CORP			2	2FE	13,650,750	114.5110	14,886,448	13,000,000	13,624,842	0	(11,295)	0	0	5.125	4.804	JJ	297,962	666,250	08/13/2015	07/20/2045
12686C-BB-4	CABLEVISION SYSTEMS	LS			4FE	4,025,000	98.5000	4,925,000	5,000,000	4,254,745	0	119,065	0	0	5.875	9.910	MS	86,493	293,750	12/17/2015	09/15/2022
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L				3FE	470,490	99.8030	472,242	473,175	471,033	0	203	0	0	3.750	1.083	MJSD	165	18,834	06/21/2016	01/15/2024
13134M-BJ-1	Calpine Corp TL B7 1L				3FE	121,894	99.8850	122,983	123,125	122,111	0	148	0	0	3.750	4.086	MJSD	43	4,923	06/15/2016	05/31/2023
134429-AW-9	CAMPBELL SOUP CO				2FE	1,989,800	104.8090	2,096,185	2,000,000	1,996,063	0	1,061	0	0	4.250	4.313	AO	17,944	85,000	03/31/2011	04/15/2021
14042E-3V-0	CAPITAL ONE NA			2	2FE	4,896,276	99.8750	4,893,861	4,900,000	4,897,734	0	1,458	0	0	1.500	1.699	MS	20,213	0	11/02/2017	03/22/2018
14042E-4L-1	CAPITAL ONE NA			2	2FE	1,434,782	99.9970	1,434,961	1,435,000	1,434,870	0	88	0	0	1.650	1.734	FA	9,603	0	12/05/2017	02/05/2018
14149Y-BM-9	CARDINAL HEALTH INC	LS		2	2FE	5,000,000	99.2940	4,964,694	5,000,000	5,000,000	0	0	0	0	4.368	4.368	JD	9,707	111,020	06/01/2017	06/15/2047
14173M-AC-7	CARESTREAM DENTAL TL 1L				4FE	498,750	99.7500	498,750	500,000	498,752	0	2	0	0	0.036	0.036	MON	206	2,343	09/20/2017	08/07/2024
141781-BF-0	CARGILL INC	LS			1FE	1,299,562	118.3540	1,466,400	1,239,000	1,297,375	0	(1,040)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
149123-BJ-9	CATERPILLAR INC				1FE	8,411,410	137.3690	10,069,136	7,330,000	8,111,847	0	(37,121)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				2FE	901,370	96.4590	964,593	1,000,000	907,909	0	1,841	0	0	4.350	5.001	MN	7,250	43,500	03/06/2014	11/01/2042
15018L-AJ-0	CEDAR FAIR LP TL B 1L				3FE	490,000	101.2500	496,125	490,000	490,000	0	0	0	0	3.819	3.819	MON	156	11,524	04/27/2017	04/07/2024
151020-AU-8	CELGENE CORP			2	2FE	2,834,500	113.3610	2,834,020	2,500,000	2,832,808	0	(1,692)	0	0	5.000	4.175	FA	47,222	0	09/27/2017	08/15/2045
15189X-AQ-1	CENTERPOINT ENER HOUSTON			2	1FE	5,728,965	95.0590	5,736,829	6,035,000	5,729,225	0	260	0	0	2.400	3.070	MS	48,280	0	12/26/2017	09/01/2026
154051-BH-8	CENTRAL MAINE POWER CO				1FE	4,995,000	104.4120	5,220,610	5,000,000	4,998,854	0	572	0	0	5.700	5.713	JD	23,750	285,000	05/18/2009	06/01/2019
15670B-AB-8	CENTURYLINK INC TL B 1L				3FE	2,985,000	96.3440	2,890,320	3,000,000	2,985,412	0	412	0	0	3.960	3.960	MON	1,080	45,384	06/19/2017	01/31/2025
15672J-AA-1	CEQUEL COM & CAP			2	5FE	3,445,440	101.5000	3,605,280	3,552,000	3,486,597	0	21,048	0	0	6.375	7.130	MS	66,674	226,440	12/17/2015	09/15/2020
161175-BA-1	CHARTER COMM OPT LLC/CAP			2	2FE	1,750,000	116.5040	2,038,815	1,750,000	1,750,000	0	0	0	0	6.484	6.484	AO	21,433	113,470	12/06/2016	10/23/2045
166754-AK-7	CHEVRON PHILLIPS CHEM				1FE	2,072,813	99.9360	2,071,663	2,073,000	2,072,835	0	22	0	0	1.700	1.719	MN	5,874	0	12/04/2017	05/01/2018
166764-AH-3	CHEVRON CORPORATION			2	1FE	5,644,466	102.7470	5,841,191	5,685,000	5,659,514	0	4,175	0	0	3.191	3.281	JD	3,527	181,408	04/04/2014	06/24/2023
171232-AQ-4	CHUBB				1FE	4,840,600	133.2760	6,663,824	5,000,000	4,867,931	0	3,433	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171340-AM-4	CHURCH & DWIGHT CO INC				2FE	2,300,000	99.9700	2,299,314	2,300,000	2,300,000	0	0	0	0	1.517	1.464	JAJO	6,592	8,608	07/20/2017	01/25/2019
171875-AD-9	CINCINNATI BELL TEL				3FE	8,638,450	99.5000	9,950,000	10,000,000	9,152,371	0	48,875	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL				1FE	9,230,598	127.2700	11,899,783	9,350,000	9,373,638	0	6,149	0	0	6.125	5.940	MN	95,448	419,563	07/10/2017	11/01/2034
17252M-AG-5	CINTAS CORP NO 2				2FE	1,987,040	127.2770	2,545,535	2,000,000	1,989,316	0	294	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
17275R-AH-5	CISCO SYSTEMS INC				1FE	6,989,640	104.5710	7,319,936	7,000,000	6,997,320	0	1,172	0	0	4.450	4.469	JJ	143,636	311,500	11/09/2009	01/15/2020
172967-CC-3	CITIGROUP				2FE	1,990,500	121.9640	2,439,273	2,000,000	1,992,845	0	245	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP	LS		2	3FE	4,000,000	110.3000	4,412,000	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	326,389	04/18/2016	01/01/9999
17325F-AG-3	CITIBANK NA				1FE	3,700,000	100.1650	3,706,111	3,700,000	3,700,000	0	0	0	0	1.860	1.581	MJSD	2,677	14,788	09/13/2017	09/18/2019
18449E-AE-0	CLEAN HARBORS INC TL B 1L				2FE	497,503	100.5000	501,244	498,750	497,506	0	3	0	0	3.339	3.339	MON	148	7,578	07/14/2017	06/30/2024
191219-AU-8	COCA COLA ENTERPRISES				1FE	4,345,480	119.5100	4,780,419	4,000,000	4,139,543	0	(20,027)	0	0	6.750	6.016	MS	79,500	276,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1FE	8,664,720	142.0600	11,364,827	8,000,000	8,517,544	0	(14,427)	0	0	6.700	6.115	AO	113,156	562,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	19,154,393	127.1000	20,355,076	16,015,000	17,986,729	0	(178,102)	0	0	6.950	5.165	MN	142,222	1,145,073	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES				1FE	3,292,380	132.1470	3,964,421	3,000,000	3,175,497	0	(11,432)	0	0	6.750	6.000	MS	59,625	210,000	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	140.8870	7,044,357	5,000,000	4,953,089	0	1,922	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	2,109,120	141.3010	2,826,020	2,000,000	2,079,320	0	(3,102)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC				1FE	6,763,826	124.6530	8,445,271	6,775,000	6,765,999	0	325	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
19933M-AJ-2	COLUMBUS MCKINNON TL B 1L				4FE	453,088	100.6250	458,211	455,365	453,359	0	270	0	0	4.155	4.155	MON	178	17,541	02/03/2017	01/20/2024
199575-AT-8	COLUMBUS SOUTHERN POWER				1FE	2,570,768	131.7290	3,141,730	2,385,000	2,522,531	0	(5,443)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP				1FE	1,195,270	134.8390	1,348,385	1,000,000	1,168,445	0	(5,096)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP				1FE	2,143,370	142.7190	2,651,720	1,858,000	2,106,729	0	(6,681)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP				1FE	1,998,360	112.4690	2,249,376	2,000,000	1,998,516	0	31	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-BK-6	COMCAST CORP	LS			1FE	5,207,800	114.5770	5,728,837	5,000,000	5,200,210	0	(3,967)	0	0	4.750	4.488	MS	79,167	237,500	01/21/2016	03/01/2044
20030N-BZ-3	COMCAST CORP	LS		2	1FE	4,958,450	104.2500	5,212,495	5,000,000	4,958,587	0	137	0	0	4.000	4.048	FA	80,000	0	08/07/2017	08/15/2047
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L				4FE	1,947,750	100.2500	1,992,469	1,987,500	1,950,610	0	2,860	0	0	7.631	7.631	MON	1,254	100,733	05/04/2017	03/30/2023
202795-HG-8	COMMONWEALTH EDISON				1FE	2,986,920	125.3660	3,760,976	3,000,000	2,990,612	0	370	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	5,661,420	130.9930	7,859,579	6,000,000	5,722,829	0	7,918	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
203372-AL-1	COMMSCOPE INC			2	3FE	1,495,725	101.8750	1,583,138	1,554,000	1,515,129	0	9,876	0	0	5.000	5.808	JD	3,453	77,700	12/17/2015	06/15/2021
207597-DV-4	CONN LT & PWR	LS			1FE	5,008,300	133.8570	6,692,849	5,000,000	5,006,675	0	(197)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR				1FE	9,656,815	127.8170	13,420,762	10,500,000	9,800,109	0	18,283	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR				1FE	3,990,600	133.7510	5,350,027	4,000,000	3,991,553	0	199	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC				2FE	13,424,790	131.3010	15,756,088	12,000,000	12,876,553	0	(52,946)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
21036P-AP-3	CONSTELLATION BRANDS				2FE	13,684,362	109.8390	13,611,187	12,392,000	13,679,084	0	(5,278)	0	0	4.750	3.251	JD	49,052	0	12/14/2017	12/01/2025
210518-CP-9	CONSUMERS ENERGY CO				1FE	1,040,100	127.8650	1,278,647	1,000,000	1,030,831	0	(1,010)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
210518-DA-1	CONSUMERS ENERGY CO			2	1FE	4,979,100	108.3140	5,415,699	5,000,000	4,979,187	0	87	0	0	3.950	3.974	JJ	91,069	78,451	02/15/2017	07/15/2047
212015-AL-5	CONTINENTAL RESOURCES	LS		2	3FE	8,877,540	102.0000	10,036,800	9,840,000	9,174,604	0	103,902	0	0	4.500	6.010	AO	93,480	442,800	12/16/2014	04/15/2023
22164E-AC-9	COTIVITI CORP TL B				4FE	493,049	100.6250	497,374	494,285	493,208	0	161	0	0	3.750	3.956	MJSD	173	14,336	09/23/2016	09/22/2023
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN				3FE	200,000	103.7500	207,500	200,000	200,000	0	0	0	0	5.000	5.000	MS	2,944	4,944	03/03/2017	03/15/2024
233331-AY-3	DTE ENERGY COMPANY			2	2FE	4,800,750	95.9920	4,799,618	5,000,000	4,800,913	0	163	0	0	2.850	3.379	AO	35,625	0	12/26/2017	10/01/2026
23338D-AM-8	DXP Enterprises TL B 1L				4FE	987,525	100.2500	999,994	997,500	987,833	0	308	0	0	7.144	7.144	MON	588	20,066	09/13/2017	08/16/2023
233851-BP-8	DAIMLER FINANCE NA LLC				1FE	499,935	99.9660	499,832	500,000	499,949	0	14	0	0	1.650	1.702	MS	2,727	0	12/11/2017	03/02/2018
233851-BW-3	DAIMLER FINANCE NA LLC				1FE	997,970	101.4100	1,014,102	1,000,000	998,415	0	184	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
233851-CH-5	DAIMLER FINANCE NA LLC				1FE	5,747,815	97.8180	5,624,517	5,750,000	5,748,434	0	424	0	0	2.000	2.008	JJ	55,903	115,000	06/30/2016	07/06/2021
250847-EB-2	DETROIT EDISON				1FE	5,065,610	137.1750	6,858,737	5,000,000	5,053,130	0	(1,473)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION	LS		2	2FE	17,034,360	117.7770	20,022,129	17,000,000	17,030,045	0	(735)	0	0	5.600	5.585	JJ	438,978	952,000	08/11/2011	07/15/2041
25468P-BW-5	DISNEY				1FE	1,111,660	138.0650	1,380,647	1,000,000	1,078,709	0	(3,408)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25470D-AK-5	DISCOVERY COMMUNICATIONS			2	2FE	2,760,060	98.2950	2,792,558	2,841,000	2,778,904	0	7,349	0	0	3.450	3.799	MS	28,860	98,015	05/06/2015	03/15/2025
256604-BF-5	DOLE FOODS CO TL B 1L				4FE	491,281	100.1810	494,644	493,750	491,409	0	128	0	0	3.898	3.898	MON	796	13,662	04/18/2017	03/23/2024
25746U-AV-1	DOMINION RESOURCES				2FE	1,929,460	126.2210	2,524,414	2,000,000	1,944,572	0	1,721	0	0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			2	2FE	993,250	105.1910	1,051,912	1,000,000	996,490	0	721	0	0	4.400	4.490	AO	11,000	44,000	02/01/2013	04/01/2022
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	1,930,480	103.7120	2,074,231	2,000,000	1,978,558	0	7,833	0	0	3.750	4.199	JJ	34,583	75,000	01/26/2011	07/15/2020
264399-DK-9	DUKE ENERGY CORP				1FE	7,898,788	123.8940	10,884,108	8,785,000	8,231,179	0	33,215	0	0	6.000	6.828	JD	43,925	527,100	05/08/2002	12/01/2028
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	1,999,200	103.8390	2,076,785	2,000,000	1,999,697	0	90	0	0	5.450	5.455	AO	27,250	109,000	03/18/2009	04/01/2019
26817H-AL-4	DYNEGY INC TL C 1L				3FE	907,572	100.4170	911,357	907,572	907,572	0	0	0	0	4.465	4.465	MON	1,324	0	12/20/2017	02/07/2024
26852B-AN-9	EIG INVESTORS CORP(ENDURANCE) TL 1L				4FE	411,311	100.5630	413,627	411,311	411,311	0	0	0	0	5.357	5.357	MON	2,066	10,114	06/14/2017	02/09/2023
26928B-AH-2	EW SCRIPPS CO TL B 1L				3FE	996,253	100.3750	1,001,241	997,500	996,185	0	(68)	0	0	3.583	3.583	MON	317	7,055	10/18/2017	10/02/2024
277432-AP-5	EASTMAN CHEMICAL	LS		2	2FE	4,831,600	108.9880	5,449,400	5,000,000	4,838,183	0	2,887	0	0	4.650	4.867	AO	49,083	232,500	08/13/2015	10/15/2044
278865-AZ-3	ECOLAB INC			2	2FE	6,963,390	102.1220	7,148,510	7,000,000	6,963,242	0	(148)	0	0	3.950	3.980	JD	26,114	0	11/16/2017	12/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278865-BB-5	ECOLAB INC			2	2FE	4,984,750	100.0220	5,001,108	5,000,000	4,984,770	0	20	0	0	3.250	3.286	JD	15,347	0	11/16/2017	12/01/2027
283695-BE-3	EL PASO NATURAL GAS				2FE	9,094,050	123.8360	11,145,263	9,000,000	9,052,550	0	(4,156)	0	0	7.500	7.407	MN	86,250	675,000	10/18/2001	11/15/2026
28370T-AA-7	EL PASO PIPELINE				2FE	999,870	107.8660	1,078,662	1,000,000	999,871	0	0	0	0	6.500	6.500	AO	16,250	65,000	06/21/2010	04/01/2020
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L				3FE	744,384	100.5630	750,451	746,250	744,430	0	45	0	0	3.921	3.921	MON	445	18,346	06/02/2017	05/17/2024
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP	LS		2	2FE	17,416,590	98.1360	18,228,812	18,575,000	17,452,933	0	18,632	0	0	5.000	5.432	MN	118,674	928,750	12/29/2015	05/15/2044
29266M-AF-6	IBERDROLA FINANCE				2FE	14,344,194	131.8510	18,090,004	13,720,000	14,265,099	0	(16,604)	0	0	6.750	6.371	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-BJ-7	ENERGY TRANSFER PARTNERS			2	2FE	2,490,475	108.5080	2,712,712	2,500,000	2,490,629	0	123	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29286G-AB-4	ENGILITY CORP TL B1 1L				4FE	435,313	100.5710	439,998	437,500	435,977	0	544	0	0	7.000	3.449	MJSD	157	18,861	08/19/2016	08/12/2020
29336U-AB-3	ENLINK MISTREAM PARTNER			2	2FE	5,227,380	103.2700	5,163,496	5,000,000	5,149,187	0	(21,721)	0	0	4.400	3.838	AO	55,000	220,000	03/12/2014	04/01/2024
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	997,010	106.8360	1,068,357	1,000,000	998,966	0	327	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			2	2FE	1,996,900	114.0100	2,280,192	2,000,000	1,996,969	0	49	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS	LS		2	2FE	2,500,695	110.0830	2,752,074	2,500,000	2,500,552	0	(14)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29414U-AB-8	ENVISION HEALTHCARE CORP TL B 1L				3FE	1,960,200	100.2080	1,984,118	1,980,000	1,962,698	0	2,481	0	0	4.000	4.625	MJSD	754	83,725	12/08/2016	11/17/2023
30231G-AW-2	EXXON MOBIL CORP	LS		2	1FE	5,000,000	111.5970	5,579,833	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
30283W-AC-8	FTS INTERNATIONAL INC	LS		2	4FE	1,144,020	102.0000	1,691,160	1,658,000	1,322,988	0	95,847	0	0	9.113	18.734	MJSD	6,716	145,673	12/17/2015	06/15/2020
31428X-AW-6	FEDEX CORP				2FE	5,026,770	116.2750	5,813,769	5,000,000	5,025,283	0	(466)	0	0	5.100	5.065	JJ	117,583	255,000	03/10/2014	01/15/2044
31677Q-BD-0	FIFTH THIRD BANK			2	1FE	1,202,724	100.1170	1,201,400	1,200,000	1,202,402	0	(322)	0	0	2.150	1.784	FA	9,388	0	11/30/2017	08/20/2018
32007U-BW-8	FIRST DATA CORP TL 1L				3FE	1,094,849	100.0550	1,095,451	1,094,849	1,094,849	0	0	0	0	3.350	3.350	MON	576	21,489	11/01/2017	07/10/2022
32007U-BX-6	FIRST DATA CORP TL 1L				3FE	922,931	100.0180	923,097	922,931	922,931	0	0	0	0	3.563	3.563	MON	485	3,014	11/15/2017	04/26/2024
337932-AC-1	FIRST ENERGY CORP				3FE	5,172,980	134.8230	6,741,157	5,000,000	5,137,486	0	(5,728)	0	0	7.375	7.059	MN	47,118	368,750	06/03/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			2	1FE	3,896,200	125.4320	5,017,289	4,000,000	3,907,758	0	1,966	0	0	5.250	5.426	FA	87,500	210,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780	122.7320	2,454,648	2,000,000	1,979,481	0	804	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP				1FE	5,974,680	140.6360	8,438,141	6,000,000	5,978,090	0	501	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345370-CQ-1	FORD MOTOR				2FE	6,327,410	101.3310	6,586,486	6,500,000	6,334,880	0	3,257	0	0	4.750	4.927	JJ	142,368	308,750	09/30/2015	01/15/2043
345397-VT-7	FORD MOTOR CREDIT				2FE	2,064,660	101.0180	2,020,353	2,000,000	2,023,013	0	(41,647)	0	0	5.000	1.875	MN	12,778	100,000	04/24/2017	05/15/2018
345397-WK-5	FORD MOTOR CREDIT	LS			2FE	2,971,980	105.2840	3,158,532	3,000,000	2,982,688	0	2,647	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
34959J-AH-1	FORTIVE CORPORATION			2	2FE	5,263,550	106.6610	5,333,031	5,000,000	5,263,139	0	(411)	0	0	4.300	3.986	JD	9,556	107,500	11/30/2017	06/15/2046
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			4FE	1,675,350	83.0000	1,635,930	1,971,000	1,676,226	0	(1,345)	301,146	0	8.500	8.354	AO	35,369	167,535	12/17/2015	04/15/2020
36962G-XZ-2	GEN ELEC CAP CORP				1FE	10,027,053	136.9380	13,801,967	10,079,000	10,037,429	0	1,297	0	0	6.750	6.791	MS	200,320	680,333	09/20/2002	03/15/2032
37045X-AW-6	GENERAL MOTORS FINL CO			2	2FE	19,190,760	101.3210	20,264,265	20,000,000	19,458,527	0	113,344	0	0	3.450	4.146	AO	155,250	690,000	07/28/2015	04/10/2022
373298-BR-8	GEORGIA PACIFIC				1FE	4,351,892	140.5190	4,398,244	3,130,000	4,141,333	0	(64,319)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC				1FE	1,917,640	104.1620	2,083,250	2,000,000	1,950,373	0	7,790	0	0	3.734	4.241	JJ	34,436	74,680	06/24/2013	07/15/2023
375558-BN-2	GILEAD SCIENCES INC				1FE	1,500,000	100.0120	1,500,178	1,500,000	1,500,000	0	0	0	0	1.795	1.495	MJSD	898	5,606	09/14/2017	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC				1FE	1,500,000	100.1260	1,501,890	1,500,000	1,500,000	0	0	0	0	1.875	1.575	MJSD	938	5,906	09/14/2017	09/20/2019
378272-AF-5	GLENCORE FUNDING LLC				2FE	2,998,290	103.4500	3,103,500	3,000,000	2,998,898	0	164	0	0	4.125	4.132	MN	10,656	123,750	05/22/2013	05/30/2023
37943V-BF-9	GLOBAL PAYMENTS INC TL B 1L				3FE	367,405	100.5420	369,397	367,405	367,405	0	0	0	0	3.053	3.053	MON	109	7,830	05/03/2017	04/22/2023
38141G-RC-0	GOLDMAN SACHS GROUP INC				1FE	5,831,088	100.0200	5,801,186	5,800,000	5,802,434	0	(28,654)	0	0	2.375	1.638	JJ	60,840	68,875	04/24/2017	01/22/2018
38145G-AF-7	GOLDMAN SACHS GROUP INC			2	1FE	5,000,000	101.4620	5,073,086	5,000,000	5,000,000	0	0	0	0	2.592	1.974	FMAN	16,919	132,987	09/22/2016	11/15/2021
39154E-AF-8	GREATBATCH INC TL B 1L				4FE	404,694	100.7030	407,539	404,694	404,694	0	0	0	0	4.542	4.542	MON	1,255	1,518	11/07/2017	10/27/2022
39843P-AD-5	GRIFOLS WORLDWIDE OPERAT TL B 1L				3FE	495,009	100.1520	497,004	496,250	495,032	0	23	0	0	0.032	0.032	MON	155	13,505	03/14/2017	01/31/2025
404122-AV-5	HCA INC TL B9 1L				3FE	330,825	100.3750	332,066	330,825	330,825	0	0	0	0	3.569	3.569	MON	98	8,238	03/20/2017	03/18/2023
40416V-AB-1	CD&R WATERWORKS TL B 1L				4FE	498,750	100.6880	503,440	500,000	498,723	0	(27)	0	0	4.564	4.564	MON	8,539	4,764	08/16/2017	08/01/2024
42206J-AS-1	HD SUPPLY INC TL B4 1L				3FE	1,985,000	100.7080	1,999,054	1,985,000	1,985,000	0	0	0	0	4.193	4.193	MON	694	27,810	08/31/2017	10/17/2023
427866-AE-8	HERSHEY FOODS CO				1FE	4,072,688	117.1130	4,391,731	3,750,000	3,827,759	0	(21,290)	0	0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
42809H-AC-1	HESS CORP	LS			3FE	6,301,436	110.4280	6,454,505	5,845,000	6,273,120	0	(9,905)	0	0	6.000	5.426	JJ	161,712	350,700	12/17/2014	01/15/2040
42824C-AU-3	HP ENTERPRISE CO				2FE	1,615,632	100.4810	1,607,702	1,600,000	1,612,275	0	(3,357)	0	0	2.850	1.828	AO	10,893	0	10/12/2017	10/05/2018
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B 1L				3FE	341,838	100.4620	343,418	341,838	341,838	0	0	0	0	3.500	2.836	MJSD	168	8,572	03/16/2017	10/25/2023
437076-AS-1	HOME DEPOT				1FE	19,534,560	135.2260	32,454,313	24,000,000	20,126,340	0	90,669	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
437076-BF-8	HOME DEPOT			2	1FE	5,363,150	113.1430	5,657,167	5,000,000	5,356,063	0	(7,087)	0	0	4.400	3.965	MS	64,778	220,000	01/12/2017	03/15/2045
44043V-AH-1	HORIZON PHARMA INC TL B 1L				3FE	995,000	100.3440	998,423	995,000	995,000	0	0	0	0	4.750	4.750	MON	1,834	7,020	10/23/2017	03/29/2024
44108H-AH-4	HOSTESS BRANDS LLC TL 1L				4FE	1,990,013	100.0160	1,990,331	1,990,013	1,990,013	0	0	0	0	3.567	3.567	MON	633	7,723	11/20/2017	08/22/2022
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	4,000,210	104.7560	4,190,238	4,000,000	4,000,113	0	(39)	0	0	3.500	3.499	MS	46,667	140,000	08/05/2013	09/01/2023
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L				3FE	492,516	100.6250	496,836	493,750	492,519	0	3	0	0	5.221	5.221	MON	229	14,289	06/13/2017	05/22/2023
44969C-BF-6	QUINTILES IMS INC TL B 1L				3FE	399,707	100.3570	401,134	399,707	399,707	0	0	0	0	3.006	3.006	MON	132	10,603	03/07/2017	03/07/2024
44988E-AC-7	INC RESEARCH TL B 1L				3FE	967,539	100.0630	969,360	968,750	967,500	0	(39)	0	0	3.581	3.581	MON	308	13,426	08/10/2017	06/26/2024
45138L-AT-0	IDAHO POWER CORP				1FE	2,991,960	130.5590	3,916,779	3,000,000	2,992,902	0	169	0	0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
458140-AJ-9	INTEL CORPORATION	LS			1FE	2,992,860	103.6930	3,110,795	3,000,000	2,996,961	0	724	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-AY-6	INTEL CORPORATION	LS		2	1FE	9,941,900	110.0730	11,007,260	10,000,000	9,942,118	0	218	0	0	4.100	4.134	MN	56,944	205,000	05/08/2017	05/11/2047
459200-AM-3	IBM	LS			1FE	9,448,635	127.9090	10,872,242	8,500,000	8,973,666	0	(46,090)	0	0	7.000	6.093	AO	100,819	595,000	09/25/2002	10/30/2025
459200-AS-0	IBM				1FE	11,355,924	127.6840	14,402,764	11,280,000	11,322,005	0	(3,230)	0	0	6.500	6.446	JJ	338,087	733,200	10/11/2002	01/15/2028
459200-HP-9	IBM				1FE	990,710	103.4970	1,034,967	1,000,000	994,293	0	908	0	0	3.375	3.488	FA	14,063	33,750	11/05/2013	08/01/2023
460146-CK-7	INTERNATIONAL PAPER CO			2	2FE	9,435,100	109.3730	10,937,253	10,000,000	9,457,138	0	9,431	0	0	4.800	5.179	JD	21,333	480,000	08/13/2015	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			2	2FE	991,300	115.7010	1,157,013	1,000,000	991,537	0	128	0	0	5.150	5.207	MN	6,581	51,500	05/14/2015	05/15/2046
465685-AD-7	ITC HOLDINGS CORP				2FE	5,082,966	128.8840	6,959,728	5,400,000	5,135,128	0	6,794	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AG-0	ITC HOLDINGS CORP			2	2FE	1,994,300	104.9120	2,098,235	2,000,000	1,996,578	0	544	0	0	4.050	4.085	JJ	40,500	81,000	06/26/2013	07/01/2023
465685-AH-8	ITC HOLDINGS CORP			2	2FE	5,983,920	120.5460	7,232,776	6,000,000	5,985,017	0	272	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46611N-AJ-2	JC PENNEY CORP INC TL B 1L				3FE	984,793	93.2500	920,621	987,261	984,688	0	(105)	0	0	5.468	5.468	MON	5,027	33,161	05/24/2017	06/23/2023
46625H-JM-3	JP MORGAN CHASE & CO				2FE	3,969,680	124.0530	4,962,128	4,000,000	3,971,269	0	484	0	0	5.625	5.678	FA	84,375	225,000	08/14/2013	08/16/2043
46625H-RW-2	JP MORGAN CHASE & CO	LS		2	1FE	10,000,000	102.5890	10,258,912	10,000,000	10,000,000	0	0	0	0	2.597	2.114	JAJO	49,784	236,020	10/17/2016	10/24/2023
47009Y-AJ-6	PHARMACEUTICAL PRODUCT DEV TL 1L				4FE	616,120	100.0910	616,681	616,120	616,120	0	0	0	0	4.443	4.443	MON	225	14,583	05/30/2017	08/18/2022
478160-AJ-3	JOHNSON & JOHNSON				1FE	5,743,987	136.3110	7,224,500	5,300,000	5,580,434	0	(15,921)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478160-CM-4	JOHNSON & JOHNSON			2	1FE	8,966,070	102.1930	9,197,381	9,000,000	8,965,876	0	(194)	0	0	3.500	3.520	JJ	44,625	0	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			2	1FE	5,101,400	116.7940	5,839,694	5,000,000	5,097,759	0	(1,657)	0	0	4.750	4.625	AO	50,139	237,500	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS				2FE	1,117,380	124.7920	1,247,919	1,000,000	1,081,922	0	(35,164)	0	0	6.000	2.240	MS	17,667	60,000	12/28/2016	03/30/2020
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L				3FE	181,316	100.5000	182,223	181,316	181,316	0	0	0	0	4.250	4.250	MON	63	4,072	05/31/2017	03/09/2023
487437-AA-3	KEEP MEMORY ALIVE VRDN				1FE	4,900,000	100.0000	4,900,000	4,900,000	4,900,000	0	0	0	0	1.590	0.930	MON	5,893	37,351	04/11/2017	05/01/2037
487836-AT-5	KELLOGG CO				2FE	2,368,840	134.3950	2,687,898	2,000,000	2,263,205	0	(12,729)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	3,965,480	104.7280	4,189,104	4,000,000	3,988,243	0	3,648	0	0	4.000	4.106	JD	7,111	160,000	12/08/2010	12/15/2020
491674-BG-1	KU ENERGY CORP			2	1FE	965,516	123.2900	1,232,898	1,000,000	969,309	0	672	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP	LS		2	3FE	10,000,000	103.0000	10,300,000	10,000,000	10,000,000	0	0	0	0	5.000	5.000	MJSD	22,222	499,967	09/06/2016	09/15/2026
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	131.1360	1,311,355	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
49427R-AM-4	KILROY REALTY LP			2	2FE	15,005,390	99.6900	14,953,522	15,000,000	15,005,242	0	(148)	0	0	3.450	3.444	JD	28,750	0	12/15/2017	12/15/2024
494368-AS-2	KIMBERLY CLARK				1FE	4,035,020	124.0230	4,960,934	4,000,000	4,020,417	0	(1,430)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-AT-0	KIMBERLY CLARK				1FE	11,972,650	102.1620	11,237,839	11,000,000	11,049,881	0	(89,478)	0	0	6.250	5.379	JJ	317,014	687,500	09/17/2003	07/15/2018
494368-BC-6	KIMBERLY CLARK				1FE	3,957,840	142.2480	5,689,926	4,000,000	3,964,206	0	838	0	0	6.625	6.707	FA	110,417	265,000	07/25/2007	08/01/2037
494550-BU-9	KINDER MORGAN PARTNERS			2	2FE	2,904,090	106.4360	3,193,078	3,000,000	2,908,350	0	1,484	0	0	5.500	5.726	MS	55,000	165,000	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN	LS		2	2FE	4,983,150	109.3510	5,467,563	5,000,000	4,983,656	0	245	0	0	5.550	5.573	JD	23,125	277,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN	LS		2	2FE	8,980,560	103.7070	9,333,603	9,000,000	8,980,684	0	297	0	0	5.050	5.064	FA	171,700	454,500	02/23/2015	02/15/2046
50075N-AC-8	KRAFT FOODS INC				2FE	2,035,440	124.8320	2,496,632	2,000,000	2,026,013	0	(1,156)	0	0	6.500	6.356	MN	21,667	130,000	04/02/2007	11/01/2031
50075N-AW-4	KRAFT FOODS INC				2FE	974,740	130.3230	1,303,232	1,000,000	978,190	0	439	0	0	6.875	7.075	JJ	29,601	68,750	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	7,427,700	131.0130	9,825,977	7,500,000	7,435,143	0	1,265	0	0	6.500	6.574	FA	192,292	487,500	02/04/2010	02/09/2040
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I				2FE	1,145,969	102.5820	1,128,405	1,100,000	1,130,191	0	(15,778)	0	0	6.125	1.817	FA	23,956	0	08/24/2017	08/23/2018
50077L-AB-2	KRAFT HEINZ FOODS CO			2	2FE	2,990,378	98.9660	2,968,985	3,000,000	2,990,703	0	160	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			2	2FE	1,992,195	109.9100	2,198,196	2,000,000	1,992,413	0	121	0	0	5.200	5.226	JJ	47,956	104,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO				2FE	3,333,030	132.7340	3,982,022	3,000,000	3,230,319	0	(12,380)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			2	2FE	5,173,710	108.0590	5,402,936	5,000,000	5,168,293	0	(3,576)	0	0	5.150	4.911	FA	107,292	257,500	01/08/2016	08/01/2043
50188F-AE-5	LG&E & KU ENERGY LLC			2	2FE	10,982,710	105.6710	11,623,828	11,000,000	10,991,805	0	1,812	0	0	4.375	4.395	AO	120,313	481,250	06/18/2012	10/01/2021
50219C-AD-7	LSC COMMUNICATIONS INC TL B 1L				4FE	833,333	100.0630	833,858	833,333	833,333	0	0	0	0	6.933	6.933	MON	491	6,613	11/17/2017	09/30/2022
51783Q-AN-8	LAS VEGAS SANDS LLC TL 1L				2FE	1,487,475	100.4880	1,492,247	1,485,000	1,487,103	0	(372)	0	0	3.024	3.024	MON	442	33,408	05/01/2017	03/24/2024
51808B-AE-2	LASMO (USA) INC				2FE	14,722,070	125.0990	16,888,370	13,500,000	14,213,749	0	(50,250)	0	0	7.300	6.562	MN	125,925	985,500	10/21/2002	11/15/2027
52729K-AN-6	LEVEL 3 FINANCING INC TL B 1L				2FE	698,250	100.0000	700,000	700,000	698,270	0	20	0	0	3.292	3.292	MON	726	15,502	03/29/2017	02/15/2024
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	6,700,000	100.0000	6,700,000	6,700,000	6,700,000	0	0	0	0	1.660	0.323	MON	8,734	72,783	03/19/2015	01/01/2033
532457-AM-0	ELI LILLY				1FE	6,614,520	128.2430	7,694,562	6,000,000	6,298,214	0	(30,787)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY				1FE	3,520,090	140.1440	4,905,053	3,500,000	3,515,911	0	(445)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
539830-AR-0	LOCKHEED MARTIN				2FE	13,781,601	132.3310	18,526,363	14,000,000	13,821,604	0	4,893	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AT-6	LOCKHEED MARTIN				2FE	13,846,470	103.7920	14,530,938	14,000,000	13,965,271	0	17,118	0	0	4.250	4.387	MN	76,028	595,000	12/03/2009	11/15/2019
539830-AW-9	LOCKHEED MARTIN				2FE	5,150,000	126.3930	6,509,228	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	294,580	07/29/2011	06/01/2040
55279H-AA-8	M&T TRUST CO			2	1FE	5,948,036	99.9540	5,947,271	5,950,000	5,948,840	0	804	0	0	1.450	1.550	MS	27,320	0	12/04/2017	03/07/2018
55280F-AJ-0	MA FINANCE CO LLC(MICRO FOCUS) TL B2 1L				4FE	465,812	99.9790	465,715	465,812	465,812	0	0	0	0	4.069	4.069	MON	158	11,900	04/28/2017	11/20/2021
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L				3FE	471,618	100.3390	474,403	472,800	471,809	0	158	0	0	3.520	3.520	MON	50	16,495	04/28/2016	04/07/2023
55328H-AE-1	MULTIPLAN TL B 1L				4FE	635,101	100.1390	639,180	638,293	635,635	0	428	0	0	5.000	3.780	MJSD	250	29,644	06/10/2016	06/07/2023
55377G-AJ-2	MTL PUBLISHING LLC TI 1I				3FE	1,643,205	100.1250	1,645,259	1,643,205	1,643,205	0	0	0	0	3.822	3.822	MON	2,390	0	12/18/2017	08/20/2023
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			2	2FE	1,999,300	97.6270	1,952,541	2,000,000	1,999,256	0	12	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
565849-AK-2	MARATHON OIL CORP	LS		2	2FE	7,488,800	99.0120	7,920,976	8,000,000	7,664,577	0	62,137	0	0	2.800	3.756	MN	37,333	224,000	01/21/2015	11/01/2022

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor-tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
565849-AM-8	MARATHON OIL CORP	LS		2	2FE	3,997,640	110.7460	4,429,836	4,000,000	3,997,486	0	38	0	0	5.200	5.204	JD	17,333	208,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			2	2FE	16,905,950	104.3950	18,791,045	18,000,000	16,957,162	0	17,720	0	0	4.750	5.150	MS	251,750	855,000	12/17/2014	09/15/2044
573284-AU-0	MARTIN MARIETTA MATERIALS			2	2FE	10,964,910	98.8550	10,874,002	11,000,000	10,964,787	0	(123)	0	0	4.250	4.269	JD	14,285	0	12/06/2017	12/15/2047
57665V-AD-9	MATCH GROUP INC TL B 1 L				3FE	499,375	100.6250	503,125	500,000	499,353	0	(22)	0	0	3.916	3.916	MON	2,613	4,708	08/17/2017	11/16/2022
57906P-AC-3	MCAFEE LLC TL B 1L				4FE	1,975,050	99.6070	1,987,160	1,995,000	1,995,000	0	19,950	0	0	6.069	6.069	MON	0	25,275	10/12/2017	09/28/2024
58013M-EC-4	MCDONALD'S CORP				2FE	5,023,000	134.2120	6,710,607	5,000,000	5,019,108	0	(493)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			2	2FE	4,344,419	115.7420	5,005,838	4,325,000	4,343,772	0	(325)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
58155Q-AD-5	MCKESSON CORP			2	2FE	1,013,050	105.9740	1,059,741	1,000,000	1,004,566	0	(1,429)	0	0	4.750	4.581	MS	15,833	47,500	04/06/2011	03/01/2021
58446H-AQ-5	MEDIACOM BRDBND LLC/CORP TL K 1L				3FE	496,256	100.3130	499,057	497,500	496,421	0	165	0	0	0.036	0.036	MON	155	14,431	02/15/2017	02/19/2024
58462Q-AC-5	MEDICAL SOLUTIONS HOLDIN TL 1L				4FE	247,506	101.0000	251,238	248,750	247,512	0	5	0	0	5.758	5.758	MON	123	6,579	07/10/2017	06/14/2024
585055-AV-8	MEDTRONIC INC			2	1FE	4,972,850	104.8830	5,244,160	5,000,000	4,989,785	0	2,845	0	0	4.125	4.192	MS	60,729	206,250	03/10/2011	03/15/2021
585055-BU-9	MEDTRONIC INC				1FE	3,034,996	116.3990	3,491,980	3,000,000	3,034,462	0	(560)	0	0	4.625	4.550	MS	40,854	115,625	03/14/2017	03/15/2045
58515U-AP-4	MEG ENERGY TL B 1L				3FE	1,998,647	100.0280	1,985,556	1,985,000	1,997,300	0	(1,347)	0	0	4.471	4.471	MON	859	82,833	02/16/2017	12/31/2023
586054-AC-2	MEMORIAL SLOAN-KETTERING	LS			1FE	2,142,196	108.0000	2,321,999	2,150,000	2,142,345	0	83	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
589331-AN-7	MERCK & CO INC				1FE	2,484,225	104.2800	2,607,000	2,500,000	2,497,109	0	1,811	0	0	5.000	5.081	JD	347	125,000	06/22/2009	06/30/2019
58942H-AA-9	MERCY HEALTHCARE SYSTEM				1FE	4,000,000	99.9260	3,997,048	4,000,000	4,000,000	0	0	0	0	3.382	3.382	MN	22,547	135,280	04/22/2015	11/01/2025
59022C-AJ-2	MERRILL LYNCH & CO				2FE	1,497,605	127.7590	1,916,381	1,500,000	1,498,019	0	53	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59156R-BP-2	METLIFE INC	LS		2	2FE	5,087,500	103.9740	5,198,700	5,000,000	5,087,500	0	0	0	0	5.250	5.160	JD	11,667	262,500	05/27/2015	01/01/9999
59217G-AY-5	MET LIFE GLOB				1FE	4,639,469	99.9890	4,639,499	4,640,000	4,639,832	0	363	0	0	1.500	1.633	JJ	33,060	0	12/13/2017	01/10/2018
59217G-BQ-1	MET LIFE GLOB				1FE	650,585	99.9890	649,929	650,000	650,541	0	(44)	0	0	1.950	1.858	JD	986	0	12/04/2017	12/03/2018
594918-BL-7	MICROSOFT CORP	LS		2	1FE	12,955,150	117.1010	15,223,106	13,000,000	12,956,077	0	771	0	0	4.450	4.471	MN	93,203	578,500	10/29/2015	11/03/2045
594918-BT-0	MICROSOFT CORP			2	1FE	4,975,750	104.1490	5,207,443	5,000,000	4,976,244	0	457	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP	LS		2	1FE	9,973,100	114.2170	11,421,689	10,000,000	9,973,158	0	58	0	0	4.250	4.266	FA	171,181	212,500	01/30/2017	02/06/2047
595620-AB-1	MIDAMERICAN ENERGY CO				1FE	6,716,160	136.0390	9,522,761	7,000,000	6,797,808	0	8,243	0	0	6.750	7.078	JD	1,313	472,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP				1FE	8,985,350	125.5180	11,296,605	9,000,000	8,991,008	0	545	0	0	6.375	6.387	FA	218,739	573,750	06/18/2002	02/15/2028
60856B-AC-8	MOLEX ELECTRONICS TECH			2	2FE	1,996,860	101.9420	2,038,846	2,000,000	1,997,520	0	278	0	0	3.900	3.919	AO	16,467	78,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO			2	2FE	4,967,850	101.8090	5,090,438	5,000,000	4,968,638	0	564	0	0	4.200	4.238	JJ	96,833	214,667	06/28/2016	07/15/2046
61166W-AK-7	MONSANTO CO			2	1FE	5,997,060	108.3220	6,499,349	6,000,000	5,997,031	0	52	0	0	4.650	4.653	MN	35,650	279,000	11/04/2013	11/15/2043
61746B-DJ-2	MORGAN STANLEY				1FE	1,972,840	103.6210	2,072,427	2,000,000	1,984,297	0	2,689	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	1FE	10,000,000	102.8450	10,284,476	10,000,000	10,000,000	0	0	0	0	2.767	2.284	JAJO	53,042	253,256	10/19/2016	10/24/2023
61761J-B3-2	MORGAN STANLEY	LS			1FE	7,523,775	100.8960	7,567,185	7,500,000	7,513,755	0	(5,360)	0	0	2.800	2.722	JD	8,750	210,000	02/01/2016	06/16/2020
61761J-ZN-2	MORGAN STANLEY				2FE	5,967,090	101.5190	6,091,146	6,000,000	5,972,891	0	2,335	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
62538L-AJ-3	MULTI-COLOR CORP TL B 1L				3FE	3,000,000	100.6250	3,018,750	3,000,000	3,000,000	0	0	0	0	3.569	3.569	MON	955	14,520	11/10/2017	09/20/2024
629377-CC-4	NRG ENERGY INC			2	4FE	551,323	105.7500	581,625	550,000	551,255	0	(67)	0	0	6.625	6.581	JJ	16,802	18,219	04/25/2017	01/15/2027
63536S-AA-7	NATL CITY BK OF INDIANA				1FE	324,154	101.1280	323,611	320,000	323,611	0	(543)	0	0	4.250	1.971	JD	1,133	0	11/30/2017	07/01/2018
637432-CT-0	NATIONAL RURAL UTILITY				1FE	7,991,120	145.9190	11,673,481	8,000,000	7,991,869	0	249	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			2	1FE	2,997,690	103.1950	3,095,860	3,000,000	2,998,487	0	217	0	0	3.400	3.409	MN	13,033	102,000	10/29/2013	11/15/2023
63937Y-AE-1	NAVISTAR TL B 1L				3FE	1,492,500	100.2810	1,504,215	1,500,000	1,492,539	0	39	0	0	4.958	4.958	MON	5,316	3,760	11/17/2017	11/03/2024
64072U-AE-2	CSC HOLDINGS INC TL B-DD 1L				3FE	990,025	99.5310	990,333	995,000	990,226	0	201	0	0	3.385	3.385	MON	1,447	22,288	04/27/2017	07/15/2025
64110L-AJ-5	NETFLIX INC				4FE	1,840,091	105.1250	1,888,045	1,796,000	1,827,579	0	(6,738)	0	0	5.500	5.022	AO	20,854	98,780	02/08/2016	02/15/2022
651229-AY-2	NEWELL BRANDS INC	LS		2	2FE	5,573,700	119.1260	5,956,303	5,000,000	5,557,936	0	(9,525)	0	0	5.500	4.770	AO	68,750	275,000	04/27/2016	04/01/2046
65339K-AJ-9	NEXTERA ENERGY CAPITAL				2FE	895,054	99.7100	894,403	897,000	895,243	0	189	0	0	1.649	1.945	MS	4,931	0	12/04/2017	09/01/2018
65409Y-BE-4	NIELSEN FINANCE LLC/CO TL B4 1L				3FE	990,025	100.3750	993,738	990,025	990,025	0	0	0	0	3.052	3.052	MON	1,982	21,027	04/13/2017	10/04/2023
65473Q-AX-1	NISOURCE FINANCE CORP			2	2FE	10,649,030	128.1250	11,508,145	8,982,000	10,579,846	0	(38,540)	0	0	5.950	4.674	JD	23,752	534,429	10/06/2016	06/15/2041
654740-BE-8	NSANY				1FE	10,000,000	100.4570	10,045,731	10,000,000	10,000,000	0	0	0	0	2.376	2.021	MJSD	2,640	51,082	09/25/2017	09/28/2022
655844-BM-9	NORFOLK SOUTHERN CORP			2	2FE	2,535,090	102.3660	3,070,967	3,000,000	2,571,067	0	8,679	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
664397-AJ-5	NORTHEAST UTILITIES			2	2FE	1,118,298	99.8420	1,118,226	1,120,000	1,118,492	0	195	0	0	1.450	1.852	MN	2,707	0	12/13/2017	05/01/2018
665772-BN-8	NORTHERN STATES PWR-MINN				1FE	6,719,007	126.5520	8,435,988	6,666,000	6,693,217	0	(2,675)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	8,711,539	122.4450	10,983,317	8,970,000	8,814,920	0	10,271	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR				1FE	1,984,700	136.3460	2,726,926	2,000,000	1,986,601	0	299	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2FE	5,000,000	103.2500	5,162,500	5,000,000	5,000,000	0	0	0	0	4.600	4.600	AO	57,500	263,861	08/01/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1FE	3,000,000	99.6000	2,988,005	3,000,000	3,000,000	0	0	0	0	3.375	3.375	MN	14,906	50,625	05/03/2017	05/08/2032
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	1,895,320	103.1150	2,062,306	2,000,000	1,962,386	0	10,735	0	0	3.500	4.131	MS	20,611	70,000	12/07/2010	03/15/2021
666807-BP-6	NORTHROP GRUMMAN CORP			2	2FE	4,992,200	104.4090	5,220,462	5,000,000	4,991,982	0	(218)	0	0	4.030	4.039	AO	43,658	0	10/10/2017	10/15/2047
67103G-AA-7	OSF FINANCE VRDN				1FE	3,400,000	100.0000	3,400,000	3,400,000	3,400,000	0	0	0	0	1.580	0.950	MON	3,967	25,023	04/13/2017	12/01/2037
674599-BE-4	OCCIDENTAL PETROLEUM CORP				1FE	1,341,000	109.4380	1,630,633	1,490,000	1,490,000	0	0	0	0	9.250	10.662	FA	57,427	137,825	01/16/1991	08/01/2019
674599-CL-7	OCCIDENTAL PETROLEUM CORP	LS		2	1FE	3,991,040	106.1970	4,247,866	4,000,000	3,991,734	0	852	0	0	4.100	4.112	FA	61,956	126,644	11/02/2016	02/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
675553-AA-9	OCHSNER CLINIC FND			2	1FE	6,335,290	130.4590	8,140,620	6,240,000	6,333,056	0	(1,227)	0	0	5.897	5.784	MN	47,019	360,896	06/02/2017	05/15/2045
677415-CF-6	OHIO POWER COMPANY				1FE	5,399,050	131.5690	6,578,471	5,000,000	5,295,033	0	(11,740)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			2	1FE	1,987,780	119.4630	2,389,257	2,000,000	1,988,941	0	233	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			2	1FE	3,365,988	108.6970	3,559,817	3,275,000	3,365,012	0	(976)	0	0	4.150	3.987	AO	33,978	68,334	06/05/2017	04/01/2047
679574-AG-8	OLD DOMINION ELECTRIC				1FE	3,666,667	106.8870	3,919,197	3,666,667	3,666,667	0	0	0	0	6.210	6.210	JD	18,975	227,700	12/12/2002	12/01/2028
681936-BB-5	OMEGA HEALTHCARE			2	2FE	1,972,941	104.4490	2,088,978	2,000,000	1,980,584	0	2,554	0	0	4.950	5.132	AO	24,750	99,000	10/16/2014	04/01/2024
68218E-AF-1	ON SEMICONDUCTOR CORP TL B 1L				3FE	176,730	100.4220	177,476	176,730	176,730	0	0	0	0	3.569	3.569	MON	53	477	11/30/2017	03/31/2023
68268N-AG-8	ONEOK PARTNERS LP			2	2FE	991,710	116.6250	1,166,254	1,000,000	992,492	0	143	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP	LS		2	2FE	9,173,600	100.6880	10,068,796	10,000,000	9,460,866	0	99,167	0	0	3.375	4.652	AO	84,375	337,500	12/16/2014	10/01/2022
68389X-AG-0	ORACLE CORP				1FE	6,973,890	104.3620	7,305,322	7,000,000	6,995,066	0	2,998	0	0	5.000	5.048	JJ	168,194	350,000	06/30/2009	07/08/2019
68389X-AS-4	ORACLE CORP				1FE	990,980	104.9780	1,049,778	1,000,000	994,582	0	863	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-BJ-3	ORACLE CORP			2	1FE	8,806,780	106.3000	9,566,964	9,000,000	8,809,393	0	2,613	0	0	4.000	4.127	JJ	166,000	180,000	04/28/2017	07/15/2046
693475-AM-7	PNC FINANCIAL	LS		2	2FE	12,792,813	102.0000	13,515,000	13,250,000	12,792,813	0	0	0	0	4.850	5.023	JD	53,552	642,625	07/20/2016	01/01/9999
693476-BL-6	PNC FUNDING CORP				1FE	994,560	105.0700	1,050,699	1,000,000	998,300	0	586	0	0	4.375	4.443	FA	17,014	43,750	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			2	1FE	997,200	104.4280	1,044,279	1,000,000	998,291	0	267	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
694032-AT-0	PACIFIC BELL				2FE	2,241,060	122.8850	2,457,694	2,000,000	2,127,763	0	(11,703)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	5,164,980	125.9670	6,298,350	5,000,000	5,121,508	0	(4,646)	0	0	6.050	5.812	MS	100,833	302,500	09/01/2005	03/01/2034
694308-GN-1	PACIFIC GAS & EL				1FE	2,458,575	104.6370	2,615,921	2,500,000	2,494,819	0	10,997	0	0	8.250	8.500	AO	44,687	412,500	10/16/2008	10/15/2018
695114-BT-4	PACIFICORP				1FE	2,991,360	144.7860	4,343,593	3,000,000	2,993,269	0	248	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP				1FE	4,286,887	129.0190	4,618,882	3,580,000	4,240,998	0	(21,838)	0	0	5.750	4.322	AO	51,463	205,850	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP				1FE	3,291,900	136.5540	4,096,620	3,000,000	3,251,510	0	(6,867)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1FE	8,298,540	119.1830	10,726,453	9,000,000	8,699,756	0	41,441	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	11,974,560	119.1670	15,491,744	13,000,000	12,558,240	0	60,014	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	5,988,220	122.9780	8,608,452	7,000,000	6,445,285	0	47,445	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
69946E-AT-8	PAREXEL TL B 1L				4FE	995,000	100.3960	1,003,960	1,000,000	995,023	0	23	0	0	4.420	4.420	MON	381	12,063	10/12/2017	08/11/2024
701094-AL-8	PARKER HANNIFIN	LS		2	1FE	4,979,464	107.3890	5,369,452	5,000,000	4,979,509	0	46	0	0	4.100	4.124	MS	68,333	0	12/11/2017	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORP			2	1FE	998,680	111.5550	1,115,552	1,000,000	998,708	0	24	0	0	4.450	4.458	MN	4,944	44,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			2	1FE	5,000,000	99.2140	4,960,711	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	1,569	0	12/14/2017	07/01/2048
70454B-AS-8	PEABODY ENERGY CORP TL EXIT 1L				4FE	470,360	101.2810	475,494	469,480	470,153	0	(208)	0	0	4.545	4.545	MON	198	23,158	04/26/2017	03/31/2022
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	5,030,777	104.5620	5,724,757	5,475,000	5,419,564	0	40,202	0	0	6.625	7.475	AO	90,680	362,719	03/15/2002	04/01/2019
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,764,896	134.8960	2,158,339	1,600,000	1,708,643	0	(6,617)	0	0	7.000	6.149	MS	37,333	112,000	08/01/2006	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1FE	1,606,410	128.7500	1,931,256	1,500,000	1,561,568	0	(4,366)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC				1FE	10,377,068	130.4430	12,144,228	9,310,000	9,954,640	0	(41,937)	0	0	6.600	5.733	JD	51,205	614,460	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1FE	1,988,660	104.9920	2,099,832	2,000,000	1,995,556	0	1,179	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1FE	1,325,772	105.3110	1,345,872	1,278,000	1,325,740	0	(31)	0	0	4.250	4.021	MN	7,695	0	12/20/2017	11/10/2044
718546-AH-7	PHILLIPS 66				2FE	1,999,517	127.1700	2,543,392	2,000,000	1,999,560	0	5	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042
718546-AM-6	PHILLIPS 66			2	2FE	1,200,000	100.0580	1,200,699	1,200,000	1,200,000	0	0	0	0	2.009	1.808	JAJO	5,224	11,162	04/11/2017	04/15/2019
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	1,984,143	114.1120	2,282,244	2,000,000	1,986,707	0	336	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
72650R-BE-1	PLAINS ALL AMER PIPELINE			2	2FE	2,058,440	93.4090	1,868,182	2,000,000	2,055,577	0	(1,111)	0	0	4.700	4.517	JD	4,178	94,000	03/24/2015	06/15/2044
730481-AF-5	J.B. POINDEXTER & CO			2	4FE	563,000	103.7500	584,113	563,000	563,000	0	0	0	0	9.000	9.000	AO	12,668	50,670	03/23/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC	LS			2FE	14,225,788	114.8760	18,092,909	15,750,000	14,441,855	0	31,078	0	0	5.951	6.716	MN	132,782	937,283	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	755,543	105.2500	809,373	769,000	758,774	0	1,642	0	0	5.250	5.546	MS	11,887	40,373	12/18/2015	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	104.5280	2,090,551	2,000,000	1,999,531	0	178	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
73744G-AJ-1	POST HOLDINGS INC TL B 1L				3FE	1,488,769	100.3040	1,497,037	1,492,500	1,488,777	0	8	0	0	3.722	3.722	MON	475	25,903	07/28/2017	05/17/2024
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	2,964,190	138.4280	4,152,830	3,000,000	2,969,320	0	715	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
74112C-AT-0	PRESTIGE BRANDS INC TL B4 1L				4FE	439,333	100.5940	443,051	440,434	439,430	0	96	0	0	3.636	3.636	MON	159	14,220	01/30/2017	01/20/2024
742718-BH-1	PROCTER & GAMBLE CO				1FE	7,019,189	124.4320	8,548,508	6,870,000	6,946,114	0	(7,117)	0	0	6.450	6.272	JJ	204,325	443,115	08/06/2002	01/15/2026
743756-AC-2	PROV ST JOSEPH HLTH OBL				1FE	2,500,000	98.9980	2,474,949	2,500,000	2,500,000	0	0	0	0	3.744	3.744	AO	23,400	94,380	09/20/2016	10/01/2047
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,994,120	102.1220	4,084,867	4,000,000	3,999,316	0	741	0	0	5.800	5.820	FA	96,667	232,000	08/06/2008	08/01/2018
74456Q-BF-2	PUBLIC SVC EL & GAS			2	1FE	5,372,050	106.9180	5,345,910	5,000,000	5,371,995	0	(55)	0	0	4.000	3.558	JD	16,667	0	12/27/2017	06/01/2044
745332-BW-5	PUGET SOUND ENERGY INC				1FE	4,247,560	137.2600	5,490,395	4,000,000	4,201,765	0	(5,698)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC				1FE	3,947,730	132.1740	3,965,218	3,000,000	3,838,176	0	(23,390)	0	0	5.795	3.902	MS	51,189	173,850	12/05/2012	03/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			2	1FE	999,950	130.0450	1,300,453	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
74737K-AB-6	QCP TL B 1L				5FE	485,028	99.8750	494,381	495,000	486,631	0	1,423	0	0	6.250	6.358	MON	281	31,936	11/08/2016	09/30/2022
747525-AV-5	QUALCOMM	LS		2	1FE	4,999,200	100.6480	5,032,404	5,000,000	4,998,971	0	(229)	0	0	4.300	4.301	MN	24,486	103,917	05/19/2017	05/20/2047
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L				2FE	1,075,335	100.3880	1,080,741	1,076,564	1,075,281	0	(54)	0	0	3.156	3.156	MON	331	25,836	04/17/2017	03/17/2023
755111-BR-1	RAYTHEON CO				1FE	1,995,100	104.5050	2,090,093	2,000,000	1,998,789	0	494	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
755111-BT-7	RAYTHEON CO	LS			1FE	7,568,280	102.2900	8,183,233	8,000,000	7,860,496	0	46,368	0	0	3.125	3.788	AO	52,778	250,000	12/14/2010	10/15/2020
761713-BB-1	REYNOLDS AMERICAN INC			2	2FE	6,002,300	124.7730	6,238,651	5,000,000	5,991,616	0	(10,684)	0	0	5.850	4.567	FA	110,500	146,250	05/24/2017	08/15/2045
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L				4FE	224,582	98.3750	220,980	224,630	224,570	0	16	0	0	4.250	3.896	MON	29	10,224	06/01/2016	04/27/2022
771196-AU-6	ROCHE HLDGS INC				1FE	972,780	150.7520	1,507,516	1,000,000	975,868	0	471	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
78349A-AB-9	RWJ BARNABAS HEALTH			2	1FE	2,500,000	101.8490	2,546,214	2,500,000	2,500,000	0	0	0	0	3.949	3.949	JJ	49,363	65,542	10/19/2016	07/01/2046
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L				3FE	571,679	100.2080	577,925	576,725	573,176	0	679	0	0	3.270	3.270	MON	61	19,638	07/30/2015	06/10/2022
78412F-AP-9	SESI LLC	LS		2	4FE	2,221,755	102.5000	2,079,725	2,029,000	2,077,438	0	(22,789)	0	0	7.125	4.990	JD	6,425	144,566	08/09/2013	12/15/2021
78466D-AZ-7	SS&C TECHNOLOGIES TL B1 1L				3FE	330,704	100.6670	332,910	330,704	330,704	0	0	0	0	3.094	3.094	MON	105	8,425	03/02/2017	07/08/2022
78466D-BA-1	SS&C TECHNOLOGIES TL B2 1L				3FE	6,211	100.6670	6,252	6,211	6,211	0	0	0	0	3.094	3.094	MON	2	176	03/02/2017	07/08/2022
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L				3FE	497,500	99.7500	498,750	500,000	497,559	0	59	0	0	4.047	4.047	MON	170	8,957	07/11/2017	06/23/2024
797440-BV-5	SAN DIEGO GAS & EL			2	1FE	4,977,700	104.9650	5,248,251	5,000,000	4,977,776	0	76	0	0	3.750	3.775	JD	15,625	90,104	06/05/2017	06/01/2047
816194-AV-6	SELECT MEDICAL CORP TL B 1L				3FE	495,013	100.8750	501,853	497,500	495,140	0	128	0	0	4.683	4.683	MON	5,822	13,497	03/06/2017	03/06/2024
816196-AQ-2	SELECT MEDICAL CORP			2	4FE	1,204,000	102.6250	1,436,750	1,400,000	1,265,326	0	31,781	0	0	6.375	9.749	JD	7,438	89,250	12/17/2015	06/01/2021
83417U-AG-1	SOLARWINDS HOLDINGS INC TL 1L				4FE	365,389	100.3000	366,485	365,389	365,389	0	0	0	0	4.377	4.377	MON	154	14,686	02/21/2017	02/05/2023
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	13,416,635	102.6510	13,857,872	13,500,000	13,492,432	0	7,475	0	0	5.250	5.310	MN	118,125	708,750	01/06/2004	11/01/2018
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	4,995,150	124.9010	6,245,068	5,000,000	4,995,787	0	102	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			2	1FE	1,300,000	115.0560	1,495,732	1,300,000	1,300,000	0	0	0	0	4.857	4.857	JJ	29,115	63,141	05/21/2015	07/15/2045
842400-EV-1	SOUTHERN CAL EDISON				1FE	3,912,200	127.6930	5,107,702	4,000,000	3,930,948	0	2,243	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
842400-GG-2	SOUTHERN CAL EDISON	LS		2	1FE	999,300	107.3030	1,073,026	1,000,000	999,268	0	(32)	0	0	4.000	4.004	AO	10,000	20,778	03/21/2017	04/01/2047
842587-CX-3	SOUTHERN CO	LS		2	2FE	11,934,540	106.4000	12,768,005	12,000,000	11,936,966	0	1,086	0	0	4.400	4.433	JJ	264,000	582,267	05/20/2016	07/01/2046
844895-AL-6	SOUTHWEST GAS				1FE	4,284,755	126.1650	5,929,748	4,700,000	4,454,084	0	18,424	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
84756N-AC-3	SPECTRA ENERGY PARTNERS LP			2	2FE	1,379,727	100.6000	1,378,227	1,370,000	1,379,107	0	(620)	0	0	2.950	1.915	MS	10,777	0	12/13/2017	09/25/2018
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L				3FE	995,000	99.9250	994,254	995,000	995,000	0	0	0	0	3.962	3.962	MON	337	32,305	02/10/2017	02/29/2024
855031-AP-5	STAPLES INC TL 1L				4FE	1,995,000	97.9500	1,959,000	2,000,000	1,994,809	0	(191)	0	0	5.469	5.469	MON	6,165	18,586	10/10/2017	08/15/2024
857449-AB-8	STATE STREET BANK & TRUST				1FE	17,725,756	102.5320	18,096,881	17,650,000	17,654,244	0	(6,912)	0	0	5.250	5.208	AO	195,621	926,625	01/29/2004	10/15/2018
85769E-AR-2	STATION CASINOS LLC TL B 1L				3FE	443,768	100.1250	446,556	445,998	444,155	0	290	0	0	3.750	0.835	MON	250	21,473	06/15/2016	06/08/2023
863667-AJ-0	STRYKER CORP			2	1FE	5,339,250	113.4580	5,672,911	5,000,000	5,329,541	0	(6,188)	0	0	4.625	4.219	MS	68,090	231,250	05/24/2016	03/15/2046
86787E-AM-9	SUNTRUST BANK				2FE	2,719,127	101.0220	2,626,579	2,600,000	2,628,915	0	(90,212)	0	0	7.250	1.782	MS	55,503	94,250	06/01/2017	03/15/2018
86816X-AB-6	SUPERIOR INDUSTRIES INTE TL 1L				4FE	987,454	100.7500	1,004,909	997,428	987,845	0	392	0	0	6.055	6.055	MON	836	29,279	06/27/2017	03/22/2024
87422L-AJ-9	TALEN ENERGY SUPPLY LLC TL B2 1L				3FE	981,090	100.6040	996,986	991,000	981,665	0	575	0	0	5.281	5.281	MON	460	35,609	04/06/2017	04/06/2024
87612E-AU-0	TARGET CORP				1FE	4,065,240	145.8660	5,834,642	4,000,000	4,055,635	0	(1,269)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
880451-AU-3	TENNESSEE GAS PIPELINE				2FE	5,396,598	128.8710	6,959,010	5,400,000	5,396,867	0	49	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
88078F-BG-2	TEREX CORP TL 1L				3FE	497,500	100.3750	499,366	497,500	497,500	0	0	0	0	3.615	3.615	MON	163	6,593	08/17/2017	01/31/2024
88362W-AB-2	THERMON INDUSTRIES INC TL B 1L				4FE	497,500	100.6250	503,125	500,000	497,520	0	20	0	0	5.209	5.209	MON	222	3,512	11/09/2017	10/26/2024
88642R-AA-7	TIDEWATER INC. PP				4Z	540,747	102.5000	535,057	522,007	539,385	0	(1,362)	0	0	8.000	7.133	JJ	17,516	0	08/02/2017	07/31/2022
887317-AX-3	TIME WARNER INC			2	2FE	1,936,240	104.9340	2,098,682	2,000,000	1,938,492	0	1,013	0	0	4.850	5.058	JJ	44,728	97,000	11/17/2015	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			2	2FE	5,862,390	104.1520	6,249,121	6,000,000	5,872,788	0	2,486	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	2,938,470	128.7940	3,863,824	3,000,000	2,948,800	0	1,317	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			2	1FE	2,000,000	118.3740	2,367,470	2,000,000	2,000,000	0	0	0	0	4.982	4.982	MN	12,732	99,640	09/23/2015	11/15/2045
88947E-AN-0	TOLL BROS FINANCE CORP	LS		2	3FE	4,875,000	103.7500	5,187,500	5,000,000	4,905,315	0	15,340	0	0	4.375	4.783	AO	46,181	218,750	12/17/2015	04/15/2023
891160-MJ-9	TORONTO-DOMIN BK			2	1FE	4,242,563	99.7030	4,237,367	4,250,000	4,244,151	0	1,680	0	0	3.625	3.637	MS	45,363	154,063	09/08/2016	09/15/2031
89364M-BL-7	TRANSDIGM INC TL F 1L				3FE	473,697	100.1110	474,223	473,697	473,697	0	0	0	0	4.443	4.443	MON	170	1,564	11/30/2017	06/09/2023
89417E-AM-1	TRAVELERS COS INC			2	1FE	1,991,320	106.3810	2,127,619	2,000,000	1,991,374	0	54	0	0	4.000	4.025	MN	6,889	41,778	05/15/2017	05/30/2047
89435T-AB-0	TRAVERSE MIDSTREAM TL B 1L				4FE	497,500	101.3000	506,500	500,000	497,488	0	(12)	0	0	0.072	0.072	MON	222	5,478	10/16/2017	09/27/2024
89566E-AH-1	TRISTATE GEN/TRANS ASSN			2	1FE	9,633,288	108.9950	10,354,536	9,500,000	9,627,703	0	(2,468)	0	0	4.700	4.611	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY				1FE	1,398,614	105.9320	1,483,041	1,400,000	1,398,576	0	26	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
90131H-AY-1	21ST CENTURY FOX				2FE	2,000,000	129.4050	2,588,099	2,000,000	2,000,000	0	0	0	0	7.430	7.430	AO	37,150	148,600	04/06/2015	10/01/2026
90131H-BD-6	21ST CENTURY FOX				2FE	6,638,111	131.3610	7,881,685	6,000,000	6,575,859	0	(23,690)	0	0	6.550	5.601	MS	115,717	393,000	04/06/2015	03/15/2033
90131H-BQ-7	21ST CENTURY FOX				2FE	1,990,056	132.6520	2,653,046	2,000,000	1,990,534	0	178	0	0	6.150	6.188	FA	46,467	123,000	04/06/2015	02/15/2041
902494-BD-4	TYSON FOODS INC			2	2FE	7,953,280	108.8190	8,705,528	8,000,000	7,953,432	0	152	0	0	4.550	4.586	JD	29,322	182,000	05/23/2017	06/02/2047
90261X-HH-8	UBS AG STAMFORD CT				1FE	1,201,764	100.0030	1,200,040	1,200,000	1,200,445	0	(1,319)	0	0	1.800	1.635	MS	5,700	10,800	04/26/2017	03/26/2018
902917-AH-6	WASTE MANAGEMENT INC				2FE	10,474,723	131.4660	10,864,390	8,264,000	10,011,718	0	(127,497)	0	0	7.000	4.462	JJ	266,744	578,480	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2FE	7,017,500	108.2550	7,577,850	7,000,000	7,017,500	0	0	0	0	5.300	5.287	AO	78,322	249,394	02/02/2017	01/01/9999
90347B-AH-1	AXALTA COATING SYSTEMS US H TL 1L				3FE	489,388	100.3170	491,553	490,000	489,348	0	(40)	0	0	3.693	3.693	MON	151	8,500	05/22/2017	06/30/2024
907818-EM-6	UNION PACIFIC CORP			2	1FE	5,767,482	101.8510	5,562,101	5,461,000	5,760,085	0	(7,218)	0	0	3.799	3.473	AO	51,866	205,735	12/22/2016	10/01/2051
909218-AB-5	UNIT CORP			2	3FE	1,450,000	100.7500	2,015,000	2,000,000	1,610,823	0	84,976	0	0	6.625	14.060	MN	16,931	132,500	12/17/2015	05/15/2021
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	103.7100	2,074,201	2,000,000	1,999,623	0	162	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-AN-6	UNITED PARCEL SERVICE				1FE	1,973,600	119.5110	2,390,215	2,000,000	1,976,793	0	534	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
911312-BJ-4	UNITED PARCEL SERVICE				1FE	10,000,000	100.2510	10,025,100	10,000,000	10,000,000	0	0	0	0	1.785	1.785	JAJO	23,800	0	11/09/2017	04/01/2023
911312-BK-1	UNITED PARCEL SERVICE			2	1FE	9,555,478	99.4290	9,530,262	9,585,000	9,556,004	0	526	0	0	2.500	2.562	AO	31,284	0	11/09/2017	04/01/2023
911312-BM-7	UNITED PARCEL SERVICE			2	1FE	4,919,208	99.9760	4,898,833	4,900,000	4,919,131	0	(77)	0	0	3.050	3.003	MN	19,512	0	12/15/2017	11/15/2027
913017-AT-6	UNITED TECHNOLOGIES				1FE	12,465,273	129.5440	14,994,723	11,575,000	12,106,687	0	(34,939)	0	0	6.700	6.103	FA	323,135	775,525	10/24/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES				1FE	2,937,540	132.4760	3,974,281	3,000,000	2,947,335	0	1,231	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES				1FE	4,993,100	106.4290	5,321,431	5,000,000	4,993,289	0	126	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES			2	1FE	4,834,950	100.0620	5,003,123	5,000,000	4,837,813	0	2,863	0	0	3.750	3.939	MN	31,250	187,500	01/12/2017	11/01/2046
91324P-DF-6	UNITEDHEALTH GROUP INC			2	1FE	4,953,800	101.9260	5,096,285	5,000,000	4,953,749	0	(51)	0	0	3.750	3.802	AO	34,375	0	10/18/2017	10/15/2047
91335P-AE-9	UNIVAR USA INC TL B 1L				4FE	995,006	100.3210	1,000,702	997,500	994,955	0	(51)	0	0	3.968	3.968	MON	319	2,233	12/08/2017	07/01/2024
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,926,200	131.7030	6,585,149	5,000,000	4,937,965	0	1,507	0	0	6.625	6.740	JD	14,722	331,250	06/07/2007	06/15/2037
92210M-AU-8	VANTIV LLC TL B 1L				3FE	778,903	100.4580	784,432	780,855	778,885	0	(18)	0	0	3.351	3.351	MON	1,282	4,152	10/17/2017	08/07/2024
92343V-CQ-5	VERIZON COMMUNICATIONS			2	2FE	3,971,040	101.8380	4,073,521	4,000,000	3,973,906	0	1,015	0	0	4.400	4.455	MN	29,333	176,000	10/22/2014	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS				2FE	27,022,169	98.3750	28,220,823	28,687,000	27,070,004	0	21,531	0	0	4.522	4.874	MS	381,961	1,297,226	08/25/2015	09/15/2048
92343V-DS-0	VERIZON COMMUNICATIONS	LS			2FE	12,933,781	104.7850	13,900,766	13,266,000	12,935,794	0	2,013	0	0	5.012	5.173	AO	140,366	465,424	07/11/2017	04/15/2049
92532Y-AB-5	VERSUM MATERIALS INC VERSUM				3FE	491,281	100.4750	496,095	493,750	491,629	0	333	0	0	3.500	3.477	MJSD	137	17,891	10/20/2016	09/21/2023
925524-AH-3	VIACOM INC.				2FE	8,232,240	136.4530	9,551,695	7,000,000	7,989,315	0	(53,850)	0	0	7.875	6.198	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.				2FE	1,980,272	113.3970	2,267,944	2,000,000	1,983,501	0	429	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92826C-AF-9	VISA INC			2	1FE	4,991,650	113.6870	5,684,331	5,000,000	4,991,846	0	147	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92855L-AF-3	VIZIENT INC TL B 1L				4FE	484,407	100.3000	485,861	484,407	484,407	0	0	0	0	4.605	4.605	MON	205	15,253	05/02/2017	02/13/2023
929160-AS-8	VULCAN MATERIALS CO			2	2FE	2,601,000	106.5370	2,771,026	2,601,000	2,601,000	0	0	0	0	4.500	4.500	AO	29,261	117,045	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			2	2FE	5,071,500	102.0090	5,100,430	5,000,000	5,071,420	0	(80)	0	0	4.500	4.412	JD	10,000	112,500	10/18/2017	06/15/2047
929294-AH-9	WKI HOLDING CO TL B 1L				3FE	496,256	100.3750	500,620	498,750	496,321	0	64	0	0	5.369	5.369	MON	4,544	12,856	05/08/2017	04/25/2024
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,636,613	128.2440	6,027,458	4,700,000	5,334,514	0	(58,363)	0	0	7.100	5.121	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CB-7	WAL-MART	LS			1FE	5,227,140	127.0740	7,624,447	6,000,000	5,377,686	0	18,872	0	0	5.250	6.224	MS	105,000	315,000	07/06/2007	09/01/2035
931142-CK-7	WAL-MART	LS			1FE	15,488,543	145.0620	22,230,712	15,325,000	15,460,572	0	(3,484)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1FE	3,767,240	125.5120	5,020,464	4,000,000	3,792,746	0	4,527	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
931427-AR-9	WALGREENS BOOTS ALLIANCE	LS		2	2FE	3,472,560	105.2520	3,683,809	3,500,000	3,473,121	0	443	0	0	4.650	4.699	JD	13,563	162,750	05/26/2016	06/01/2046
949746-RN-3	WELLS FARGO & CO	LS		2	2FE	15,000,000	110.7550	16,613,250	15,000,000	15,000,000	0	0	0	0	5.875	5.875	JD	39,167	881,250	01/15/2015	12/31/2049
94974B-FP-0	WELLS FARGO CO				1FE	4,035,160	118.9800	4,759,213	4,000,000	4,032,598	0	(584)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				1FE	9,982,000	128.0740	12,807,408	10,000,000	9,984,547	0	416	0	0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
95075E-AC-3	WERNER FINCO LP TL 1L				4FE	1,485,000	100.3750	1,505,625	1,500,000	1,485,139	0	139	0	0	7.638	7.638	MON	9,969	27,870	07/28/2017	06/23/2024
960413-AU-6	WESTLAKE CHEMICAL CORP			2	2FE	3,959,160	103.7560	4,150,240	4,000,000	3,959,077	0	(83)	0	0	4.375	4.437	MN	16,042	0	11/13/2017	11/15/2047
962166-AW-4	WEYERHAEUSER CO				2FE	2,208,184	125.3070	2,882,053	2,300,000	2,244,961	0	3,740	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
96758D-BA-0	WIDEOPENWEST TL B 1L				4FE	1,488,750	98.9690	1,473,401	1,488,750	1,488,750	0	0	0	0	4.567	4.567	MON	2,358	32,696	07/17/2017	08/19/2023
969457-BD-1	WILLIAMS COS INC				3FE	14,720,130	123.2500	18,487,500	15,000,000	14,795,627	0	8,071	0	0	7.750	7.914	JD	51,667	1,162,500	12/14/2001	06/15/2031
96950F-AP-9	WILLIAMS PARTNERS			2	2FE	4,169,565	105.9980	4,769,907	4,500,000	4,184,304	0	5,083	0	0	4.900	5.396	JJ	101,675	220,500	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1FE	14,186,205	122.9180	18,472,186	15,028,000	14,549,013	0	26,367	0	0	6.500	6.908	JD	81,402	976,820	02/25/2014	06/01/2028
976656-CC-0	WISC ELEC POWER				1FE	996,780	103.6210	1,036,209	1,000,000	999,240	0	356	0	0	4.250	4.290	JD	1,889	42,500	12/08/2009	12/15/2019
976826-BE-6	WISCONSIN POWER & LIGHT				1FE	2,982,930	136.7430	4,102,294	3,000,000	2,985,447	0	356	0	0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037
98379E-AD-8	XPO LOGISTICS INC TL B 1L				3FE	1,250,000	100.5300	1,256,625	1,250,000	1,249,856	0	(144)	0	0	3.333	3.333	MON	10,394	25,281	03/16/2017	10/30/2021
98419M-AK-6	XYLEM INC	LS		2	2FE	989,570	107.0760	1,070,761	1,000,000	989,755	0	207	0	0	4.375	4.438	MN	7,292	46,181	10/03/2016	11/01/2046
98919M-AP-0	ZAYO GROUP LLC TL B2 1L				3FE	857,481	100.3050	860,097	857,481	857,481	0	0	0	0	2.073	2.073	MON	451	12,952	07/28/2017	01/19/2024
98934K-AB-6	ZENECA WILMINGTON				1FE	8,177,070	120.9600	9,072,006	7,500,000	7,780,156	0	(38,589)	0	0	7.000	6.228	MN	67,083	525,000	08/15/2002	11/15/2023
C6901L-AE-7	BURGER KING TL B 1L				4FE	1,489,401	99.9460	1,489,609	1,490,414	1,489,348	0	(53)	0	0	3.342	3.342	MON	480	40,961	05/19/2017	02/16/2024
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L				3FE	413,710	100.9170	418,757	414,952	414,074	0	193	0	0	5.500	2.375	MON	1,194	25,955	03/21/2017	04/01/2022
G0472K-AK-3	Aricent technologies TL 1L				4FE	789,445	100.2250	794,907	793,123	790,745	0	598	0	0	5.500	5.500	MON	2,368	48,928	09/03/2015	04/14/2021
G7739P-AJ-9	CORAL-US CO-BORROWER LLC TL B3 1L				3FE	2,985,000	100.0470	3,001,410	3,000,000	2,985,480	0	480	0	0	4.735	4.735	MON	1,267	80,792	06/07/2017	01/19/2025
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TL K 1L				3FE	1,995,000	99.9380	1,998,760	2,000,000	1,994,920	0	(80)	0	0	3.873	3.873	MON	3,756	3,125	11/30/2017	01/31/2026
L8030P-AD-0	PTL ACQUISIONS (SAMSONITE) TL B 1L				3FE	354,618	100.4580	358,032	356,400	354,953	0	243	0	0	4.020	2.840	MON	113	12,309	06/01/2016	04/12/2023
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L				4FE	973,875	99.8750	992,508	993,750	975,174	0	1,299	0	0	7.448	7.448	MON	585	31,945	07/11/2017	05/30/2022
008916-AM-0	AGRIUM INC		A	2	2FE	1,846,640	111.4840	2,229,675	2,000,000	1,856,272	0	2,584	0	0	4.900	5.424	JD	8,167	98,000	12/02/2013	06/01/2043
013716-AW-5	ALCAN INC		A		1FE	2,814,660	123.9510	3,718,522	3,000,000	2,854,049	0	4,548	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		2FE	6,031,950	131.2570	6,562,826	5,000,000	5,707,044	0	(39,326)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
12201P-AN-6	BURLINGTON RESOURCES FINANCE		A		2FE	11,189,726	139.7460	11,403,246	8,160,000	10,717,302	0	(131,160)	0	0	7.400	4.370	JD	50,320	603,840	02/26/2014	12/01/2031
136375-BD-3	CANADIAN NATL RAILWAYS		A		1FE	3,545,883	132.3880	3,574,481	2,700,000	3,352,632	0	(48,758)	0	0	6.900	4.058	JJ	85,905	186,300	10/04/2013	07/15/2028
136375-BN-1	CANADIAN NATL RAILWAYS		A		1FE	8,822,300	135.4060	12,186,569	9,000,000	8,854,692	0	4,055	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
136385-AC-5	CANADIAN NATL RESOURCES		A		2FE	8,695,115	127.0820	9,702,744	7,635,000	8,399,611	0	(33,651)	0	0	7.200	6.125	JJ	253,482	549,720	04/06/2006	01/15/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	6,335,564	130.0740	8,201,176	6,305,000	6,334,294	0	(1,033)	0	0	5.950	5.905	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	1,954,280	101.6380	2,032,754	2,000,000	1,997,244	0	5,777	0	0	6.500	6.823	MN	16,611	130,000	08/07/2008	05/15/2018
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	2	2FE	1,992,440	118.8240	2,376,486	2,000,000	1,992,644	0	124	0	0	4.800	4.824	FA	40,000	96,000	07/29/2015	08/01/2045
15135U-AH-2	CENOVUS ENERGY INC		A	2	2	11,469,800	92.2510	11,992,629	13,000,000	11,548,790	0	27,484	0	0	4.450	5.256	MS	170,336	578,500	12/17/2014	09/15/2042
292505-AD-6	ENCANA CORP		A		3FE	1,001,610	123.4980	1,234,979	1,000,000	1,001,218	0	(43)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
35100D-AR-7	FOUR SEASONS HOLDINGS INC TL 1L				4FE	985,050	100.5160	995,108	990,000	985,692	0	642	0	0	3.421	3.421	MON	336	38,672	01/01/2017	11/30/2023
448055-AB-9	HUSKY ENERGY INC		A		2FE	2,072,160	105.0180	2,100,358	2,000,000	2,011,391	0	(7,345)	0	0	6.150	5.734	JD	5,467	123,000	03/21/2007	06/15/2019
552704-AB-4	MEG ENERGY CORP		A	2	4FE	1,480,000	85.0000	1,258,000	1,480,000	1,480,000	0	0	0	0	6.375	6.375	JJ	39,575	94,350	08/12/2013	01/30/2023
65334H-AE-2	NEXEN INC		A		1FE	3,889,200	122.4540	4,898,156	4,000,000	3,913,707	0	2,774	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	944,990	130.4280	1,304,275	1,000,000	953,768	0	1,121	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
698900-AG-2	PANCANADIAN ENERGY CORP		A		3FE	7,973,510	128.3450	10,267,566	8,000,000	7,980,003	0	774	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A		1FE	1,149,250	128.2330	1,282,326	1,000,000	1,086,220	0	(7,439)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A		1FE	2,728,320	125.1120	3,753,371	3,000,000	2,779,773	0	6,570	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	6,695,550	126.1360	8,829,502	7,000,000	6,748,186	0	7,099	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
867224-AB-3	SUNCOR ENERGY INC		A	2	1FE	6,964,860	102.2440	7,157,094	7,000,000	6,964,673	0	(187)	0	0	4.000	4.029	MN	35,778	0	11/08/2017	11/15/2047
867229-AC-0	SUNCOR ENERGY INC		A		1FE	3,406,040	134.1050	4,023,136	3,000,000	3,296,161	0	(13,007)	0	0	7.150	6.094	FA	89,375	214,500	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A		1FE	2,892,210	125.6440	3,769,325	3,000,000	2,915,801	0	2,745	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A		3FE	4,458,870	112.0000	5,040,000	4,500,000	4,467,368	0	973	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
893526-DJ-9	TRANS-CANADA PIPELINES		A		1FE	4,961,900	131.0740	6,553,694	5,000,000	4,965,896	0	687	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	836,528	102.7020	821,614	800,000	823,432	0	(13,096)	0	0	6.500	1.742	FA	19,644	0	08/22/2017	08/15/2018
90388H-AB-1	ULTRA PETROLEUM CORP TL RBL-EXIT 1L				3FE	1,980,000	99.7750	1,995,500	2,000,000	1,981,375	0	1,375	0	0	4.285	4.285	MON	11,768	49,074	04/17/2017	04/12/2024
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	996,870	126.5840	1,265,840	1,000,000	997,208	0	62	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A		2FE	4,007,960	117.1200	4,684,800	4,000,000	4,006,955	0	(135)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	997,470	104.7800	1,047,800	1,000,000	998,596	0	248	0	0	4.250	4.281	AO	7,792	42,500	10/18/2012	10/25/2022
C2620K-AK-4	CONCORDIA HEALTHCARE CORP TL B 1L				5FE	1,044,154	79.0000	872,891	1,104,925	1,063,100	0	9,117	0	0	5.250	5.250	JAJO	536	71,484	11/06/2015	10/21/2021
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L		A		4FE	990,000	100.3130	993,099	990,000	990,000	0	0	0	0	4.375	4.375	MON	1,421	16,955	07/21/2017	12/16/2023
012605-AA-9	ALBEA BEAUTY HOLDINGS SA TL B 1L		C		4FE	1,985,025	100.8750	2,012,456	1,995,000	1,985,189	0	164	0	0	5.333	5.333	MON	9,589	52,771	06/16/2017	04/12/2024
00437M-AB-0	ACCUDYNE INDUSTRIES BOR TL B 1L		C		4FE	248,752	100.6410	250,973	249,375	248,727	0	(25)	0	0	5.198	5.198	MON	113	4,315	08/28/2017	08/02/2024
00507U-AM-3	ALLERGAN FUNDING SCS		D		2FE	9,173,550	100.0780	9,137,119	9,130,000	9,141,179	0	(32,371)	0	0	2.350	1.715	MS	64,962	107,278	06/05/2017	03/12/2018
00507U-AU-5	ALLERGAN FUNDING SCS	LS	D	2	2FE	10,507,685	106.3640	11,168,248	10,500,000	10,506,601	0	(157)	0	0	4.750	4.745	MS	146,854	498,750	03/06/2015	03/15/2045
02364W-AP-0	AMERICA MOVIL SA de CV		D		1FE	5,942,820	125.3040	7,518,266	6,000,000	5,951,855	0	1,193	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
04044P-AD-6	ARISTOCRAT INTERNATIONAL PTY TL B2 1L		D		3FE	439,066	100.3960	440,804	439,066	439,066	0	0	0	0	3.088	3.088	MON	2,994	9,580	03/03/2017	10/20/2021
04044P-AE-4	ARISTOCRAT INTERNATIONAL PT TL B 1L		C		3FE	498,750	100.2040	501,020	500,000	498,728	0	(22)	0	0	3.468	3.468	MON	3,176	0	10/25/2017	09/19/2024
05541V-AA-4	BG ENERGY CAPITAL PLC		D		1FE	1,020,963	104.2260	1,042,264	1,000,000	1,007,457	0	(2,365)	0	0	4.000	3.729	JD	2,444	40,000	09/09/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		D		1FE	1,984,200	104.8410	2,096,830	2,000,000	1,993,158	0	1,613	0	0	4.000	4.097	AO	16,889	80,000	10/06/2011	10/15/2021
06738E-AF-2	BARCLAYS PLC		D		2FE	1,752,153	100.0010	1,750,011	1,750,000	1,750,434	0	(1,718)	0	0	2.000	1.870	MS	10,208	17,500	03/28/2017	03/16/2018
06849A-AB-5	BARRICK INTL BK CORP		D		2FE	1,950,932	129.2760	2,585,524	2,000,000	1,958,048	0	1,105	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		D		2FE	4,991,700	106.1980	5,309,905	5,000,000	4,997,850	0	1,159	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		D		2FE	32,650,930	149.3590	44,807,783	30,000,000	31,799,788	0	(1,038,866)	0	0	9.125	8.357	JD	121,667	2,700,000	07/12/2001	12/15/2030
111022-AA-7	BRITISH TRANSCO FINANCE		D		1FE	28,294,849	101.9750	30,403,761	29,815,000	29,742,456	0	150,411	0	0	6.625	7.187	JD	164,604	1,975,244	05/09/2001	06/01/2018
11778B-AB-8	BSKYB FINANCE UK		D		2FE	984,330	132.3600	1,323,604	1,000,000	987,332	0	362	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1FE	1,769,130	117.3060	2,346,124	2,000,000	1,824,697	0	6,529	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033
12625G-AC-8	CNOOC		D		1FE	3,883,952	98.8850	3,861,455	3,905,000	3,884,057	0	105	0	0	3.000	3.109	MN	16,922	0	12/15/2017	05/09/2023
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L		C		3FE	492,532	100.2000	495,990	495,000	493,247	0	655	0	0	3.500	3.283	MON	163	17,456	04/28/2017	06/15/2020
21987B-AW-8	CODELCO INC		D	2	1FE	5,894,220	100.1270	6,007,620	6,000,000	5,897,727	0	3,507	0	0	3.625	3.839	FA	90,625	0	07/25/2017	08/01/2027
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1FE	8,178,980	103.4520	8,276,130	8,000,000	8,182,924	0	682	0	0	3.625	3.238	MS	90,222	108,750	12/15/2017	09/09/2024
22546Q-AR-8	CREDIT SUISS NEW YORK		D		1FE	9,940,000	101.0150	10,101,495	10,000,000	9,965,339	0	8,340	0	0	3.000	3.096	AO	51,667	300,000	10/24/2014	10/29/2021
22546Q-AV-9	CREDIT SUISS NEW YORK		D		1FE	6,247,781	99.9250	6,245,336	6,250,000	6,247,762	0	(19)	0	0	1.700	1.806	AO	18,889	0	12/19/2017	04/27/2018
24820R-AG-3	STATOIL		D		1FE	19,072,098	128.6400	26,165,430	20,340,000	19,542,231	0	47,227	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2FE	24,374,510	147.9130	35,499,039	24,000,000	24,701,492	0	(31,231)	0	0	8.750	8.367	JD	93,333	2,100,000	09/20/2001	06/15/2030
25156P-AT-0	DEUTSCHE TELEKOM		D		2FE	1,503,675	100.3020	1,504,523	1,500,000	1,503,102	0	(573)	0	0	2.063	1.597	MJSD	1,118	13,310	08/30/2017	09/19/2019
268317-AB-0	ELECTRICITE DE FRANCE		D		1FE	1,111,900	104.5870	1,045,867	1,000,000	1,015,386	0	(13,712)	0	0	6.500	5.000	JJ	27,986	65,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	7,884,080	136.4830	10,918,651	8,000,000	7,897,665	0	2,056	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	2	1FE	4,987,600	113.3590	5,667,966	5,000,000	4,987,652	0	197	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
268789-AA-2	E.ON INTL FINANCE BV		D		2FE	1,269,763	101.1840	1,264,803	1,250,000	1,266,097	0	(3,666)	0	0	5.800	1.862	AO	12,285	0	11/30/2017	04/30/2018
29268B-AC-5	ENEL FINANCE		D		2FE	12,395,970	133.6390	16,036,639	12,000,000	12,330,354	0	(8,292)	0	0	6.800	6.547	MS	240,267	816,000	10/22/2007	09/15/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35177P-AL-1	ORANGE SA		D		2FE	5,959,027	149.9810	8,998,859	6,000,000	6,010,822	0	(476)	0	0	9.000	8.973	MS	180,000	540,000	11/14/2008	03/01/2031
35177P-AT-4	ORANGE SA		D		2FE	5,078,020	104.5200	5,226,017	5,000,000	5,014,369	0	(8,964)	0	0	5.375	5.175	JJ	129,149	268,750	08/10/2009	07/08/2019
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		1FE	35,679,909	108.1500	37,615,707	34,781,000	35,633,874	0	(31,499)	0	0	4.418	4.221	MN	196,346	1,536,625	07/08/2016	11/15/2035
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	2	2FE	14,966,400	100.9210	15,138,150	15,000,000	14,965,641	0	(759)	0	0	4.700	4.714	MN	99,875	0	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1FE	5,000,000	104.1850	5,209,228	5,000,000	5,000,000	0	0	0	0	4.041	4.041	MS	60,615	101,025	03/06/2017	03/13/2028
44328M-AC-8	HSBC BANK PLC		D		1FE	994,010	104.2340	1,042,338	1,000,000	998,149	0	643	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1FE	6,749,400	143.7840	8,627,016	6,000,000	6,582,448	0	(20,739)	0	0	7.450	6.460	MN	45,942	447,000	07/27/2007	11/24/2033
45074G-AB-6	IBERDROLA FIN		D		2FE	4,968,150	104.0860	5,204,323	5,000,000	4,993,047	0	3,629	0	0	5.000	5.082	MS	76,389	250,000	09/08/2009	09/11/2019
456837-AJ-2	ING GROEP N V		D		1FE	15,000,000	101.9170	15,287,619	15,000,000	15,000,000	0	0	0	0	2.843	2.302	MJSD	3,554	276,105	03/21/2017	03/29/2022
458204-AP-9	INTELSAT LUXEMBOURG SA		D	2	6FE	1,602,080	53.2500	2,509,140	4,712,000	1,604,597	61,417	0	0	0	7.750	35.010	JD	30,432	365,180	08/05/2015	06/01/2021
46611V-AT-2	JBS USA LUX SA TL B 1L		D		4FE	1,985,000	98.1750	1,948,774	1,985,000	1,985,000	0	0	0	0	3.333	3.333	MON	3,081	67,081	02/08/2017	10/30/2022
500631-AH-9	KOREA ELECTRIC & POWER		D		1FE	3,731,760	128.9580	4,513,532	3,500,000	3,638,621	0	(10,972)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2FE	6,720,504	132.6490	6,950,801	5,240,000	6,368,095	0	(93,825)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
636203-AA-9	NATIONAL GAS CO		D		3FE	2,934,410	103.5000	3,105,000	3,000,000	2,947,414	0	1,545	0	0	6.050	6.212	JJ	83,692	181,500	09/21/2006	01/15/2036
65590A-DM-5	NORDEA BANK AB NEW YORK		D		1FE	2,700,000	100.0000	2,699,993	2,700,000	2,700,000	0	0	0	0	1.855	1.442	MJSD	3,479	32,019	03/02/2017	03/07/2019
656531-AJ-9	STATOIL ASA		D		1FE	8,500,859	134.3490	9,713,400	7,230,000	8,175,628	0	(63,695)	0	0	7.150	5.516	JJ	238,369	516,945	03/18/2014	01/15/2029
71654Q-BE-1	PETROLEOS MEXICANOS		D		2FE	654,017	91.9960	587,854	639,000	653,237	0	(241)	0	0	5.500	5.342	JD	391	35,145	05/19/2014	06/27/2044
71654Q-CC-4	PETROLEOS MEXICANOS		D		2FE	1,317,701	104.3850	1,330,909	1,275,000	1,316,962	0	(739)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
75405T-AA-7	RASGAS II		D	4	1FE	325,700	103.5200	337,165	325,700	325,700	0	0	0	0	5.298	5.298	MS	4,362	17,256	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III		D		1FE	1,000,000	112.0000	1,120,000	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380	08/04/2005	09/30/2027
75625Q-AA-7	RECKITT BENCKISER TSY		D		1FE	1,001,900	100.0880	1,000,883	1,000,000	1,001,790	0	(110)	0	0	2.125	1.873	MS	5,903	0	12/13/2017	09/21/2018
75625Q-AB-5	RECKITT BENCKISER TSY		D		1FE	3,949,800	103.2850	4,131,399	4,000,000	3,968,816	0	4,771	0	0	3.625	3.777	MS	40,278	145,000	09/16/2013	09/21/2023
780641-AH-9	KONINKLIJKE		D		2FE	15,126,946	137.3220	23,344,673	17,000,000	15,577,450	0	52,863	0	0	8.375	9.503	AO	355,938	1,423,750	10/30/2001	10/01/2030
80105N-AG-0	SANOFI-AVENTIS		D		1FE	987,420	105.2080	1,052,078	1,000,000	995,288	0	1,315	0	0	4.000	4.155	MS	10,222	40,000	03/24/2011	03/29/2021
80413T-AA-7	SAUDI ARABIA		D		1FE	4,950,350	97.5460	4,877,300	5,000,000	4,961,416	0	9,470	0	0	2.375	2.588	AO	21,441	118,750	10/19/2016	10/26/2021
80685P-AA-6	SCHLUMBERGER NOR		D	2	1FE	3,958,447	104.4920	4,057,434	3,883,000	3,908,618	0	(8,479)	0	0	4.200	3.949	JJ	75,201	163,086	06/14/2011	01/15/2021
822582-AD-4	SHELL INTERNATIONAL FIN		D		1FE	9,946,900	139.3120	13,931,160	10,000,000	9,953,837	0	1,016	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FIN		D		1FE	15,226,250	103.5790	15,536,854	15,000,000	15,045,359	0	(25,321)	0	0	4.300	4.113	MS	177,375	645,000	10/09/2009	09/22/2019
822582-BQ-4	SHELL INTERNATIONAL FIN		D		1FE	11,783,760	106.4030	12,768,336	12,000,000	11,789,523	0	3,861	0	0	4.000	4.105	MN	68,000	480,000	05/05/2016	05/10/2046
826200-AD-9	SIEMENS FINANCING		D		1FE	5,005,210	121.0310	6,051,551	5,000,000	5,002,647	0	(269)	0	0	6.125	6.116	FA	113,993	306,250	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D		1FE	26,349,950	139.2440	36,057,311	25,895,000	26,218,707	0	(13,310)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
85771P-AG-7	STATOIL		D		1FE	3,994,880	99.3910	3,975,654	4,000,000	3,997,340	0	485	0	0	2.450	2.464	JJ	44,644	98,000	12/03/2012	01/17/2023
87900Y-AA-1	TEEKAY CORP	LS	D		4FE	3,912,500	101.7500	5,087,500	5,000,000	4,369,797	0	243,721	0	0	8.500	15.978	JJ	195,972	425,000	12/18/2015	01/15/2020
87927V-AF-5	TELECOM ITALIA CAPITAL		D		3FE	3,089,839	116.2500	3,487,500	3,000,000	3,066,895	0	(2,443)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D		2FE	8,262,740	140.9450	11,275,639	8,000,000	8,180,161	0	(8,337)	0	0	8.250	7.959	MS	194,333	660,000	12/07/2001	09/15/2030
88165F-AF-9	TEVA PHARMACEUT FIN BV		D		2FE	996,350	95.1200	951,195	1,000,000	998,398	0	372	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
89153V-AL-3	TOTAL CAPITAL INTL SA		D		1FE	5,240,095	106.0130	5,300,628	5,000,000	5,160,676	0	(22,819)	0	0	3.750	3.180	AO	42,188	187,500	05/02/2014	04/10/2024
91311Q-AD-7	UNITED UTILITIES PLC		D		2FE	16,412,415	100.9450	18,180,188	18,010,000	17,935,995	0	150,530	0	0	4.550	5.445	JD	27,315	819,455	02/04/2004	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		D		2FE	5,970,370	103.0470	6,182,828	6,000,000	5,995,895	0	3,302	0	0	5.375	5.436	FA	134,375	322,500	05/16/2007	02/01/2019
92857W-AB-6	VODAFONE GROUP PLC		D		2FE	8,719,695	122.7190	10,431,143	8,500,000	8,656,865	0	(6,355)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	3,453,680	102.9870	4,119,479	4,000,000	3,491,142	0	9,523	0	0	4.375	5.296	FA	64,167	175,000	09/13/2013	02/19/2043
G9338#-AB-9	VESUVIUS PLC PP		D		2FE	1,000,000	101.9500	1,019,500	1,000,000	1,000,000	0	0	0	0	4.610	4.610	JD	3,586	46,100	11/22/2013	12/03/2023
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L		D		3FE	496,256	100.5000	501,244	498,750	496,319	0	63	0	0	5.867	5.867	MON	242	17,726	05/09/2017	04/12/2024
L9308U-AJ-9	TRAVELPORT FINANCE LUXEMBOURG TL 1L		D		4FE	407,845	99.9360	407,584	407,845	407,845	0	0	0	0	4.008	4.008	MON	2,221	4,832	08/02/2017	09/02/2021
N7338@-AC-5	RED ELECTRICA PP		C		1	5,734,950	111.0380	5,551,892	5,000,000	5,572,371	0	(62,518)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP		D		2	2,000,000	104.9300	2,098,609	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP		D		1	2,000,000	101.5870	2,031,742	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	69,600	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,829,463,165	XXX	3,240,458,576	2,823,463,054	2,827,795,571	61,417	(1,291,411)	301,146	0	XXX	XXX	XXX	33,368,764	137,255,044	XXX	XXX
00842A-AD-1	ABMT 2015-4 A4			4	1FM	13,347,919	100.8810	13,393,417	13,276,518	13,363,933	0	30,771	0	0	3.500	3.405	MON	38,723	464,678	06/08/2015	06/25/2045
02148J-AD-9	CWALT 2006-39CB 1A4			4	1FM	1,068,192	97.1910	1,226,973	1,262,431	1,051,733	0	2,706	0	0	6.000	8.640	MON	6,312	76,005	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FM	361,651	98.1970	356,189	362,728	355,663	0	(2,103)	0	0	5.064	4.056	MON	1,531	15,087	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1FM	668,781	105.1760	705,709	670,982	668,403	0	(288)	0	0	5.500	5.575	MON	3,075	36,886	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1FM	2,230,186	105.0820	2,363,009	2,248,720	2,234,543	0	(1,008)	0	0	5.750	5.921	MON	10,775	129,301	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1FM	1,265,235	103.1720	1,333,184	1,292,189	1,276,883	0	(3,517)	0	0	5.750	6.082	MON	6,192	74,301	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FM	780,287	103.5400	849,034	820,006	799,605	0	1,561	0	0	5.500	6.361	MON	3,758	45,040	09/20/2007	08/25/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05948K-XT-1	BOAA 2005-2 1CB4			4	3FM	2,596,007	99.4470	2,797,301	2,812,867	2,716,645	0	15,944	0	0	5.500	4.996	MON	12,892	154,708	03/22/2005	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5			4	3FM	3,991,473	96.9900	3,962,455	4,085,438	3,991,473	0	0	0	0	5.750	4.714	MON	19,576	234,916	12/12/2005	12/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1FM	1,321,089	100.0330	1,578,490	1,577,964	1,444,614	0	(11,104)	0	0	5.500	7.139	MON	7,232	86,741	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1FM	688,116	49.3800	580,828	1,176,234	393,664	0	(24,182)	0	0	3.713	11.044	MON	3,639	24,612	10/30/2009	01/25/2037
12667G-AH-6	CWALT 2005-13CB A8			4	1FM	851,475	99.8730	885,533	886,660	834,622	0	1,068	0	0	5.500	7.027	MON	4,064	49,611	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1FM	1,028,746	95.0370	1,080,844	1,137,283	990,463	0	(1,543)	0	0	5.500	6.694	MON	5,213	62,669	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1FM	5,156,563	95.0370	5,154,300	5,423,442	4,953,092	0	(10,148)	0	0	5.500	5.187	MON	24,857	298,857	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	3FM	2,138,902	89.7900	2,049,165	2,282,172	2,043,910	0	(33,735)	0	0	5.750	5.554	MON	10,935	131,225	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	2FM	3,431,271	85.1710	3,207,579	3,766,055	3,187,691	0	(16,592)	0	0	5.500	6.159	MON	17,261	208,356	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			4	2FM	607,707	94.6310	614,069	648,912	590,523	0	2,098	0	0	5.500	5.480	MON	2,974	36,061	09/07/2005	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1FM	641,847	79.7640	630,424	790,357	554,840	0	(12,606)	0	0	6.000	8.293	MON	3,952	48,448	04/07/2006	05/25/2036
12668G-AD-4	CWL 2006-S9 A4			4	1FM	1,264,079	100.0890	1,740,899	1,739,356	1,538,082	0	120,314	0	0	5.794	16.333	MON	8,398	100,778	12/14/2006	11/25/2035
12668G-AF-9	CWL 2006-S9 A6			4	1FM	55,187	99.8320	70,128	70,246	58,183	0	459	0	0	5.588	26.075	MON	327	3,925	12/14/2006	08/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1FM	617,755	88.4060	581,261	657,487	575,229	0	(11,844)	0	0	5.500	5.493	MON	3,013	36,882	10/28/2005	11/25/2035
12670B-AE-9	CWL 2007-S2 A5F			4	1FM	379,780	91.8060	405,633	441,838	387,794	0	11,317	0	0	6.000	8.411	MON	2,209	26,510	03/23/2007	05/25/2037
17309A-AD-1	CMALT 2006-A1 1A4			4	3FM	4,688,097	94.4930	4,809,215	5,089,472	4,837,352	0	74,691	0	0	5.750	5.063	MON	24,387	292,536	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1FM	1,999,940	95.9790	1,919,583	2,000,000	1,918,293	0	4,694	0	0	5.241	6.066	MON	8,736	105,740	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1FM	2,779,142	101.6810	2,795,272	2,749,074	2,779,326	0	4,264	0	0	3.500	3.242	MON	8,018	96,218	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1FM	856,874	98.0320	894,146	912,100	834,018	0	(6,043)	0	0	5.500	5.451	MON	4,180	50,164	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 11P3			4	1FM	457,566	98.1540	466,613	475,391	460,635	0	5,214	0	0	5.500	5.359	MON	2,179	26,146	01/25/2006	01/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1FM	2,241,987	102.7170	2,518,196	2,451,599	2,228,712	0	344	0	0	5.865	7.219	MON	11,982	132,499	10/04/2006	02/25/2036
32051G-RW-7	FHASI 2005 FA5 1A6			4	3FM	1,272,811	90.7080	1,274,223	1,404,747	1,273,967	0	1,211	0	0	5.500	2.708	MON	6,438	77,691	06/17/2005	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			4	3FM	413,032	80.5730	410,245	509,162	404,591	0	(16,252)	2,175	0	5.500	4.469	MON	2,334	28,707	07/21/2005	08/25/2035
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	1FM	1,879,097	101.5020	1,861,331	1,833,793	1,877,315	0	0	0	0	5.865	4.856	MON	8,963	107,552	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	2FM	469,471	104.7120	516,024	492,803	471,561	0	954	0	0	5.750	6.357	MON	2,361	27,528	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3FM	786,023	97.0520	784,587	808,416	785,927	0	(5,938)	6,001	0	5.750	4.483	MON	3,874	45,039	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1FM	770,792	104.4510	845,807	809,762	795,910	0	6,653	0	0	5.500	6.363	MON	3,711	44,537	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1FM	1,827,894	76.9450	1,710,492	2,223,016	1,705,695	0	(81,075)	0	0	6.000	5.667	MON	11,115	139,906	10/01/2017	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1FM	4,969,888	98.1470	6,870,294	7,000,000	4,294,125	0	(18,019)	0	0	6.150	10.116	MON	35,875	430,500	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-2 4A4			4	2FM	930,898	97.4010	903,314	927,420	932,456	0	3,402	0	0	5.500	5.553	MON	4,251	51,008	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1FM	4,731,787	85.2030	4,526,337	5,312,396	4,316,917	0	(192,998)	0	0	5.750	6.479	MON	25,455	305,463	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1FM	1,729,817	54.4130	1,687,136	3,100,588	1,554,977	0	(110,615)	0	0	6.410	5.417	MON	16,562	97,216	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FM	982,893	54.4450	930,389	1,708,851	881,444	0	(62,786)	0	0	6.000	4.856	MON	8,544	53,580	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3FM	906,632	87.0760	956,735	1,098,733	950,323	0	(14,668)	0	0	5.750	7.517	MON	5,265	64,294	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	3FM	1,144,919	74.2110	1,081,403	1,457,196	1,330,760	0	37,975	0	0	5.950	5.258	MON	7,225	77,771	10/04/2006	11/25/2036
52523K-AJ-3	LXS 2006-17 WF5			4	3FM	1,118	74.2110	830	1,118	1,118	0	0	0	0	5.950	5.950	MON	6	31	10/01/2017	11/25/2036
599809-AE-0	MCMLT 2015-1 A3			4	1FM	5,122,656	99.4190	4,970,930	5,000,000	5,067,493	0	(39,355)	0	0	3.000	2.212	MON	12,500	150,000	07/07/2016	06/25/2056
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FM	1,029,862	55.6990	1,036,917	1,861,645	998,640	0	(59,206)	41,546	0	6.092	3.920	MON	9,451	37,622	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FM	7,661,599	60.4660	7,291,277	12,058,475	5,845,243	0	(423,420)	0	0	5.941	6.177	MON	59,701	639,780	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1FM	332,045	51.9200	322,237	620,644	318,254	0	(25,265)	26,771	0	6.207	4.059	MON	3,210	14,597	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1FM	3,417,404	100.3950	3,518,866	3,505,030	3,423,773	0	1,038	0	0	3.250	3.634	MON	9,493	113,913	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1FM	2,926,363	100.3930	3,532,826	3,519,010	2,756,451	0	(10,402)	0	0	6.347	10.447	MON	18,613	179,086	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3FM	121,701	92.4840	134,539	145,473	126,124	0	765	0	0	6.250	3.336	MON	758	9,085	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1FM	783,942	52.6920	758,353	1,439,217	652,727	0	(64,191)	0	0	5.742	7.047	MON	6,887	83,451	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1FM	4,692,529	52.4170	4,179,771	7,974,140	3,595,528	0	(354,303)	0	0	5.710	7.078	MON	37,944	459,792	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	3FM	7,000,087	95.0930	7,353,226	7,732,681	7,185,723	0	78,581	0	0	5.750	3.727	MON	37,052	444,207	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2FM	469,348	94.0340	535,584	569,563	505,278	0	7,480	0	0	6.000	3.755	MON	2,848	34,148	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1FM	6,504,916	65.2020	6,108,659	9,368,824	5,645,904	0	(332,825)	0	0	6.000	5.569	MON	46,844	562,018	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1FM	3,302,448	102.1370	3,432,545	3,360,736	3,305,963	0	(2,998)	0	0	3.500	3.791	MON	9,802	117,626	07/19/2013	07/25/2043
81745E-AA-7	SEMT 2013-8 A1			4	1FM	6,613,151	99.5960	6,771,576	6,799,065	6,629,429	0	(9,410)	0	0	3.000	3.444	MON	16,998	203,972	07/09/2014	06/25/2043
81745J-AA-6	SEMT 2013-11 A1			4	1FM	2,271,237	101.9650	2,381,351	2,335,462	2,271,017	0	(8,359)	0	0	3.500	4.045	MON	6,812	81,741	10/10/2013	09/25/2043
81746J-AA-5	SEMT 2017-CH2 A1			4	1FE	12,146,397	101.8570	12,080,147	11,859,917	12,142,038	0	(4,359)	0	0	4.000	3.173	MON	39,533	39,533	11/07/2017	12/25/2047
863579-AM-0	SARM SER 2004-12 CL 1A2			4	1FM	536,095	100.6700	611,126	607,061	584,231	0	20,382	0	0	3.480	5.023	MON	1,760	20,480	10/30/2009	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A			4	1FM	798,457	100.6540	940,959	934,847	878,762	0	48,172	0	0	3.422	5.645	MON	2,666	31,014	10/30/2009	10/25/2034
86359D-SR-9	SASC 2005-17 5A1			4	3FM	247,200	80.4690	243,490	302,587	240,947	0	(12,385)	4,735	0	5.500	5.499	MON	1,387	16,638	09/29/2005	10/25/2035
93934F-BL-5	WMALT 2005-7 2CB1			4	1FM	617,140	100.9250	649,990	644,036	618,833	0	2,478	0	0	5.500	5.926	MON	2,952	35,274	09/30/2005	08/25/2035

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939355-AE-3	WMALT 2007-OA3 5A			4	1FM	934,285	88.3300	1,965,808	2,225,527	976,027	0	8,000	0	0	1.917	20.274	MON	3,555	46,030	10/30/2009	04/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						147,861,788	XXX	152,148,773	172,659,462	142,415,395	0	(1,491,006)	81,228	0	XXX	XXX	XXX	729,135	7,919,730	XXX	XXX
04684T-AJ-0	A10 2017-1A C			4	2AM	2,999,579	99.4640	2,983,914	3,000,000	2,999,583	0	5	0	0	4.050	4.086	MON	5,400	41,175	08/08/2017	03/15/2036
05525M-AA-4	BAMLL 2014-520M A			4	1FM	7,209,979	108.3970	7,587,818	7,000,000	7,172,110	0	(11,769)	0	0	4.185	4.073	MON	16,275	297,040	08/01/2014	08/15/2046
12591V-AC-5	COMM 2014-CR16 ASB			4	1FM	11,587,741	103.4730	11,382,059	11,000,000	11,298,871	0	(80,500)	0	0	3.653	2.847	MON	33,486	401,830	03/28/2014	04/10/2047
12625K-AD-7	COMM 2013-CR8 A4			4	1FM	8,079,910	102.5230	8,201,819	8,000,000	8,043,176	0	(8,537)	0	0	3.334	3.227	MON	22,227	266,720	06/04/2013	06/10/2046
12770Q-AJ-4	CZR 2017-VICI C			4	1FM	11,329,967	102.7020	11,297,230	11,000,000	11,324,316	0	(5,651)	0	0	4.138	3.458	MON	37,935	37,935	11/09/2017	10/15/2034
233050-AC-7	DBUBS 2011-LC1A			4	1FM	1,009,938	105.4630	1,054,627	1,000,000	1,002,951	0	(1,170)	0	0	5.002	4.911	MON	4,168	50,020	02/08/2011	01/01/2021
23305X-AA-9	DBUBS 2011-LC2A A1			4	1FM	1,675,584	101.8660	1,690,028	1,659,064	1,663,522	0	(1,862)	0	0	3.527	3.312	MON	4,876	58,515	06/17/2011	01/10/2021
36249K-AC-4	GSMS 2010-C1 A2			4	1FM	1,029,960	104.2380	1,042,375	1,000,000	1,008,141	0	(3,489)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1FM	1,009,992	105.4600	1,054,605	1,000,000	1,001,538	0	(1,312)	0	0	5.058	4.957	MON	4,215	50,580	06/11/2010	06/15/2043
50185V-AA-1	LCCM 2014-909 A			4	1FM	8,239,608	102.0480	8,163,830	8,000,000	8,118,022	0	(35,784)	0	0	3.388	2.905	MON	22,587	271,040	06/02/2014	05/15/2031
617458-AG-9	MSC 2011-C1 A4			4	1FM	2,039,944	105.2340	2,104,688	2,000,000	2,009,871	0	(5,762)	0	0	5.033	4.792	MON	8,388	100,660	02/10/2011	09/15/2047
90117P-AG-0	AOTA 2015-1211 XB			4	1FE	105,272	0.3070	90,865	29,615,000	142,747	0	37,475	0	0	0.051	92.639	MON	1,249	6,244	07/07/2017	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB			4	1FM	2,330,806	100.4520	2,306,833	2,296,463	2,304,869	0	(2,280)	0	0	3.187	2.962	MON	6,099	78,172	12/09/2011	01/10/2045
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER|CL			4	1FM	6,149,969	100.2420	6,014,493	6,000,000	6,075,280	0	(15,587)	0	0	3.298	3.011	MON	16,489	197,862	11/16/2012	11/15/2030
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						64,798,249	XXX	64,975,184	92,570,527	64,164,997	0	(136,223)	0	0	XXX	XXX	XXX	187,221	1,903,713	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4,6	6*	4	0.0010	364	0	4	4	0	0	0	7.903	7.902	MON	0	0	02/26/2015	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4,6	6*	1	0.0010	81	0	1	0	0	0	0	5.250	5.250	MON	0	0	11/17/2017	10/17/2045
03027W-AJ-1	AMERICAN TOWER TRUST I			2	1FE	964,150	101.1050	1,011,053	1,000,000	979,175	0	3,583	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
22822R-AZ-3	CROWN CASTLE				1FE	5,000,000	104.5740	5,228,699	5,000,000	5,000,000	0	0	0	0	4.883	4.883	MON	10,851	244,150	07/29/2010	08/15/2020
34417M-AA-5	FOCUS 2017-1A A2I			4	3AM	7,572,397	101.1510	7,548,393	7,462,500	7,559,533	0	(12,864)	0	0	3.857	3.450	JAJO	48,771	163,103	06/29/2017	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II			4	3AM	2,059,417	104.5690	2,080,923	1,990,000	2,067,178	0	7,761	0	0	5.093	4.583	JAJO	17,173	57,432	06/29/2017	04/30/2047
38137D-AC-1	GOLD7 2013-7A B			4	1FE	12,809,063	100.1330	13,017,256	13,000,000	12,927,203	0	27,596	0	0	3.124	3.364	JAJO	76,723	375,349	03/26/2013	04/25/2025
46617T-AA-2	HENDR 2014-1A A			4	1FE	2,354,236	105.3550	2,481,698	2,355,566	2,354,336	0	(41)	0	0	3.960	3.999	MON	4,146	93,280	02/10/2014	03/15/2063
47760Q-AB-9	JIMMY 2017-1A A2II			4	3AM	2,994,370	100.1750	2,997,737	2,992,500	2,994,352	0	(18)	0	0	4.846	4.868	JAJO	24,572	45,519	06/29/2017	07/30/2047
55281F-AA-8	MCFCL 2017-3A A			4	1FE	14,000,000	100.0470	14,006,600	14,000,000	14,000,000	0	0	0	0	3.258	3.258	JAJO	133,244	0	08/09/2017	10/20/2029
64908P-AA-1	NEW VALLEY GENERATION 3			4	1FE	1,369,667	104.5260	1,431,665	1,369,667	1,369,667	0	0	0	0	5.131	5.130	JJ	32,406	70,278	12/16/2002	01/15/2021
88576X-AA-4	HENDR 2010-1A A			4	1FE	2,183,280	106.6120	2,030,786	1,904,846	2,099,969	0	(25,256)	0	0	5.560	2.706	MON	4,707	105,909	02/13/2014	07/15/2059
03764D-AB-7	APID 2013-12A B1		D	4	1FE	9,656,480	100.4110	10,041,082	10,000,000	9,870,160	0	46,096	0	0	2.987	3.534	JAJO	64,711	287,248	03/15/2013	04/15/2025
042809-AJ-2	AWPT 2013-1A A1R		D	4	1FE	1,000,000	100.1720	1,001,718	1,000,000	1,000,000	0	0	0	0	2.942	2.952	FMAN	3,841	25,908	11/15/2016	11/15/2028
114521-AD-9	BSMC 2013-1A B1		D	4	1FE	15,000,000	100.0980	15,014,751	15,000,000	15,000,000	0	0	0	0	3.107	2.914	JAJO	98,399	432,144	04/25/2013	04/17/2025
12549A-AN-0	CIFC 2013-1A A2R		D	4	1FE	3,500,000	100.9820	3,534,355	3,500,000	3,500,000	0	0	0	0	3.104	3.089	JAJO	23,236	20,239	07/21/2017	07/16/2030
673898-AU-6	OAKCL 2014-2A A2BR		D	4	1FE	7,000,000	101.0230	7,071,639	7,000,000	7,000,000	0	0	0	0	3.662	3.679	JAJO	50,556	200,884	02/17/2017	10/20/2026
76676V-AA-2	RIN 2017-1A A		D	4	1FE	13,000,000	99.8560	12,981,259	13,000,000	13,000,000	0	0	0	0	2.865	2.874	JAJO	70,346	0	09/25/2017	10/20/2028
88433B-AA-5	WINDR 2016-2A A		D	4	1FE	4,200,000	101.1230	4,247,177	4,200,000	4,200,000	0	0	0	0	2.885	2.894	FMAN	20,530	110,740	09/27/2016	11/01/2028
89852T-AC-2	TPCLO 2013-1A A2		D	4	1FE	7,811,929	100.2480	8,019,831	8,000,000	7,925,486	0	(56,781)	0	0	2.903	3.278	JAJO	50,324	213,620	05/28/2013	07/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						112,474,994	XXX	113,747,067	112,775,079	112,847,064	4	(9,924)	0	0	XXX	XXX	XXX	735,900	2,476,503	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,154,598,196	XXX	3,571,329,600	3,201,468,122	3,147,223,027	61,421	(2,928,564)	382,374	0	XXX	XXX	XXX	35,021,020	149,554,990	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			2	2FE	2,978,280	122.8750	3,686,250	3,000,000	2,974,357	0	(2,293)	0	0	6.500	6.475	MN	24,917	195,000	10/22/2014	05/15/2057
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1	LS		2	2FE	9,725,000	101.2500	10,125,000	10,000,000	9,725,000	0	0	0	0	7.900	8.123	AO	133,861	790,000	06/05/2008	01/01/9999
69352P-AC-7	PPL CAPITAL FUNDING				2FE	2,021,250	98.7500	2,419,375	2,450,000	2,021,250	0	0	0	0	4.360	8.121	MJSD	593	155,266	07/07/2015	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						14,724,530	XXX	16,230,625	15,450,000	14,720,607	0	(2,293)	0	0	XXX	XXX	XXX	159,371	1,140,266	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			2	1FE	2,531,250	115.2500	2,881,250	2,500,000	2,521,144	0	(1,960)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				1AM	16,853,750	888.0000	19,536,000	22,000	16,853,750	0	0	0	0	0.619	0.619	MON	196,778	780,694	08/03/2010	
92978A-AA-0	WFC	LS			1AM	4,037,500	99.8600	4,993,000	5,000,000	4,037,500	0	0	0	0	5.570	6.898	MJSD	13,151	282,355	01/17/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						23,422,500	XXX	27,410,250	7,522,000	23,412,394	0	(1,960)	0	0	XXX	XXX	XXX	286,162	1,228,374	XXX	XXX
4899999. Total - Hybrid Securities						38,147,030	XXX	43,640,875	22,972,000	38,133,001	0	(4,253)	0	0	XXX	XXX	XXX	445,533	2,368,640	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
464287-17-6	ISHARES CLOSED END FUND				1	114,192	114.0800	114,080	0	114,080	910	0	0	0	0.000	0.000	N/A	0	2,366	11/14/2016	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2	5,009,987	63.2000	5,364,985	0	5,364,985	354,997	0	0	0	0.000	0.000	N/A	0	211,461	01/19/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						5,124,179	XXX	5,479,065	0	5,479,065	355,907	0	0	0	XXX	XXX	XXX	0	213,827	XXX	XXX
6099999. Subtotal - SVO Identified Funds						5,124,179	XXX	5,479,065	0	5,479,065	355,907	0	0	0	XXX	XXX	XXX	0	213,827	XXX	XXX
7799999. Total - Issuer Obligations						2,967,900,019	XXX	3,385,336,697	2,954,767,537	2,964,596,308	173,434	(1,716,132)	301,146	0	XXX	XXX	XXX	34,420,239	141,693,134	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						304,892,037	XXX	313,427,438	326,972,228	298,786,184	0	(1,533,595)	81,228	0	XXX	XXX	XXX	1,259,771	13,670,828	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						78,272,168	XXX	78,721,605	106,096,754	77,579,797	0	(152,116)	0	0	XXX	XXX	XXX	237,847	2,508,322	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						197,616,389	XXX	208,767,958	181,684,386	198,014,671	4	(28,388)	0	0	XXX	XXX	XXX	1,572,519	6,167,623	XXX	XXX
8199999. Total - SVO Identified Funds						5,124,179	XXX	5,479,065	0	5,479,065	355,907	0	0	0	XXX	XXX	XXX	0	213,827	XXX	XXX
8399999 - Total Bonds						3,553,804,792	XXX	3,991,732,763	3,569,520,905	3,544,456,025	529,345	(3,430,231)	382,374	0	XXX	XXX	XXX	37,490,376	164,253,734	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

		Codes						Fair Value			Dividends			Change in Book/Adjusted Carrying Value						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED			19,300.000	25.00		481,205	25.560	493,308	481,205	7,087	11,078	0	0	0	0	0	0	P3LFE	08/24/2017
054937-60-2	BB&T CORPORATION PFD			204,585.000	25.00		3,898,390	25.030	5,120,763	3,898,390	0	265,961	0	0	0	0	0	0	P2LFE	01/02/2014
054937-87-5	BB&T CORPORATION PFD			250,000.000	25.00		6,270,490	27.000	6,750,000	6,270,490	0	263,672	0	0	0	0	0	0	P2LFE	03/06/2017
064058-20-9	BANK OF NY MELLON CORP PFD			118,000.000	25.00		2,402,195	25.140	2,966,520	2,402,195	0	153,400	0	0	0	0	0	0	P2LFE	12/23/2013
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED			17,651.000	25.00		409,786	22.050	389,205	409,786	0	29,235	0	0	0	0	0	0	P3LFE	05/25/2016
19625W-88-0	COLONY NORTHSTAR INC-CLASS A PREFERRED			27,400.000	25.00		682,175	25.010	685,274	682,175	12,202	36,604	0	0	0	0	0	0	P2L	01/11/2017
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED			1,400.000	25.00		34,970	27.510	38,514	34,970	0	2,223	0	0	0	0	0	0	P3LFE	12/02/2016
26884U-50-5	EPR PROPERTIES PREFERRED			15,700.000	25.00		391,887	25.030	392,971	391,887	2,884	0	0	0	0	0	0	0	P3LFE	12/01/2017
29364D-10-0	ENTERGY ARKANSAS INC PFD			100,000.000	25.00		2,316,000	25.130	2,513,000	2,316,000	0	91,406	0	0	0	0	0	0	P1LFE	05/02/2017
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			100,000.000	25.00		2,312,000	25.150	2,515,000	2,312,000	0	61,250	0	0	0	0	0	0	P1LFE	05/03/2017
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			100,000.000	25.00		2,302,000	24.820	2,482,000	2,302,000	0	91,406	0	0	0	0	0	0	P1LFE	05/03/2017
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00	99.465	348,128	132.391	463,369	348,128	0	0	0	0	0	0	0	0	P6*U	06/17/2016
427825-70-8	HERSHA HOSPITALITY TRUST PREFERRED			12,800.000	25.00	25.000	316,672	24.740	316,672	320,000	5,200	19,529	0	(3,328)	0	0	(3,328)	0	P4LZ	11/01/2016
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED			9,600.000	25.00		240,000	25.970	249,312	240,000	4,019	0	0	0	0	0	0	0	P3LZ	09/26/2017
49446R-74-5	KIMCO REALTY CORP PFD			10,500.000	25.00		255,889	25.110	263,655	255,889	3,691	14,766	0	0	0	0	0	0	P2LFE	11/14/2016
49456B-20-0	KINDER MORGAN PRD			12,267.000	50.00	48.154	465,655	37.960	465,655	590,711	0	57,486	0	(125,056)	0	0	(125,056)	0	P6*L	05/19/2017
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED			22,200.000	25.00		484,510	25.100	557,220	484,510	8,845	35,381	0	0	0	0	0	0	P3L	12/02/2016
637417-80-9	NATL RETAIL PROP PREFERRED			18,700.000	25.00		452,486	25.560	477,972	452,486	0	26,647	0	0	0	0	0	0	P2LFE	11/29/2016
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00	4.842	199,936	4.840	199,936	199,998	0	0	0	(62)	0	0	(62)	0	P6*U	08/23/2017
693475-83-2	PNC FINANCIAL PFD			353,189.000	25.00		7,646,431	25.350	8,953,341	7,646,431	0	474,598	0	0	0	0	0	0	P2LFE	06/04/2014
69360J-62-8	PS BUSINESS PARKS INC PREFERRED			16,300.000	25.00		400,726	25.250	411,575	400,726	0	20,313	0	0	0	0	0	0	P2LFE	10/25/2017
69360J-66-9	PS BUSINESS PARKS INC PREFERRED			12,033.000	25.00		286,670	25.250	303,833	286,670	0	17,297	0	0	0	0	0	0	P2LFE	11/14/2016
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED			13,300.000	25.00		331,832	25.720	342,076	331,832	5,299	21,197	0	0	0	0	0	0	P3LZ	12/14/2016
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED			13,400.000	25.00		334,964	25.110	336,474	334,964	0	5,610	0	0	0	0	0	0	P3LZ	12/19/2017
804395-60-6	SAUL CENTERS INC PREFERRED			9,872.000	25.00	22.886	225,927	25.250	249,268	225,927	4,242	16,968	0	0	0	0	0	0	P4LZ	11/05/2013
85254J-40-9	STAG INDUSTRIAL INC PREFERRED			4,800.000	25.00		120,150	26.180	125,664	120,150	0	8,250	0	0	0	0	0	0	P3LFE	04/18/2016
857477-50-9	STATE STREET CORP PFD			54,247.000	25.00		1,116,084	25.200	1,367,024	1,116,084	0	71,194	0	0	0	0	0	0	P2LFE	01/24/2014
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED			11,640.000	25.00		269,660	25.400	295,656	269,660	0	20,734	0	0	0	0	0	0	P3L	05/20/2016
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED			14,100.000	25.00		351,122	25.500	359,550	351,122	0	21,164	0	0	0	0	0	0	P3LZ	09/08/2017
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED			8,200.000	25.00		205,000	25.670	210,494	205,000	0	569	0	0	0	0	0	0	P3LZ	11/02/2017
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED			12,500.000	25.00	25.041	313,018	26.190	327,375	313,018	5,430	20,763	0	0	0	0	0	0	P4LZ	04/10/2017
902973-79-1	U S BANCORP PFD			216,300.000	25.00		4,834,021	25.280	5,468,064	4,834,021	69,623	278,491	0	0	0	0	0	0	P1LFE	06/04/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							40,699,979	XXX	46,090,740	40,828,425	128,522	2,137,192	0	(128,446)	0	0	(128,446)	0	XXX	XXX
8999999 - Total Preferred Stocks							40,699,979	XXX	46,090,740	40,828,425	128,522	2,137,192	0	(128,446)	0	0	(128,446)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS			30,200.000	669,232	22.160	669,232	667,530	0	17,348	0	1,702	0	1,702	0	L	12/19/2017
001055-10-2	AFLAC INC			25,587.000	2,246,027	87.780	2,246,027	1,459,447	0	44,521	0	465,172	0	465,172	0	L	09/01/2015
001084-10-2	AGCO CORP			1,477.000	105,502	71.430	105,502	76,829	0	827	0	20,043	0	20,043	0	L	02/04/2014
00130H-10-5	AES CORP			111,876.000	1,211,617	10.830	1,211,617	1,290,975	0	35,325	0	(69,893)	0	(69,893)	0	L	09/21/2017
00206R-10-2	AT&T INC			59,553.000	2,315,421	38.880	2,315,421	1,934,192	0	116,724	0	(217,368)	0	(217,368)	0	L	10/01/2015
002824-10-0	ABBOTT LABS			48,602.000	2,773,716	57.070	2,773,716	2,132,024	0	51,518	0	906,913	0	906,913	0	L	04/20/2016
00287Y-10-9	ABBVIE INC			41,334.000	3,997,411	96.710	3,997,411	2,465,693	0	105,815	0	1,409,076	0	1,409,076	0	L	09/10/2015
008492-10-0	AGREE REALTY CORP REIT			18,600.000	956,784	51.440	956,784	645,739	9,672	33,273	0	99,963	0	99,963	0	L	10/31/2017
009158-10-6	APD			10,602.000	1,739,576	164.080	1,739,576	1,337,283	10,072	39,333	0	214,797	0	214,797	0	L	09/01/2015
02079K-10-7	ALPHABET CLASS C			3,581.000	3,747,158	1,046.400	3,747,158	1,149,848	0	0	0	983,271	0	983,271	0	L	10/02/2015
02079K-30-5	ALPHABET CLASS A			2,164.000	2,279,558	1,053.400	2,279,558	673,355	0	0	0	564,696	0	564,696	0	L	10/02/2015
023135-10-6	AMAZON.COM INC			22,626.000	26,460,428	1,169.470	26,460,428	6,801,655	0	0	0	9,493,870	0	9,493,870	0	L	12/16/2014
023608-10-2	AMEREN CORPORATION			12,405.000	731,771	58.990	731,771	490,094	0	22,050	0	81,005	0	81,005	0	L	09/01/2015
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			15,000.000	615,450	41.030	615,450	673,985	0	20,674	0	(105,100)	0	(105,100)	0	L	11/14/2017
025537-10-1	AMERICAN ELECTRIC POWER			6,800.000	500,276	73.570	500,276	366,367	0	16,252	0	72,148	0	72,148	0	L	12/10/2015
03027X-10-0	AMERICAN TOWER CORP REIT			21,101.000	3,010,480	142.670	3,010,480	3,027,217	1,673	0	0	(16,738)	0	(16,738)	0	L	12/28/2017
03076C-10-6	AMERIPRISE FINANCIAL INC			10,154.000	1,720,798	169.470	1,720,798	1,152,123	0	32,899	0	594,314	0	594,314	0	L	12/20/2016
031162-10-0	AMGEN INC			15,727.000	2,734,925	173.900	2,734,925	2,571,424	0	72,344	0	435,481	0	435,481	0	L	04/20/2016
032654-10-5	ANALOG DEVICES			15,351.000	1,366,700	89.030	1,366,700	1,214,941	0	13,816	0	151,758	0	151,758	0	L	07/28/2017
03350F-10-6	ANDEAVOR LOGISTICS LP	LS		138,122.000	6,379,855	46.190	6,379,855	6,541,826	0	148,254	0	(161,971)	0	(161,971)	0	L	11/24/2017
03675Y-10-3	ANTERO MIDSTREAM GP LP	LS		453,688.000	8,946,727	19.720	8,946,727	8,610,460	0	17,213	0	336,267	0	336,267	0	L	12/28/2017
037833-10-0	APPLE INC			168,335.000	28,487,332	169.230	28,487,332	13,166,284	0	414,104	0	8,990,772	0	8,990,772	0	L	01/23/2013
03784Y-20-0	APPLE HOSPITALITY REIT INC REIT			18,000.000	352,980	19.610	352,980	339,776	0	10,690	0	13,204	0	13,204	0	L	12/19/2017
03836W-10-3	AQUA AMERICA INC	LS		11,946.000	468,642	39.230	468,642	419,931	0	2,445	0	48,711	0	48,711	0	L	10/24/2017
039483-10-2	ARCHER-DANIELS-MIDLAND			25,005.000	1,002,200	40.080	1,002,200	1,153,691	0	32,006	0	(139,278)	0	(139,278)	0	L	12/20/2016
053015-10-3	AUTOMATIC DATA PROCESSING INC			11,061.000	1,296,239	117.190	1,296,239	1,267,288	6,968	31,245	0	28,951	0	28,951	0	L	10/16/2017
053484-10-1	AVALON BAY COMMUNITIES REIT			13,524.000	2,412,817	178.410	2,412,817	2,273,987	19,204	63,249	0	13,543	0	13,543	0	L	12/08/2017
053807-10-3	AVNET INC			74,086.000	2,935,287	39.620	2,935,287	2,436,115	0	53,342	0	(591,947)	0	(591,947)	0	L	07/02/2013
054937-10-7	BB&T CORPORATION			44,402.000	2,207,667	49.720	2,207,667	1,588,388	0	55,947	0	119,885	0	119,885	0	L	09/01/2015
060505-10-4	BANK OF AMERICA CORP			319,929.000	9,444,304	29.520	9,444,304	1,750,006	0	124,772	0	2,373,873	0	2,373,873	0	L	07/07/2015
064058-10-0	BANK OF NY MELLON CORP			135,506.000	7,298,353	53.860	7,298,353	2,997,687	0	116,535	0	878,079	0	878,079	0	L	06/28/2012
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			85,089.000	16,866,342	198.220	16,866,342	12,377,045	0	0	0	2,970,227	0	2,970,227	0	L	09/27/2017
09062X-10-3	BIOGEN INC			38,283.000	12,195,815	318.570	12,195,815	9,495,968	0	20	0	2,196,073	0	2,196,073	0	L	12/13/2016
09075E-10-0	BIOVERATIV INC			14,733.000	794,403	53.920	794,403	644,079	0	0	0	150,325	0	150,325	0	L	02/07/2017
09247X-10-1	BLACKROCK INC			6,234.000	3,202,468	513.710	3,202,468	2,358,385	0	46,755	0	844,083	0	844,083	0	L	03/21/2017
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT			20,860.000	671,275	32.180	671,275	596,201	12,933	34,869	0	31,730	0	31,730	0	L	12/01/2017
097023-10-5	BOEING CO			23,297.000	6,870,518	294.910	6,870,518	2,983,255	0	132,327	0	3,243,641	0	3,243,641	0	L	09/01/2015
10316T-10-4	BOX INC - CLASS A			33,412.000	705,661	21.120	705,661	634,123	0	0	0	81,452	0	81,452	0	L	11/08/2017
105368-20-3	BRANDYWINE REALTY TRUST REIT			56,100.000	1,020,459	18.190	1,020,459	760,159	0	35,440	0	95,651	0	95,651	0	L	03/28/2017
110122-10-8	BRISTOL-MYERS SQUIBB			296,151.000	18,148,133	61.280	18,148,133	17,084,956	0	461,996	0	841,069	0	841,069	0	L	12/13/2016
12514G-10-8	CDW CORP/DE			6,218.000	432,089	69.490	432,089	262,431	0	0	0	169,658	0	169,658	0	L	01/24/2017
12541W-20-9	C.H. ROBINSON WORLDWIDE INC	LS		7,412.000	660,335	89.090	660,335	492,507	0	13,416	0	117,332	0	117,332	0	L	09/01/2015
126650-10-0	CVS CORP			32,366.000	2,346,535	72.500	2,346,535	2,354,950	0	30,541	0	34,241	259,706	(225,465)	0	L	07/28/2017
12673P-10-5	CA INC			35,663.000	1,186,865	33.280	1,186,865	1,149,001	0	36,376	0	53,851	0	53,851	0	L	12/22/2016
133131-10-2	CAMDEN PROPERTY TRUST REIT			10,700.000	985,042	92.060	985,042	887,877	8,025	16,500	0	64,175	0	64,175	0	L	11/20/2017
149123-10-1	CATERPILLAR INC			24,521.000	3,864,019	157.580	3,864,019	2,302,213	0	76,015	0	1,589,942	0	1,589,942	0	L	12/21/2016
16119P-10-8	CHARTER COMMUNICATIONS INC-A COMMON			330.000	110,867	335.960	110,867	75,098	0	0	0	15,853	0	15,853	0	L	05/19/2016
16208T-10-2	CHATHAM LODGING TRUST REIT			2,300.000	52,348	22.760	52,348	43,808	253	1,826	0	8,540	0	8,540	0	L	05/11/2017
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS			211,410.000	6,266,192	29.640	6,266,192	5,962,178	0	273,332	0	166,656	0	166,656	0	L	12/28/2017
16411R-20-8	CHENIERE ENERGY INC	LS		213,901.000	11,516,430	53.840	11,516,430	4,390,941	0	0	0	2,646,519	0	2,646,519	0	L	10/26/2017
165240-10-2	CHESAPEAKE LODGING TRUST REIT			3,295.000	89,262	27.090	89,262	77,613	1,318	2,636	0	11,648	0	11,648	0	L	06/01/2017
166764-10-0	CHEVRON CORPORATION			28,920.000	3,620,495	125.190	3,620,495	3,036,275	0	124,934	0	216,611	0	216,611	0	L	12/22/2016
172062-10-1	CINCINNATI FINANCIAL			1,379,131.000	103,393,451	74.970	103,393,451	6,919,815	704,894	3,420,245	0	(1,075,722)	0	(1,075,722)	0	L	08/01/2001
17275R-10-2	CISCO SYSTEMS INC			495,395.000	18,973,629	38.300	18,973,629	13,023,678	0	559,796	0	4,002,792	0	4,002,792	0	L	12/22/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
172908-10-5	CINTAS CORP			416,579.000	64,915,506	155.830	64,915,506	20,379,181	0	674,858	0	16,775,636	0	16,775,636	0	L	08/14/2013
191216-10-0	COCA-COLA CO			97,964.000	4,494,588	45.880	4,494,588	4,176,382	0	144,987	0	433,001	0	433,001	0	L	10/25/2016
19625W-10-4	COLONY NORTHSTAR INC-CLASS A REIT			60,126.000	686,038	11.410	686,038	833,811	16,234	38,582	0	(147,774)	0	(147,774)	0	L	12/21/2017
20030N-10-1	COMCAST CORP CL A			275,938.000	11,051,317	40.050	11,051,317	7,624,177	0	168,322	0	1,524,557	0	1,524,557	0	L	02/21/2017
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT			3,966.000	111,445	28.100	111,445	93,003	0	3,123	0	18,442	0	18,442	0	L	07/21/2017
209115-10-4	CONSOLIDATED EDISON INC			14,618.000	1,241,799	84.950	1,241,799	903,786	0	40,346	0	164,745	0	164,745	0	L	09/01/2015
21870Q-10-5	CORESITE REALTY CORP REIT			2,600.000	296,140	113.900	296,140	254,670	2,548	3,440	0	37,919	0	37,919	0	L	12/20/2017
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			23,352.000	681,878	29.200	681,878	715,226	6,284	5,887	0	(56,698)	0	(56,698)	0	L	12/28/2017
22822V-10-1	CROWN CASTLE INTL CORP REIT			12,300.000	1,365,423	111.010	1,365,423	1,091,819	0	38,755	0	253,477	0	253,477	0	L	07/21/2017
229663-10-9	CUBESMART REIT			4,700.000	135,924	28.920	135,924	115,869	1,410	2,538	0	20,055	0	20,055	0	L	06/28/2017
231021-10-6	CUMMINS ENGINE			10,016.000	1,769,226	176.640	1,769,226	1,205,918	0	42,167	0	400,340	0	400,340	0	L	09/01/2015
23283R-10-0	CYRUSONE INC REIT			2,500.000	148,825	59.530	148,825	86,396	1,134	3,936	0	35,560	0	35,560	0	L	12/15/2017
23311P-10-0	DCP MIDSTREAM PARTNERS LP			84,133.000	3,056,552	36.330	3,056,552	2,945,921	0	0	0	110,631	0	110,631	0	L	12/11/2017
233331-10-7	DTE ENERGY COMPANY			1,990.000	217,825	109.460	217,825	156,504	1,756	6,567	0	21,791	0	21,791	0	L	01/08/2016
237194-10-5	DARDEN RESTAURANTS INC			8,755.000	840,655	96.020	840,655	540,897	0	20,837	0	203,992	0	203,992	0	L	09/20/2016
244199-10-5	DEERE & COMPANY			21,268.000	3,328,655	156.510	3,328,655	1,704,834	12,761	51,043	0	1,137,200	0	1,137,200	0	L	09/01/2015
253868-10-3	DIGITAL REALTY TRUST INC REIT			11,496.000	1,309,394	113.900	1,309,394	1,337,802	10,505	7,385	0	(48,669)	0	(48,669)	0	L	12/19/2017
25746U-10-9	DOMINION RESOURCES			22,169.000	1,797,019	81.060	1,797,019	1,697,864	0	58,298	0	94,425	0	94,425	0	L	10/10/2017
260003-10-8	DOVER CORP			10,004.000	1,010,304	100.990	1,010,304	597,628	0	18,207	0	260,704	0	260,704	0	L	09/01/2015
26078J-10-0	DOWDUPONT INC COMMON			38,896.000	2,770,173	71.220	2,770,173	2,613,033	0	14,780	0	157,140	0	157,140	0	L	09/01/2017
264411-50-5	DUKE WEEKS REALTY CORP REIT			8,400.000	228,564	27.210	228,564	241,218	0	8,360	0	(12,654)	0	(12,654)	0	L	11/29/2017
26441C-20-4	DUKE ENERGY			36,533.000	3,072,791	84.110	3,072,791	2,423,394	0	120,124	0	215,025	0	215,025	0	L	12/29/2017
26831*-10-0	EVERYTHING BUT THE HOUSE			1,799,853.000	4,391,641	2.440	4,391,641	4,388,337	0	0	0	3,305	0	3,305	0	U	08/23/2017
26884U-10-9	EPR PROPERTIES REIT			7,915.000	518,116	65.460	518,116	385,328	2,691	32,135	0	(49,944)	0	(49,944)	0	L	10/08/2013
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS			98,500.000	7,200,350	73.100	7,200,350	7,107,118	0	12,062	0	69,424	0	69,424	0	L	12/28/2017
28140H-20-3	EDUCATION REALTY TRUST INC REIT			6,000.000	209,520	34.920	209,520	219,959	0	897	0	(10,439)	0	(10,439)	0	L	12/28/2017
29273V-10-0	ENERGY TRANSFER EQUITY LP			934,857.000	16,135,632	17.260	16,135,632	16,326,478	0	275,783	0	(190,846)	0	(190,846)	0	L	09/20/2017
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS			708,905.000	12,703,578	17.920	12,703,578	12,075,820	0	119,701	0	627,757	0	627,757	0	L	12/28/2017
29336U-10-7	ENLINK MISTREAM PARTNER LP			230,636.000	3,544,875	15.370	3,544,875	3,633,765	0	132,404	0	(133,881)	0	(133,881)	0	L	10/02/2017
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			820,481.000	21,750,951	26.510	21,750,951	19,950,467	0	720,812	0	677,683	0	677,683	0	L	11/29/2017
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES			19,641.000	1,252,507	63.770	1,252,507	1,297,877	9,894	39,577	0	61,021	72,609	(11,588)	0	L	09/01/2015
30161N-10-1	EXELON CORP			30,000.000	1,182,300	39.410	1,182,300	1,017,621	0	35,174	0	110,752	0	110,752	0	L	12/27/2017
30225T-10-2	EXTRA SPACE STORAGE INC REIT			5,095.000	445,558	87.450	445,558	372,879	0	15,510	0	56,327	0	56,327	0	L	05/05/2017
30231G-10-2	EXXON MOBIL CORP			189,662.000	15,863,330	83.640	15,863,330	15,847,511	0	580,366	0	(1,255,562)	0	(1,255,562)	0	L	09/20/2016
30303M-10-2	FACEBOOK INC-A			82,741.000	14,600,477	176.460	14,600,477	12,606,063	0	0	0	1,994,413	0	1,994,413	0	L	09/27/2017
316773-10-0	FIFTH THIRD BANCORP			632,677.000	19,195,420	30.340	19,195,420	11,177,526	101,228	366,953	0	2,132,121	0	2,132,121	0	L	06/02/2016
337932-10-7	FIRST ENERGY CORP			23,144.000	708,669	30.620	708,669	723,356	0	33,327	0	(8,100)	0	(8,100)	0	L	09/01/2015
345370-86-0	FORD MOTOR			181,771.000	2,270,320	12.490	2,270,320	2,284,131	0	118,151	0	65,438	0	65,438	0	L	12/21/2016
36174X-10-1	GGP INC REIT			56,046.000	1,310,916	23.390	1,310,916	1,378,876	11,560	34,086	0	(67,960)	0	(67,960)	0	L	12/29/2017
363576-10-9	ARTHUR J GALLAGHER & CO			197,390.000	12,490,839	63.280	12,490,839	9,389,535	0	307,928	0	2,234,455	0	2,234,455	0	L	12/20/2016
369604-10-3	GENERAL ELECTRIC CO			162,235.000	2,831,001	17.450	2,831,001	4,128,165	165,509	155,746	0	(2,295,625)	0	(2,295,625)	0	L	10/10/2017
370334-10-4	GENERAL MILLS			32,404.000	1,921,233	59.290	1,921,233	1,807,288	0	62,864	0	(80,362)	0	(80,362)	0	L	09/01/2015
37045V-10-0	GENERAL MOTORS CO			63,071.000	2,585,280	40.990	2,585,280	2,225,821	0	95,868	0	387,887	0	387,887	0	L	12/21/2016
371927-10-4	GENESIS ENERGY L.P.			12,800.000	286,080	22.350	286,080	307,832	0	4,300	0	(21,752)	0	(21,752)	0	L	12/27/2017
375558-10-3	GILEAD SCIENCES INC			62,524.000	4,479,219	71.640	4,479,219	4,585,679	0	130,050	0	1,876	0	1,876	0	L	12/22/2016
38141G-10-4	GOLDMAN SACHS GROUP INC			60,504.000	15,413,999	254.760	15,413,999	8,090,858	0	175,462	0	926,316	0	926,316	0	L	06/30/2011
38174@-10-8	Golub Capital Investment Corpo			34,000.000	510,000	15.000	510,000	510,000	0	9,082	0	0	0	0	0	U	12/21/2017
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT			15,800.000	292,932	18.540	292,932	292,377	0	10,191	0	555	0	555	0	L	12/20/2017
391164-10-0	GREAT PLAINS ENERGY INC			21,300.000	686,712	32.240	686,712	633,878	0	12,595	0	52,834	0	52,834	0	L	12/29/2017
40414L-10-9	HCP INC REIT			21,140.000	551,331	26.080	551,331	603,856	0	21,519	0	(58,911)	0	(58,911)	0	L	12/29/2017
40434L-10-5	HP INC			413,029.000	8,677,739	21.010	8,677,739	4,036,401	57,535	219,236	0	2,548,389	0	2,548,389	0	L	11/02/2015
406216-10-1	HALLIBURTON COMPANY			266,292.000	13,013,690	48.870	13,013,690	9,845,701	0	191,730	0	(1,390,044)	0	(1,390,044)	0	L	07/07/2015
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT			18,500.000	445,110	24.060	445,110	425,970	6,105	5,181	0	19,140	0	19,140	0	L	12/19/2017
412822-10-8	HARLEY DAVIDSON INC	LS		11,413.000	580,693	50.880	580,693	627,587	0	16,663	0	(85,141)	0	(85,141)	0	L	09/01/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
418056-10-7	HASBRO INC			6,432.000	584,604	90.890	584,604	470,079	0	14,279	0	84,259	0	84,259	0	L	09/01/2015
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT			25,405.000	763,166	30.040	763,166	745,227	7,749	15,636	0	17,939	0	17,939	0	L	10/20/2017
427825-50-0	HERSHA HOSPITALITY TRUST REIT			17,674.000	307,528	17.400	307,528	322,354	0	12,942	0	(37,668)	0	(37,668)	0	L	10/10/2017
431284-10-8	HIGHWOODS PROPERTY			18,617.000	947,791	50.910	947,791	919,512	0	35,884	0	7,522	0	7,522	0	L	10/31/2017
437076-10-2	HOME DEPOT			16,079.000	3,047,453	189.530	3,047,453	2,359,650	0	42,931	0	687,803	0	687,803	0	L	03/21/2017
44106M-10-2	HOSPITALITY PROP TRUST REIT			23,875.000	712,669	29.850	712,669	679,914	0	40,043	0	(22,249)	0	(22,249)	0	L	12/19/2017
44107P-10-4	HOST HOTELS & RESORTS INC			11,600.000	230,260	19.850	230,260	230,182	5,200	0	0	79	0	79	0	L	12/29/2017
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT			4,200.000	143,850	34.250	143,850	134,858	0	1,575	0	8,992	0	8,992	0	L	09/21/2017
446150-10-4	HUNTINGTON BANCSHARES INC			86,576.000	1,260,547	14.560	1,260,547	1,157,175	9,523	20,778	0	116,012	0	116,012	0	L	12/20/2016
458140-10-0	INTEL CORPORATION			1,121,152.000	51,752,376	46.160	51,752,376	41,053,009	0	1,208,041	0	11,088,193	0	11,088,193	0	L	12/22/2016
459200-10-1	IBM			37,195.000	5,706,457	153.420	5,706,457	4,746,002	0	219,451	0	(467,541)	0	(467,541)	0	L	10/06/2016
460335-20-1	INTL SPEEDWAY CORP-CL A			30,165.000	1,202,075	39.850	1,202,075	664,849	0	12,971	0	92,003	0	92,003	0	L	10/18/2010
46284V-10-1	IRON MOUNTAIN INC REIT			12,600.000	475,398	37.730	475,398	466,572	7,168	0	0	8,826	0	8,826	0	L	12/27/2017
46590V-10-0	JBG SMITH PROPERTIES REIT			1.000	17	34.740	17	16	0	0	0	1	0	1	0	L	07/18/2017
46625H-10-0	JP MORGAN CHASE & CO			49,848.000	5,330,745	106.940	5,330,745	5,369,527	0	0	0	(38,782)	0	(38,782)	0	L	12/28/2017
478160-10-4	JOHNSON & JOHNSON			132,727.000	18,544,616	139.720	18,544,616	14,744,442	0	438,207	0	3,224,555	0	3,224,555	0	L	06/20/2017
48020Q-10-7	JONES LANG LASALLE INC			52,215.000	7,776,380	148.930	7,776,380	5,396,093	0	37,595	0	2,500,576	0	2,500,576	0	L	12/13/2016
482480-10-0	KLA INSTRUMENTS CORP			14,583.000	1,532,236	105.070	1,532,236	1,150,284	0	32,958	0	384,845	0	384,845	0	L	12/22/2016
487836-10-8	KELLOGG CO	LS		9,449.000	642,343	67.980	642,343	691,793	0	20,032	0	(54,143)	0	(54,143)	0	L	12/20/2016
494368-10-3	KIMBERLY CLARK			33,758.000	4,073,240	120.660	4,073,240	2,015,220	32,745	129,293	0	220,777	0	220,777	0	L	12/22/2010
49446R-10-9	KIMCO REALTY CORP			27,500.000	499,125	18.150	499,125	563,737	7,700	19,359	0	(88,775)	0	(88,775)	0	L	10/04/2017
49456B-10-1	KINDER MORGAN			16,000.000	289,120	18.070	289,120	301,251	0	1,800	0	(12,131)	0	(12,131)	0	L	12/08/2017
49803T-30-0	KITE REALTY GROUP TRUST REIT			13,650.000	267,540	19.600	267,540	268,974	0	7,835	0	(1,434)	0	(1,434)	0	L	11/14/2017
500754-10-6	KRAFT HEINZ CO			26,803.000	2,084,201	77.760	2,084,201	2,304,720	0	65,667	0	(256,237)	0	(256,237)	0	L	12/20/2016
502175-10-2	LTC PROPERTIES INC REIT			5,800.000	252,590	43.550	252,590	214,703	0	13,224	0	(19,894)	0	(19,894)	0	L	03/31/2014
505743-10-4	LADDER CAPITAL CORP-REIT REIT			22,365.000	304,835	13.630	304,835	306,754	6,667	19,915	0	(1,199)	0	(1,199)	0	L	12/19/2017
517942-10-8	LASALLE HOTEL PROPERTIES REIT			4,900.000	137,543	28.070	137,543	137,378	2,205	2,205	0	165	0	165	0	L	09/06/2017
531172-10-4	LIBERTY PROPERTY TRUST REIT			2,400.000	103,224	43.010	103,224	104,471	640	0	0	(1,247)	0	(1,247)	0	L	12/29/2017
53223X-10-7	LSI			2,400.000	213,768	89.070	213,768	212,973	0	0	0	795	0	795	0	L	12/14/2017
532457-10-8	ELI LILLY			22,806.000	1,926,195	84.460	1,926,195	1,841,486	0	47,436	0	248,813	0	248,813	0	L	09/20/2016
539830-10-9	LOCKHEED MARTIN			3,052.000	979,845	321.050	979,845	629,290	0	28,872	0	217,028	0	217,028	0	L	09/10/2015
55261F-10-4	M & T BANK CORP			14,787.000	2,528,429	170.990	2,528,429	1,206,100	0	44,361	0	215,299	0	215,299	0	L	05/17/2011
55336V-10-0	MPLX LP LIMITED PARTNERS			514,156.000	18,237,113	35.470	18,237,113	16,371,390	0	961,198	0	408,294	0	408,294	0	L	12/29/2017
554382-10-1	MACERICH CO/THE REIT			3,100.000	203,608	65.680	203,608	198,187	0	0	0	5,421	0	5,421	0	L	12/01/2017
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	LS		40,098.000	2,574,292	64.200	2,574,292	2,711,208	0	137,580	0	(501,282)	0	(501,282)	0	L	12/28/2017
559080-10-6	MAGELLAN MIDSTREAM PRTNS			70,100.000	4,972,894	70.940	4,972,894	2,645,189	0	166,776	0	(156,029)	0	(156,029)	0	L	12/27/2017
580135-10-1	McDONALDS			34,151.000	5,878,070	172.120	5,878,070	4,393,861	0	130,798	0	1,721,210	0	1,721,210	0	L	07/22/2016
58933Y-10-5	MERCK & CO INC			56,761.000	3,193,941	56.270	3,193,941	2,971,905	27,245	119,468	0	(232,330)	0	(232,330)	0	L	01/25/2017
59156R-10-8	METLIFE INC			84,374.000	4,265,949	50.560	4,265,949	3,728,814	0	134,998	0	214,034	0	214,034	0	L	12/22/2016
594918-10-4	MICROSOFT CORP			208,983.000	17,876,406	85.540	17,876,406	9,535,003	0	332,283	0	4,890,202	0	4,890,202	0	L	05/16/2016
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			8,888.000	893,777	100.560	893,777	557,057	0	30,930	0	23,464	0	23,464	0	L	10/16/2014
598251-10-6	MIDWEST BANC HOLDINGS INC			71,325.000	0		0	713	0	0	0	0	0	0	0	U	01/26/2010
609207-10-5	MONDELEZ INTERNATIONAL INC			139,657.000	5,977,320	42.800	5,977,320	3,576,094	30,725	110,329	0	(213,675)	0	(213,675)	0	L	02/14/2013
626717-10-2	MURPHY OIL CORP	LS		12,253.000	380,456	31.050	380,456	361,649	0	12,253	0	(980)	0	(980)	0	L	09/01/2015
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS	LS		632,605.000	8,888,100	14.050	8,888,100	6,220,130	0	313,780	0	1,945,196	0	1,945,196	0	L	12/01/2017
62942X-30-6	NRG YIELD INC-CLASS A COMMON			41,100.000	774,735	18.850	774,735	622,497	0	42,218	0	134,151	0	134,151	0	L	11/30/2017
63633D-10-4	NATL HEALTH INV REIT			5,658.000	426,500	75.380	426,500	344,910	5,375	21,218	0	6,846	0	6,846	0	L	01/27/2016
637417-10-6	NATL RETAIL PROP REIT			6,900.000	297,597	43.130	297,597	266,483	0	6,555	0	31,114	0	31,114	0	L	06/26/2017
64110L-10-6	NETFLIX INC			618.000	118,631	191.960	118,631	76,642	0	0	0	42,123	0	42,123	0	L	12/14/2016
65339F-10-1	NEXTERA ENERGY INC			4,124.000	644,128	156.190	644,128	394,328	0	16,207	0	151,475	0	151,475	0	L	09/10/2015
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS			25,050.000	1,079,906	43.110	1,079,906	851,931	0	23,299	0	242,916	0	242,916	0	L	11/27/2017
655664-10-0	NORDSTROM INC			7,955.000	376,908	47.380	376,908	381,283	0	11,773	0	15,910	20,285	(4,375)	0	L	09/01/2015
655844-10-8	NORFOLK SOUTHERN CORP			3,492.000	505,991	144.900	505,991	276,107	0	8,520	0	128,610	0	128,610	0	L	09/10/2015
674599-10-5	OCCIDENTAL PETROLEUM CORP			45,181.000	3,328,032	73.660	3,328,032	3,186,169	34,789	137,802	0	109,790	0	109,790	0	L	09/01/2015

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
681919-10-6	OMNICOM GROUP	LS		10,637.000	774,693	72.830	774,693	917,021	6,382	17,551	0	(130,622)	0	(130,622)	0	L	12/22/2016
681936-10-0	OMEGA HEALTHCARE REIT			8,895.000	244,968	27.540	244,968	257,409	0	12,590	0	(20,047)	0	(20,047)	0	L	12/28/2017
68389X-10-5	ORACLE CORP			483,457.000	22,857,847	47.280	22,857,847	14,800,476	0	348,089	0	4,268,925	0	4,268,925	0	L	07/02/2013
69007J-10-6	OUTFRONT MEDIA INC REIT			11,500.000	266,800	23.200	266,800	271,431	0	3,456	0	(4,631)	0	(4,631)	0	L	12/28/2017
693180-10-4	PBF LOGISTICS LP LIMITED PARTNERS			24,700.000	517,465	20.950	517,465	478,923	0	37,574	0	54,220	0	54,220	0	L	12/19/2017
70338P-10-0	PATTERN ENERGY GROUP INC			20,000.000	429,800	21.490	429,800	484,389	8,440	8,400	0	(54,589)	0	(54,589)	0	L	08/21/2017
704326-10-7	PAYCHEX INC			18,723.000	1,274,662	68.080	1,274,662	1,152,541	0	35,948	0	134,806	0	134,806	0	L	12/21/2016
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT			1,933.000	71,850	37.170	71,850	53,649	735	2,204	0	18,201	0	18,201	0	L	03/21/2017
712704-10-5	PEOPLE'S UNITED FINANCIAL	LS		59,297.000	1,108,854	18.700	1,108,854	1,152,532	0	40,767	0	(39,136)	0	(39,136)	0	L	12/22/2016
713448-10-8	PEPSICO INC			54,826.000	6,574,734	119.920	6,574,734	5,017,820	44,135	190,881	0	838,290	0	838,290	0	L	09/02/2015
717081-10-3	PFIZER INC			127,952.000	4,634,421	36.220	4,634,421	4,233,747	0	163,779	0	478,540	0	478,540	0	L	09/20/2016
718546-10-4	PHILLIPS 66			29,582.000	2,992,219	101.150	2,992,219	2,292,984	0	80,759	0	436,039	0	436,039	0	L	09/01/2015
71943U-10-4	PHYSICIANS REALTY TRUST REIT			27,173.000	488,842	17.990	488,842	418,243	0	17,973	0	(19,569)	0	(19,569)	0	L	12/27/2017
723484-10-1	PINNACLE WEST CAP CORP			2,200.000	187,396	85.180	187,396	187,388	0	1,390	0	8	0	8	0	L	12/19/2017
726503-10-5	PLAINS ALL AMER PIPELINE LP			16,200.000	334,368	20.640	334,368	334,574	0	0	0	(206)	0	(206)	0	L	12/29/2017
74005P-10-4	PRAXAIR INC			17,959.000	2,777,898	154.680	2,777,898	1,848,317	0	56,571	0	673,283	0	673,283	0	L	09/01/2015
74144T-10-8	T ROWE PRICE GROUP INC	LS		29,923.000	3,139,820	104.930	3,139,820	2,187,307	0	68,224	0	887,815	0	887,815	0	L	12/22/2016
741503-40-3	PRICELINE GROUP INC.			3,138.000	5,453,028	1,737.740	5,453,028	3,427,504	0	0	0	812,771	0	812,771	0	L	11/08/2017
74251V-10-2	PRINCIPAL FINANCIAL GROUP			15,485.000	1,092,622	70.560	1,092,622	754,934	0	28,957	0	196,660	0	196,660	0	L	09/01/2015
742718-10-9	PROCTER & GAMBLE CO			736,370.000	67,657,676	91.880	67,657,676	61,891,048	0	2,016,402	0	5,743,686	0	5,743,686	0	L	09/09/2015
74340W-10-3	PROLOGIS INC REIT			22,181.000	1,430,896	64.510	1,430,896	962,623	0	38,643	0	275,435	0	275,435	0	L	03/28/2017
744320-10-2	PRUDENTIAL FINANCIAL			22,677.000	2,607,401	114.980	2,607,401	1,764,804	0	68,031	0	247,633	0	247,633	0	L	09/01/2015
74460D-10-9	PUBLIC STORAGE INC REIT			7,154.000	1,495,186	209.000	1,495,186	1,514,368	0	54,832	0	(95,940)	0	(95,940)	0	L	11/14/2017
747525-10-3	QUALCOMM			68,788.000	4,403,808	64.020	4,403,808	4,606,692	0	154,085	0	(81,170)	0	(81,170)	0	L	12/21/2016
758849-10-3	REGENCY CENTERS CORP REIT			2,200.000	152,196	69.180	152,196	134,056	0	2,915	0	18,140	0	18,140	0	L	06/01/2017
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	269,367	5.030	269,367	360,678	0	317,392	0	(271,509)	0	(271,509)	0	U	03/27/2014
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			51,931.000	1,036,023	19.950	1,036,023	963,549	0	35,086	0	(40,967)	0	(40,967)	0	L	10/20/2017
776696-10-6	ROPER INDUSTRIES INC			95,613.000	24,763,767	259.000	24,763,767	17,782,574	0	100,394	0	6,981,193	0	6,981,193	0	L	01/23/2017
78440X-10-1	SL GREEN REALTY CORP REIT			3,700.000	373,441	100.930	373,441	362,437	3,006	310	0	11,004	0	11,004	0	L	11/02/2017
78462F-10-3	SPDR TRUST SERIES 1			81,537.000	21,758,964	266.860	21,758,964	21,788,643	0	0	0	(29,679)	0	(29,679)	0	L	12/27/2017
78573L-10-6	SABRA HEALTH CARE REIT INC REIT			55,300.000	1,037,981	18.770	1,037,981	1,152,794	0	53,840	0	(216,943)	0	(216,943)	0	L	12/27/2017
79466L-30-2	SALESFORCE.COM INC			96,631.000	9,878,587	102.230	9,878,587	6,919,121	0	0	0	3,095,374	0	3,095,374	0	L	06/20/2017
80589M-10-2	SCANA CORP			4,700.000	186,966	39.780	186,966	203,357	9,101	0	0	(16,391)	0	(16,391)	0	L	12/01/2017
806857-10-8	SCHLUMBERGER LTD			27,559.000	1,857,201	67.390	1,857,201	2,361,655	78,459	55,118	0	(456,377)	0	(456,377)	0	L	01/25/2017
81663A-10-5	SEMGROUP CORP-CLASS A	LS		189,377.000	5,719,185	30.200	5,719,185	4,743,619	0	78,591	0	975,567	0	975,567	0	L	11/29/2017
82669G-10-4	SIGNATURE BANK			10,496.000	1,440,681	137.260	1,440,681	1,306,414	0	0	0	134,267	0	134,267	0	L	11/08/2017
828806-10-9	SIMON PROPERTY GRP LP REIT			23,417.000	4,021,636	171.740	4,021,636	3,998,921	0	151,300	0	330,251	413,549	(83,298)	0	L	11/28/2017
832696-40-5	SMUCKER JM CO	LS		33,238.000	4,129,489	124.240	4,129,489	3,414,541	0	101,708	0	(126,969)	0	(126,969)	0	L	10/16/2014
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON			27,280.000	851,954	31.230	851,954	867,798	0	16,671	0	(66,754)	0	(66,754)	0	L	12/19/2017
842587-10-7	SOUTHERN CO			7,300.000	351,057	48.090	351,057	361,743	0	5,684	0	(10,686)	0	(10,686)	0	L	12/29/2017
844895-10-2	SOUTHWEST GAS	LS		9,200.000	740,416	80.480	740,416	749,048	0	0	0	(8,632)	0	(8,632)	0	L	12/26/2017
84756N-10-9	SPECTRA ENERGY PARTNERS LP			9,441.000	373,297	39.540	373,297	410,905	0	26,511	0	(58,973)	0	(58,973)	0	L	04/10/2017
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS			17,094.000	413,675	24.200	413,675	383,645	0	25,141	0	(37,547)	0	(37,547)	0	L	12/26/2017
85254J-10-2	STAG INDUSTRIAL INC REIT			40,300.000	1,101,399	27.330	1,101,399	847,714	0	55,276	0	135,192	0	135,192	0	L	12/20/2017
855244-10-9	STARBUCKS CORP			132,139.000	7,588,743	57.430	7,588,743	7,408,061	0	25,715	0	180,682	0	180,682	0	L	12/28/2017
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT			31,700.000	676,795	21.350	676,795	701,438	15,216	43,680	0	(19,610)	0	(19,610)	0	L	12/21/2017
858912-10-8	STERICYCLE INC	LS		125,163.000	8,509,832	67.990	8,509,832	8,852,779	0	0	0	1,867,992	3,000,717	(1,132,725)	0	L	12/13/2016
866082-10-0	SUMMIT HOTEL PROPERTIES REIT			23,600.000	359,428	15.230	359,428	358,412	0	3,825	0	1,016	0	1,016	0	L	11/28/2017
866674-10-4	SUN COMMUNITIES INC REIT			2,500.000	231,950	92.780	231,950	105,402	1,675	6,910	0	40,425	0	40,425	0	L	11/01/2016
867892-10-1	SUNSTONE HOTEL INVESTORS REIT			5,000.000	82,650	16.530	82,650	83,172	2,900	0	0	(522)	0	(522)	0	L	12/11/2017
871829-10-7	SYSCO CORP			12,218.000	741,999	60.730	741,999	688,609	0	16,128	0	65,488	0	65,488	0	L	12/20/2016
87266J-10-4	TPI COMPOSITES INC			21,497.000	439,829	20.460	439,829	461,254	0	0	0	(21,426)	0	(21,426)	0	L	12/04/2017
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS			80,490.000	2,071,813	25.740	2,071,813	1,997,085	0	20,054	0	74,728	0	74,728	0	L	12/04/2017
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS	LS		133,287.000	6,111,209	45.850	6,111,209	6,186,859	0	176,919	0	(123,006)	0	(123,006)	0	L	12/28/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
87612E-10-6	TARGET CORP			15,584.000	1,016,856	65.250	1,016,856	1,074,939	0	38,025	0	(108,776)	0	(108,776)	0	L	09/20/2016
87612G-10-1	TARGA RESOURCES CORP			337,139.000	16,324,270	48.420	16,324,270	11,486,693	0	865,619	0	(613,960)	0	(613,960)	0	L	10/24/2017
88160R-10-1	TESLA MOTORS INC			5,370.000	1,671,928	311.350	1,671,928	1,073,994	0	0	0	565,827	0	565,827	0	L	03/09/2017
882508-10-4	TEXAS INSTRUMENTS			54,723.000	5,715,270	104.440	5,715,270	4,482,387	0	72,918	0	1,232,883	0	1,232,883	0	L	05/31/2017
88579Y-10-1	3M CO.			25,788.000	6,069,722	235.370	6,069,722	4,609,767	0	121,204	0	1,464,758	0	1,464,758	0	L	12/21/2016
88642R-10-9	TIDEWATER INC			42,506.000	1,037,146	24.400	1,037,146	1,151,913	0	0	0	(114,766)	0	(114,766)	0	L	08/02/2017
90130A-10-1	TWENTY-FIRST CENTURY FOX-A			158,534.000	5,474,179	34.530	5,474,179	3,871,090	0	57,072	0	1,028,886	0	1,028,886	0	L	09/28/2016
902653-10-4	UDR INC REIT			16,700.000	643,284	38.520	643,284	597,557	0	17,279	0	30,912	0	30,912	0	L	12/20/2017
902973-30-4	U S BANCORP			43,952.000	2,354,948	53.580	2,354,948	2,293,358	13,186	50,105	0	97,134	0	97,134	0	L	12/22/2016
90343C-10-0	US AUTO PARTS NETWORK INC COMMON			36,021.000	90,773	2.520	90,773	139,401	0	0	0	(48,628)	0	(48,628)	0	L	05/18/2017
907818-10-8	UNION PACIFIC CORP			66,747.000	8,950,773	134.100	8,950,773	5,535,347	0	165,533	0	2,030,444	0	2,030,444	0	L	06/23/2016
911312-10-6	UNITED PARCEL SERVICE			10,694.000	1,274,190	119.150	1,274,190	1,097,662	0	28,557	0	37,963	0	37,963	0	L	10/16/2017
913017-10-9	UNITED TECHNOLOGIES			58,528.000	7,466,417	127.570	7,466,417	5,909,328	0	159,196	0	1,050,578	0	1,050,578	0	L	12/13/2016
91325V-10-8	UNITI GROUP INC NPV REIT			19,849.000	353,114	17.790	353,114	515,266	11,909	27,928	0	(162,152)	0	(162,152)	0	L	08/02/2017
918204-10-8	VF CORP	LS		17,124.000	1,267,176	74.000	1,267,176	916,920	0	29,453	0	353,611	0	353,611	0	L	12/22/2016
91913Y-10-0	VALERO ENERGY CORP			6,264.000	575,724	91.910	575,724	395,389	0	17,539	0	147,768	0	147,768	0	L	09/10/2015
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS			6,100.000	271,450	44.500	271,450	252,251	0	576	0	19,199	0	19,199	0	L	12/12/2017
92343V-10-4	VERIZON COMMUNICATIONS			44,987.000	2,381,162	52.930	2,381,162	1,932,821	0	104,482	0	(20,244)	0	(20,244)	0	L	10/01/2015
92553P-20-1	VIACOM INC.			0.000	0		0	0	6,277	0	0	0	0	0	0	L	09/01/2015
928377-10-0	VISTA OUTDOOR			94,211.000	1,372,654	14.570	1,372,654	1,367,002	0	0	0	(1,776,203)	327,528	(2,103,731)	0	L	03/10/2015
929042-10-9	VORNADO REALTY TRUST REIT			10,547.000	824,564	78.180	824,564	733,940	0	27,649	0	(65,975)	0	(65,975)	0	L	09/01/2015
931142-10-3	WAL-MART			31,062.000	3,067,373	98.750	3,067,373	1,984,135	0	63,056	0	920,367	0	920,367	0	L	09/01/2015
94106L-10-9	WASTE MANAGEMENT INC			4,751.000	410,011	86.300	410,011	237,385	0	8,077	0	73,118	0	73,118	0	L	09/10/2015
948741-10-3	WEINGARTEN REALTY INVST REIT			18,900.000	621,243	32.870	621,243	620,313	0	40,432	0	(27,378)	0	(27,378)	0	L	06/16/2017
949746-10-1	WELLS FARGO & CO			133,945.000	8,126,443	60.670	8,126,443	7,035,630	0	206,275	0	744,734	0	744,734	0	L	12/21/2016
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC			18,696.000	1,192,244	63.770	1,192,244	1,238,787	0	41,572	0	(93,448)	0	(93,448)	0	L	12/06/2017
95082P-10-5	WESCO INTERNATIONAL INC			28,167.000	1,919,581	68.150	1,919,581	1,933,787	0	0	0	45,067	0	45,067	0	L	07/23/2015
958102-10-5	WESTERN DIGITAL CORP			24,148.000	1,920,490	79.530	1,920,490	1,622,263	12,074	48,296	0	279,634	0	279,634	0	L	09/01/2015
958254-10-4	WESTERN GAS PARTNERS LP			169,257.000	8,139,569	48.090	8,139,569	6,269,881	0	585,751	0	(1,775,648)	0	(1,775,648)	0	L	09/25/2017
959802-10-9	WESTERN UNION CO-W/I			52,748.000	1,002,739	19.010	1,002,739	1,150,297	0	36,924	0	(142,947)	0	(142,947)	0	L	12/22/2016
962166-10-4	WEYERHAEUSER CO			12,200.000	430,172	35.260	430,172	408,097	0	10,100	0	22,075	0	22,075	0	L	12/27/2017
963320-10-6	WHIRLPOOL CORP			4,519.000	762,084	168.640	762,084	737,688	0	19,432	0	(59,334)	0	(59,334)	0	L	09/01/2015
969457-10-0	WILLIAMS COS INC			32,256.000	983,485	30.490	983,485	952,840	0	9,077	0	30,645	0	30,645	0	L	12/28/2017
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS			374,161.000	14,509,964	38.780	14,509,964	14,216,606	0	448,100	0	238,798	0	238,798	0	L	12/28/2017
98310W-10-8	WYNDHAM WORLDWIDE			7,057.000	817,695	115.870	817,695	532,925	0	16,372	0	278,752	0	278,752	0	L	09/01/2015
983919-10-1	XILINX INC			19,059.000	1,284,958	67.420	1,284,958	1,147,611	0	26,301	0	134,366	0	134,366	0	L	12/22/2016
984121-60-8	XEROX CORP			31,593.000	920,936	29.150	920,936	754,605	7,898	15,797	0	166,330	0	166,330	0	L	06/15/2017
988498-10-1	YUM! BRANDS INC			27,317.000	2,229,340	81.610	2,229,340	1,552,211	0	32,780	0	499,355	0	499,355	0	L	09/02/2015
98850P-10-9	YUM CHINA HOLDINGS INC -W/I			188,146.000	7,529,603	40.020	7,529,603	4,927,138	0	18,815	0	2,602,465	0	2,602,465	0	L	04/05/2017
G29183-10-3	EATON CORP PLC			19,533.000	1,543,302	79.010	1,543,302	1,329,404	0	44,535	0	232,833	0	232,833	0	L	12/22/2016
G491BT-10-8	INVESCO LTD			26,374.000	963,706	36.540	963,706	828,144	0	30,330	0	163,519	0	163,519	0	L	09/01/2015
G51502-10-5	JCI			39,638.000	1,510,604	38.110	1,510,604	1,642,760	10,306	24,850	0	(132,156)	0	(132,156)	0	L	06/05/2017
706327-10-3	PEMBINA PIPELINE CORP			34,096.000	1,234,268	36.200	1,234,268	1,173,442	4,882	14,702	0	60,825	0	60,825	0	L	11/30/2017
45833V-10-9	INTER PIPELINE LTD			101,558.000	2,102,749	20.705	2,102,749	1,857,932	11,309	21,559	0	244,817	0	244,817	0	U	12/15/2017
493271-10-0	KEYERA CORP			155,894.000	4,392,149	28.174	4,392,149	4,523,580	17,360	116	0	(131,430)	0	(131,430)	0	U	11/27/2017
374825-20-6	GIBSON ENERGY INC			80,973.000	1,170,936	14.461	1,170,936	1,154,542	21,255	26,764	0	16,394	0	16,394	0	U	11/09/2017
14042M-10-2	CAPITAL POWER CORP			63,486.000	1,236,704	19.480	1,236,704	1,273,492	21,083	14,733	0	(36,788)	0	(36,788)	0	U	10/25/2017
29250N-10-5	ENBRIDGE INC			17,090.000	668,272	39.103	668,272	620,108	0	0	0	48,163	0	48,163	0	L	11/30/2017
008916-10-8	AGRIUM INC		A	107,402.000	12,351,230	115.000	12,351,230	9,028,436	93,977	375,907	0	1,551,959	0	1,551,959	0	L	10/09/2013
021361-10-0	ALTAGAS LTD			25,545.000	581,533	22.765	581,533	572,270	0	0	0	9,263	0	9,263	0	U	12/28/2017
112585-10-4	BROOKFIELD ASSET MANAGE-CL A		A	30,976.000	1,348,695	43.540	1,348,695	1,053,887	0	16,699	0	326,177	0	326,177	0	L	08/25/2016
87971M-10-3	TELUS CORPORATION		A	36,423.000	1,379,339	37.870	1,379,339	769,234	0	32,990	0	219,266	0	219,266	0	L	02/05/2013
886453-10-9	TIDEWATER MIDSTREAM			5,471,644.000	6,615,467	1.209	6,615,467	6,335,323	0	93,474	0	355,837	0	355,837	0	L	12/05/2017
000000-00-0	SARANA MENARA NUSANTARA PT		B	1,207,700.000	355,965	0.295	355,965	402,847	0	2,671	0	(46,882)	0	(46,882)	0	U	09/22/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G3066L-10-1	ENN ENERGY HOLDINGS LTD		B	79,000.000	563,718	7.136	563,718	575,628	0	0	0	(11,910)	0	(11,910)	0	U	10/26/2017
Y3262R-10-0	HOEGH LNG PARTNERS LP		D	182,582.000	3,405,154	18.650	3,405,154	3,440,274	0	44,110	0	(35,119)	0	(35,119)	0	L	11/09/2017
G5320C-10-8	KUNLUN ENERGY CO LTD		B	776,000.000	808,493	1.042	808,493	720,653	0	0	0	87,839	0	87,839	0	U	12/07/2017
G2113B-10-8	CHINA RESOURCES GAS GROUP LT		B	158,000.000	573,324	3.629	573,324	567,420	0	0	0	5,905	0	5,905	0	U	10/26/2017
G8972T-10-6	TOWNGAS CHINA CO LTD		B	741,000.000	595,618	0.804	595,618	526,952	0	0	0	68,666	0	68,666	0	U	10/26/2017
143658-30-0	CARNIVAL CRUISE UNIT		C	222,924.000	14,795,466	66.370	14,795,466	7,184,994	0	356,678	0	3,190,042	0	3,190,042	0	L	05/28/2013
66987V-10-9	NOVARTIS AG-ADR	LS	D	137,455.000	11,540,722	83.960	11,540,722	11,700,997	0	373,570	0	1,528,500	0	1,528,500	0	L	12/13/2016
80105N-10-5	SANOFI-AVENTIS RECEIPTS	LS	D	85,607.000	3,681,101	43.000	3,681,101	3,179,059	0	114,628	0	219,154	0	219,154	0	L	02/17/2012
904784-70-9	UNILEVER N V -NY SHARES		D	37,369.000	2,104,622	56.320	2,104,622	1,534,965	0	52,281	0	569,657	0	569,657	0	L	02/03/2017
G1151C-10-1	ACCENTURE PLC-CL A		D	10,229.000	1,565,958	153.090	1,565,958	1,421,419	0	13,605	0	144,539	0	144,539	0	L	10/16/2017
G16252-10-1	BROOKFIELD INFRASTRUCTURE		D	22,396.000	1,003,565	44.810	1,003,565	585,577	0	51,690	0	250,333	0	250,333	0	L	12/01/2017
G37585-10-9	GASLOG LTD		D	85,304.000	1,898,014	22.250	1,898,014	1,547,205	0	0	0	350,809	0	350,809	0	L	12/04/2017
H1467J-10-4	CHUBB LTD		D	17,195.000	2,512,705	146.130	2,512,705	2,291,548	12,208	48,146	0	240,902	0	240,902	0	L	12/22/2016
Y09827-10-9	AVAGO TECHNOLOGIES LTD		D	10,334.000	2,654,805	256.900	2,654,805	2,684,671	0	0	0	(29,866)	0	(29,866)	0	L	12/28/2017
Y2687W-10-8	GASLOG PARTNERS LP		D	440,922.000	10,912,820	24.750	10,912,820	8,610,878	0	766,491	0	1,478,765	0	1,478,765	0	L	10/30/2017
Y62132-10-8	NAVIGATOR HOLDINGS LTD		D	643,570.000	6,339,165	9.850	6,339,165	4,678,036	0	0	0	245,123	0	245,123	0	L	11/02/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,295,984,928	XXX	1,295,984,928	909,254,162	1,773,670	28,315,810	0	147,778,235	4,094,394	143,683,841	0	XXX	XXX
19933*-10-2	Columbus Life Insurance Compan			10,000,000.000	294,446,271	22.977	294,446,271	312,606,985	0	0	0	(25,609,477)	0	(25,609,477)	0	K	12/05/2017
45824#-10-5	Integrity Life Insurance Compa			1,500,000.000	875,758,653	157.747	875,758,653	573,133,542	0	0	0	67,440,465	0	67,440,465	0	K	03/02/2000
95953#-10-3	Western & Southern Agency, Inc			1,000.000	10,143	10.143	10,143	11,000	0	0	0	0	0	0	0	K	01/20/2004
95956*-10-4	Western-Southern Life Assuranc			2,500,000.000	980,556,292	231.241	980,556,292	829,908,064	0	200,000,000	0	(148,381,785)	0	(148,381,785)	0	K	10/23/2017
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,150,771,359	XXX	2,150,771,359	1,715,659,591	0	200,000,000	0	(106,550,797)	0	(106,550,797)	0	XXX	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND			76,699.000	1,067,650	13.920	1,067,650	957,777	4,472	63,269	0	(12,272)	0	(12,272)	0	L	12/23/2015
112830-10-4	BROOKFIELD REAL ASSETS CLOSED END FUND			16,185.000	378,243	23.370	378,243	382,696	0	14,114	0	(4,453)	0	(4,453)	0	L	08/21/2017
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND			108,463.000	1,554,275	14.330	1,554,275	1,361,051	7,267	89,699	0	(61,824)	0	(61,824)	0	L	12/21/2015
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND			76,665.000	1,107,043	14.440	1,107,043	951,097	5,367	65,855	0	(22,233)	0	(22,233)	0	L	12/22/2015
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND			16,000.000	265,760	16.610	265,760	210,035	0	0	0	12,320	0	12,320	0	L	05/05/2016
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I			508,973.000	12,703,973	24.960	12,703,973	9,229,238	0	229,238	0	3,634,647	0	3,634,647	0	U	12/13/2017
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I			2,869,698.000	29,184,832	10.170	29,184,832	28,782,969	0	2,279,110	0	(378,289)	0	(378,289)	0	U	12/27/2017
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I			710,275.000	9,553,198	13.450	9,553,198	7,546,233	0	69,030	0	1,635,719	0	1,635,719	0	U	12/27/2017
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			794,835.000	8,274,228	10.410	8,274,228	8,280,335	0	175,799	0	7,500	0	7,500	0	U	12/27/2017
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			504,124.000	4,320,346	8.570	4,320,346	4,264,048	0	176,251	0	40,264	0	40,264	0	U	12/27/2017
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			186,454.000	8,092,089	43.400	8,092,089	7,672,261	0	533,200	0	266,602	0	266,602	0	U	12/27/2017
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			521,535.000	5,241,423	10.050	5,241,423	5,168,114	0	451,906	0	46,114	0	46,114	0	U	12/27/2017
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			80,072.000	2,252,411	28.130	2,252,411	2,082,051	0	194,691	0	209,713	0	209,713	0	U	12/26/2017
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y			114,392.000	1,730,745	15.130	1,730,745	1,970,763	0	318,011	0	(221,142)	0	(221,142)	0	U	12/27/2017
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			139,180.000	2,659,727	19.110	2,659,727	2,589,538	0	139,756	0	58,510	0	58,510	0	U	12/27/2017
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y			422,062.000	4,980,332	11.800	4,980,332	3,880,464	0	43,933	0	1,102,698	0	1,102,698	0	U	12/27/2017
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			138,976.000	2,023,485	14.560	2,023,485	2,233,090	0	379,785	0	128,111	0	128,111	0	U	12/26/2017
89155J-10-4	TOUCHSTONE SANDS CAPITAL INST GROWTH I			563.000	11,583	20.580	11,583	13,279	0	1,916	0	(1,696)	0	(1,696)	0	L	12/13/2017
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			455,192.000	4,224,180	9.280	4,224,180	4,235,616	0	60,458	0	(10,645)	0	(10,645)	0	U	12/27/2017
922042-87-4	VANGUARD FTSE EUROPE ETF			595,560.000	35,227,374	59.150	35,227,374	33,510,484	0	787,092	0	1,716,890	0	1,716,890	0	L	06/06/2017
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND			56,441.000	286,156	5.070	286,156	282,973	1,242	16,876	0	(26,527)	0	(26,527)	0	L	12/21/2015
9299999. Subtotal - Mutual Funds					135,139,053	XXX	135,139,053	125,604,112	18,348	6,089,989	0	8,120,007	0	8,120,007	0	XXX	XXX
9799999 - Total Common Stocks					3,581,895,340	XXX	3,581,895,340	2,750,517,865	1,792,018	234,405,799	0	49,347,445	4,094,394	45,253,051	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					3,622,595,319	XXX	3,627,986,080	2,791,346,290	1,920,540	236,542,991	0	49,218,999	4,094,394	45,124,605	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 27 , the total $ value (included in Column 8) of all such issues $ 112,793,166

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36176F-Z9-2	G2 #765168 4.584% 11/22/61		07/01/2017	Interest Capitalization		15,494	15,494	0
690353-2B-2	OPIC 1.356% 05/15/24		12/12/2017	MELLON CAPITAL MKT		5,000,000	5,000,000	0
690353-U8-8	OPIC AGENCY DEBENTURES 1.000% 02/15/28		06/06/2017	MELLON CAPITAL MKT		1,800,000	1,800,000	0
690353-X5-1	OPIC AGENCY DEBENTURES 1.281% 08/15/29		09/18/2017	WELLS FARGO		2,200,000	2,200,000	0
912828-3H-1	U S TREASURY 1.750% 11/30/19		12/27/2017	DEUTSCHE BANK		24,932,617	25,000,000	33,654
912828-L6-5	U S TREASURY 1.375% 09/30/20		11/08/2017	DEUTSCHE BANK		98,965	100,000	151
912828-N7-1	U S TREASURY 0.625% 01/15/26		08/23/2017	ADVANTUS CAPITAL MANAGEMENT		577,499	550,000	385
912828-XL-9	U S TREASURY 0.375% 07/15/25		08/23/2017	ADVANTUS CAPITAL MANAGEMENT		415,099	400,000	168
0599999. Subtotal - Bonds - U.S. Governments						35,039,674	35,065,494	34,358
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN 4.350% 01/11/48	D	12/04/2017	GOLDMAN SACHS		4,958,300	5,000,000	0
1099999. Subtotal - Bonds - All Other Governments						4,958,300	5,000,000	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2017	Interest Capitalization		172,522	172,522	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2017	Interest Capitalization		78,997	78,997	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		03/03/2017	STEPHENS INC.		8,666,925	8,445,237	6,569
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2017	Interest Capitalization		256,762	256,762	0
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		11/07/2017	PERFORMANCE TRUST CAPITAL		14,952,076	14,207,303	18,943
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2017	Interest Capitalization		300,746	300,746	0
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		2,120,000	2,120,000	565
76252P-HJ-1	RIB FLOATER TRUST 1.830% 07/01/22		05/04/2017	BARCLAYS		9,000,000	9,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						35,548,028	34,581,567	26,077
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L 10/30/24		11/07/2017	Morgan Stanley		497,500	500,000	0
00115A-AF-6	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		983,640	1,000,000	0
00169Q-AC-3	AIR MEDICAL GROUP HOLDINGS TL B 1L 04/28/22		07/28/2017	Morgan Stanley		995,000	1,000,000	0
002824-BH-2	ABBOTT LABS 4.900% 11/30/46		01/12/2017	HONG KONG SHANGHAI BK		5,138,650	5,000,000	38,111
00912Y-AL-6	AIR METHODS CORP TL 1L 04/13/24		05/05/2017	RBC/DAIN		978,523	983,440	0
015271-AH-2	ALEXANDRIA REAL ESTATE 4.300% 01/15/26		12/15/2017	KEY BANC-MCDONALD		2,772,178	2,630,000	48,377
02154U-AF-0	ALTICE US FINANCE I CORP TL B 1L 07/14/25		05/04/2017	GOLDMAN SACHS		995,000	1,000,000	0
02209S-AD-5	ALTRIA GROUP INC 9.700% 11/10/18		11/30/2017	FIFTH THIRD SECURITIES		364,290	340,000	2,199
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		04/27/2017	MORGAN STANLEY FIXED INC		4,725,400	5,000,000	24,757
0258M0-EJ-4	AMERICAN EXPRESS 1.715% 05/03/19		04/27/2017	GOLDMAN SACHS		1,100,000	1,100,000	0
02665W-BR-1	AMERICAN HONDA FINANCE 1.513% 01/22/19		07/17/2017	DEUTSCHE BANK		1,100,000	1,100,000	0
037833-BA-7	APPLE INC 3.450% 02/09/45		11/29/2017	JEFFERIES & CO		4,761,900	5,000,000	53,667
037833-CH-1	APPLE INC 4.250% 02/09/47		02/02/2017	GOLDMAN SACHS		2,993,940	3,000,000	0
037833-DK-3	APPLE INC 3.000% 11/13/27		12/15/2017	DEUTSCHE BANK		4,991,850	5,000,000	15,000
03852J-AD-3	ARAMARK SERVICES TL B 1L 03/09/24		04/10/2017	J P MORGAN SEC HI-YIELD		500,000	500,000	0
03970J-AC-2	ARCTIC GLACIER TL 1L 03/14/24		04/07/2017	CREDIT SUISSE FIRST BOSTON		1,508,750	1,500,000	0
04684T-AJ-0	A10 2017-1A C 4.050% 03/15/36		08/08/2017	DEUTSCHE BANK		2,999,579	3,000,000	0
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		07/18/2017	BARCLAYS		497,500	500,000	0
049560-AM-7	ATMOS ENERGY 4.125% 10/15/44		06/05/2017	WELLS FARGO		3,117,210	3,000,000	18,219
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		2,513,120	2,400,000	6,000
05526D-BE-4	BAT CAPITAL CORP 4.540% 08/15/47		08/08/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		600,312	600,000	1,587
066836-AB-3	BAPTIST HLTH SO FLOR INC 4.342% 11/15/41		01/10/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0
07330N-AD-7	BRANCH BANKING & TRUST 2.300% 10/15/18		12/11/2017	FIFTH THIRD SECURITIES		802,848	800,000	2,964
080555-AF-2	BELO A H CORP 7.250% 09/15/27		08/01/2017	Various		1,920,724	1,683,000	46,894
08579J-AU-6	BERRY PLASTICS TL N 1L 01/19/24		08/10/2017	Various		997,500	997,500	0
09518D-AF-4	BLOUNT INTERNATIONAL INC TL B 1L 04/12/23		11/03/2017	BARCLAYS		498,750	500,000	0
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/13/23		04/12/2017	BANK of AMERICA SEC		1,995,000	1,995,000	0
10524M-AN-7	BRAND ENERGY & INFRASTURCTURE TL 1L 06/21/24		07/24/2017	GOLDMAN SACHS INTERNATIONAL		990,000	1,000,000	0
105340-AQ-6	BRANDYWINE OPER PARTNERS 3.950% 11/15/27		11/09/2017	BANK of AMERICA SEC		4,962,500	5,000,000	0
12505M-AD-8	OUTFRONT MEDIA CAPITAL L TL B 1L 03/10/24		03/23/2017	Morgan Stanley		498,750	500,000	0
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		05/04/2017	Various		25,533	25,533	0
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		06/30/2017	Various		196,784	196,785	0
12636Y-AB-8	CRH AMERICA FINANCE INC 4.400% 05/09/47		06/21/2017	WELLS FARGO		5,206,500	5,000,000	28,722
126408-HC-0	CSX CORP 3.950% 05/01/50		09/27/2017	JEFFERIES & CO		544,597	571,000	9,272
126408-HF-3	CSX CORP 3.800% 11/01/46		10/03/2017	Various		8,139,013	8,420,000	136,872
12770Q-AJ-4	CZR 2017-VICI C 4.138% 10/15/34		11/09/2017	J P MORGAN SEC FIXED INC		11,329,967	11,000,000	36,671
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		11/02/2017	MORGAN STANLEY FIXED INC		4,896,276	4,900,000	8,983
14042E-4L-1	CAPITAL ONE NA 1.650% 02/05/18		12/05/2017	FIFTH THIRD SECURITIES		1,434,782	1,435,000	8,004
14149Y-BM-9	CARDINAL HEALTH INC 4.368% 06/15/47		06/01/2017	GOLDMAN SACHS		5,000,000	5,000,000	0
14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		09/20/2017	CREDIT SUISSE FIRST BOSTON		498,750	500,000	0
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/07/24		04/27/2017	Various		500,000	500,000	0
151020-AU-8	CELGENE CORP 5.000% 08/15/45		09/27/2017	MORGAN STANLEY FIXED INC		2,834,500	2,500,000	15,278
15189X-AQ-1	CENTERPOINT ENER HOUSTON 2.400% 09/01/26		12/26/2017	WELLS FARGO		5,728,965	6,035,000	47,073

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		06/19/2017	BANK of AMERICA SEC		3,980,000	4,000,000	0
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		12/04/2017	Various		2,072,813	2,073,000	2,717
171340-AM-4	CHURCH & DWIGHT CO INC 1.517% 01/25/19		07/20/2017	BANK of AMERICA SEC		2,300,000	2,300,000	0
172062-AE-1	CINCINNATI FINANCIAL 6.125% 11/01/34		07/10/2017	IMPERIAL CAPITAL LLC		6,085,200	5,000,000	61,250
17325F-AG-3	CITIBANK NA 1.860% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		3,700,000	3,700,000	0
18449E-AE-0	CLEAN HARBORS INC TL B 1L 06/30/24		07/14/2017	GOLDMAN SACHS INTERNATIONAL		498,750	500,000	0
19933M-AJ-2	COLUMBUS MCKINNON TL B 1L 01/20/24		02/03/2017	CLIC II-CONTRIBUTION		497,500	500,000	0
20030N-BZ-3	COMCAST CORP 4.000% 08/15/47		08/07/2017	CITIGROUP GLOBAL MKTS		4,958,450	5,000,000	1,667
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		05/04/2017	BANK of AMERICA SEC		2,940,000	3,000,000	0
21036P-AP-3	CONSTELLATION BRANDS 4.750% 12/01/25		12/14/2017	BANK of AMERICA SEC		13,684,362	12,392,000	27,796
210518-DA-1	CONSUMERS ENERGY CO 3.950% 07/15/47		02/15/2017	WELLS FARGO		4,979,100	5,000,000	0
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN 5.000% 03/15/24		03/03/2017	ADVANTUS CAPITAL MANAGEMENT		200,000	200,000	0
233331-AY-3	DTE ENERGY COMPANY 2.850% 10/01/26		12/26/2017	WELLS FARGO		4,800,750	5,000,000	34,438
23338D-AM-8	DXP Enterprises TL B 1L 08/16/23		09/13/2017	GOLDMAN SACHS		990,000	1,000,000	0
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		12/11/2017	SUSQUEHANNA		499,935	500,000	2,315
256604-BF-5	DOLE FOODS CO TL B 1L 03/23/24		04/18/2017	Morgan Stanley		497,500	500,000	0
26817H-AL-4	DYNEGY INC TL C 1L 02/07/24		12/20/2017	Various		907,572	907,572	0
26852B-AN-9	EIG INVESTORS CORP(ENDURANCE) TL 1L 02/09/23		06/14/2017	Various		434,738	434,738	0
26928B-AH-2	EW SCRIPPS CO TL B 1L 10/02/24		10/18/2017	WELLS FARGO		998,750	1,000,000	0
278865-AZ-3	ECOLAB INC 3.950% 12/01/47		11/16/2017	CREDIT SUISSE FIRST BOSTON		6,963,390	7,000,000	0
278865-BB-5	ECOLAB INC 3.250% 12/01/27		11/16/2017	J P MORGAN SEC FIXED INC		4,984,750	5,000,000	0
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		06/02/2017	BANK of AMERICA SEC		748,125	750,000	0
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		11/30/2017	MARKET AXESS		1,202,724	1,200,000	7,453
32007U-BW-8	FIRST DATA CORP TL 1L 07/10/22		11/01/2017	Various		1,106,706	1,106,706	0
32007U-BX-6	FIRST DATA CORP TL 1L 04/26/24		11/15/2017	Various		922,931	922,931	0
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		06/29/2017	CREDIT SUISSE FIRST BOSTON		7,610,449	7,500,000	71,515
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		06/29/2017	CREDIT SUISSE FIRST BOSTON		2,069,766	2,000,000	25,182
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		2,064,660	2,000,000	45,000
34959J-AH-1	FORTIVE CORPORATION 4.300% 06/15/46		11/30/2017	BARCLAYS		5,263,550	5,000,000	100,931
375558-BN-2	GILEAD SCIENCES INC 1.795% 09/20/18		09/14/2017	BANK of AMERICA SEC		1,500,000	1,500,000	0
375558-BQ-5	GILEAD SCIENCES INC 1.875% 09/20/19		09/14/2017	BANK of AMERICA SEC		1,500,000	1,500,000	0
37943V-BF-9	GLOBAL PAYMENTS INC TL B 1L 04/22/23		05/03/2017	Various		369,252	369,252	0
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		5,831,088	5,800,000	36,351
39154E-AF-8	GREATBATCH INC TL B 1L 10/27/22		11/07/2017	Various		404,694	404,694	0
39843P-AD-5	GRIFOLS WORLDWIDE OPERAT TL B 1L 01/31/25		03/14/2017	NOMURA SECURITIES INTERNATIONA		498,750	500,000	0
404122-AV-5	HCA INC TL B9 1L 03/18/23		03/20/2017	Various		332,488	332,488	0
40416V-AB-1	CD&R WATERWORKS TL B 1L 08/01/24		08/16/2017	JPM FUNDS RECAP		498,750	500,000	0
42206J-AS-1	HD SUPPLY INC TL B4 1L 10/17/23		08/31/2017	Various		1,985,000	1,985,000	0
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		10/12/2017	SEAPORT GROUP LLC		1,615,632	1,600,000	1,393
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/23		03/16/2017	Various		344,422	344,422	0
437076-BF-8	HOME DEPOT 4.400% 03/15/45		01/12/2017	JEFFERIES & CO		5,363,150	5,000,000	75,167
44043V-AH-1	HORIZON PHARMA INC TL B 1L 03/29/24		10/23/2017	Various		995,000	995,000	0
44108H-AH-4	HOSTESS BRANDS LLC TL 1L 08/22/22		11/20/2017	Various		1,990,013	1,990,013	0
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/22/23		06/13/2017	BANK of AMERICA SEC		498,750	500,000	0
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		03/07/2017	Various		402,728	402,728	0
44988E-AC-7	INC RESEARCH TL B 1L 06/26/24		08/10/2017	GOLDMAN SACHS		998,750	1,000,000	0
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		10/01/2017	Interest Capitalization		5,141	5,141	0
458140-AY-6	INTEL CORPORATION 4.100% 05/11/47		05/08/2017	J P MORGAN SEC FIXED INC		9,941,900	10,000,000	0
46611N-AJ-2	JC PENNEY CORP INC TL B 1L 06/23/23		05/24/2017	JPM FUNDS RECAP		997,500	1,000,000	0
47009Y-AJ-6	PHARMACEUTICAL PRODUCT DEV TL 1L 08/18/22		05/30/2017	Various		619,272	619,272	0
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		06/29/2017	BARCLAYS		3,001,875	3,000,000	0
478160-CM-4	JOHNSON & JOHNSON 3.500% 01/15/48		11/08/2017	J P MORGAN SEC FIXED INC		8,966,070	9,000,000	0
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L 03/09/23		05/31/2017	Various		182,778	182,778	0
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.590% 05/01/37		04/11/2017	PNC CAPITAL MARKETS		5,100,000	5,100,000	1,161
49427R-AM-4	KILROY REALTY LP 3.450% 12/15/24		12/15/2017	SUNTRUST		15,005,390	15,000,000	11,500
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		1,145,969	1,100,000	1,123
50219C-AD-7	LSC COMMUNICATIONS INC TL B 1L 09/30/22		11/17/2017	Various		833,333	833,333	0
51783Q-AN-8	LAS VEGAS SANDS LLC TL 1L 03/24/24		05/01/2017	Various		1,498,744	1,496,250	0
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		10/01/2017	Interest Capitalization		1,131	1,131	0
52729K-AN-6	LEVEL 3 FINANCING INC TL B 1L 02/15/24		03/29/2017	BANK of AMERICA SEC		698,250	700,000	0
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		12/04/2017	Various		5,948,036	5,950,000	15,016
55280F-AJ-0	MA FINANCE CO LLC(MICRO FOCUS) TL B2 1L 11/20/21		04/28/2017	Various		465,812	465,812	0
55281F-AA-8	MCFCL 2017-3A A 3.258% 10/20/29		08/09/2017	WELLS FARGO		14,000,000	14,000,000	0
55377G-AJ-2	MTL PUBLISHING LLC TI 1I 08/20/23		12/18/2017	Various		1,667,624	1,667,624	0
573284-AU-0	MARTIN MARIETTA MATERIALS 4.250% 12/15/47		12/06/2017	J P MORGAN SEC FIXED INC		10,964,910	11,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57665V-AD-9	MATCH GROUP INC TL B 1 L 11/16/22		08/17/2017	JPM FUNDS RECAP		499,375	500,000	0
57906P-AC-3	MCAFEE LLC TL B 1L 09/28/24		10/12/2017	Morgan Stanley		1,980,000	2,000,000	0
58446H-AQ-5	MEDIACOM BRDBND LLC/CORP TL K 1L 02/19/24		02/15/2017	J P MORGAN SEC FIXED INC		498,750	500,000	0
58462Q-AC-5	MEDICAL SOLUTIONS HOLDIN TL 1L 06/14/24		07/10/2017	UBS WARBURG		248,750	250,000	0
585055-BU-9	MEDTRONIC INC 4.625% 03/15/45		03/14/2017	MORGAN STANLEY FIXED INC		1,040,460	1,000,000	257
58515U-AP-4	MEG ENERGY TL B 1L 12/31/23		02/16/2017	BARCLAYS		2,013,750	2,000,000	0
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		12/13/2017	Various		4,639,469	4,640,000	28,753
59217G-BQ-1	MET LIFE GLOB 1.950% 12/03/18		12/04/2017	FIFTH THIRD SECURITIES		650,585	650,000	106
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		01/30/2017	HONG KONG SHANGHAI BK		9,973,100	10,000,000	0
62538L-AJ-3	MULTI-COLOR CORP TL B 1L 09/20/24		11/10/2017	BANK of AMERICA SEC		3,000,000	3,000,000	0
629377-CC-4	NRG ENERGY INC 6.625% 01/15/27		04/25/2017	Tax Free Exchange		551,323	550,000	10,122
63536S-AA-7	NATL CITY BK OF INDIANA 4.250% 07/01/18		11/30/2017	WELLS FARGO		324,154	320,000	113
63937Y-AE-1	NAVISTAR TL B 1L 11/03/24		11/17/2017	JPM FUNDS RECAP		1,492,500	1,500,000	0
64072U-AE-2	CSC HOLDINGS INC TL B-DD 1L 07/15/25		04/27/2017	JPM FUNDS RECAP		995,000	1,000,000	0
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% 09/01/18		12/04/2017	FIFTH THIRD SECURITIES		895,054	897,000	3,862
65409Y-BE-4	NIELSEN FINANCE LLC/CO TL B4 1L 10/04/23		04/13/2017	Various		995,000	995,000	0
654740-BE-8	NSANY 2.376% 09/28/22		09/25/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0
664397-AJ-5	NORTHEAST UTILITIES 1.450% 05/01/18		12/13/2017	FIFTH THIRD SECURITIES		1,118,298	1,120,000	1,985
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		05/03/2017	BANK of AMERICA SEC		3,000,000	3,000,000	0
666807-BP-6	NORTHROP GRUMMAN CORP 4.030% 10/15/47		10/10/2017	J P MORGAN SEC FIXED INC		4,992,200	5,000,000	0
67103G-AA-7	OSF FINANCE VRDN 1.580% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		3,500,000	3,500,000	1,640
675553-AA-9	OCHSNER CLINIC FND 5.897% 05/15/45		06/02/2017	HILLTOP SECURITIES INC.		289,810	240,000	865
678858-BR-1	OKLAHOMA GAS & ELECTRIC 4.150% 04/01/47		06/05/2017	Various		3,365,988	3,275,000	22,439
68218E-AF-1	ON SEMICONDUCTOR CORP TL B 1L 03/31/23		11/30/2017	Various		176,730	176,730	0
68389X-BJ-3	ORACLE CORP 4.000% 07/15/46		04/28/2017	Various		8,806,780	9,000,000	107,444
69946E-AT-8	PAREXEL TL B 1L 08/11/24		10/12/2017	BANK of AMERICA SEC		2,985,000	3,000,000	0
701094-AL-8	PARKER HANNIFIN 4.100% 03/01/47		12/11/2017	Tax Free Exchange		4,979,464	5,000,000	56,944
70213H-AD-0	PARTNERS HEALTHCARE SYST 3.765% 07/01/48		12/14/2017	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0
70454B-AS-8	PEABODY ENERGY CORP TL EXIT 1L 03/31/22		04/26/2017	Various		1,001,875	1,000,000	0
718172-BL-2	PHILIP MORRIS INTERNAT-W/I 4.250% 11/10/44		12/20/2017	BANK of AMERICA SEC		1,325,772	1,278,000	6,337
718546-AM-6	PHILLIPS 66 2.009% 04/15/19		04/11/2017	DEUTSCHE BANK		1,200,000	1,200,000	0
73744G-AJ-1	POST HOLDINGS INC TL B 1L 05/17/24		07/28/2017	CREDIT SUISSE FIRST BOSTON		1,496,250	1,500,000	0
74112C-AT-0	PRESTIGE BRANDS INC TL B4 1L 01/20/24		01/30/2017	BARCLAYS		498,750	500,000	0
74456Q-BF-2	PUBLIC SVC EL & GAS 4.000% 06/01/44		12/27/2017	MITSUBISHI UFJ SECURITIES		5,372,050	5,000,000	15,556
747525-AV-5	QUALCOMM 4.300% 05/20/47		05/19/2017	GOLDMAN SACHS		4,999,200	5,000,000	0
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		04/17/2017	Various		1,092,887	1,094,137	0
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		05/24/2017	UBS WARBURG		6,002,300	5,000,000	85,313
78466D-AZ-7	SS&C TECHNOLOGIES TL B1 1L 07/08/22		03/02/2017	Various		391,623	391,623	0
78466D-BA-1	SS&C TECHNOLOGIES TL B2 1L 07/08/22		03/02/2017	Various		37,583	37,583	0
79546K-AE-0	SALLY HOLDINGS/SALLY CAP TL B 1L 06/23/24		07/11/2017	JPM FUNDS RECAP		497,500	500,000	0
797440-BV-5	SAN DIEGO GAS & EL 3.750% 06/01/47		06/05/2017	GOLDMAN SACHS		4,977,700	5,000,000	0
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/24		03/06/2017	J P MORGAN SEC FIXED INC		497,500	500,000	0
81746J-AA-5	SEMT 2017-CH2 A1 4.000% 12/25/47		11/07/2017	WELLS FARGO		12,289,864	12,000,000	37,333
83417U-AG-1	SOLARWINDS HOLDINGS INC TL 1L 02/05/23		02/21/2017	Various		368,150	368,150	0
842400-GG-2	SOUTHERN CAL EDISON 4.000% 04/01/47		03/21/2017	J P MORGAN SEC FIXED INC		5,995,800	6,000,000	0
84756N-AC-3	SPECTRA ENERGY PARTNERS LP 2.950% 09/25/18		12/13/2017	FIFTH THIRD SECURITIES		1,379,727	1,370,000	8,981
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		02/10/2017	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0
855031-AP-5	STAPLES INC TL 1L 08/15/24		10/10/2017	UBS WARBURG		1,995,000	2,000,000	0
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	Various		2,719,127	2,600,000	28,456
86816X-AB-6	SUPERIOR INDUSTRIES INTE TL 1L 03/22/24		06/27/2017	CITIGROUP GLOBAL MKTS		990,000	1,000,000	0
87422L-AJ-9	TALEN ENERGY SUPPLY LLC TL B2 1L 04/06/24		04/06/2017	Morgan Stanley		990,000	1,000,000	0
88078F-BG-2	TEREX CORP TL 1L 01/31/24		08/17/2017	Various		498,750	498,750	0
88362W-AB-2	THERMON INDUSTRIES INC TL B 1L 10/26/24		11/09/2017	J P MORGAN SEC FIXED INC		497,500	500,000	0
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		540,747	522,007	0
89364M-BL-7	TRANSDIGM INC TL F 1L 06/09/23		11/30/2017	Various		473,697	473,697	0
89417E-AM-1	TRAVELERS COS INC 4.000% 05/30/47		05/15/2017	BANK of AMERICA SEC		1,991,320	2,000,000	0
89435T-AB-0	TRAVERSE MIDSTREAM TL B 1L 09/27/24		10/16/2017	DEUTSCHE BANK		497,500	500,000	0
90117P-AG-0	AOTA 2015-1211 XB 0.051% 08/10/35		07/07/2017	J P MORGAN SEC FIXED INC		105,272	29,615,000	458
902494-BD-4	TYSON FOODS INC 4.550% 06/02/47		05/23/2017	MORGAN STANLEY FIXED INC		7,953,280	8,000,000	0
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	TD SECURITIES		1,201,764	1,200,000	2,100
902973-AZ-9	U S BANCORP 5.300% Perpet.		02/02/2017	WELLS FARGO		7,017,500	7,000,000	0
90347B-AH-1	AXALTA COATING SYSTEMS US H TL 1L 06/30/24		05/22/2017	DEUTSCHE BANK		499,375	500,000	0
911312-BJ-4	UNITED PARCEL SERVICE 1.785% 04/01/23		11/09/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0
911312-BK-1	UNITED PARCEL SERVICE 2.500% 04/01/23		11/09/2017	J P MORGAN SEC FIXED INC		9,555,478	9,585,000	0
911312-BM-7	UNITED PARCEL SERVICE 3.050% 11/15/27		12/15/2017	JEFFERIES & CO		4,919,208	4,900,000	14,530

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
913017-CJ-6	UNITED TECHNOLOGIES 3.750% 11/01/46		01/12/2017	GOLDMAN SACHS		4,834,950	5,000,000	40,104
91324P-DF-6	UNITEDHEALTH GROUP INC 3.750% 10/15/47		10/18/2017	US BANCORP		4,953,800	5,000,000	0
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		12/08/2017	BANK of AMERICA SEC		997,500	1,000,000	0
92210M-AU-8	VANTIV LLC TL B 1L 08/07/24		10/17/2017	Morgan Stanley		778,903	780,855	0
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		12,933,781	13,266,000	291,814
92855L-AF-3	VIZIENT INC TL B 1L 02/13/23		05/02/2017	Various		519,113	519,113	0
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		10/18/2017	Cantor Fitzgerald Fixed		5,071,500	5,000,000	78,125
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		05/08/2017	CITIBANK		497,500	500,000	0
95075E-AC-3	WERNER FINCO LP TL 1L 06/23/24		07/28/2017	JPM FUNDS RECAP		1,485,000	1,500,000	0
960413-AU-6	WESTLAKE CHEMICAL CORP 4.375% 11/15/47		11/13/2017	BANK of AMERICA SEC		3,959,160	4,000,000	0
96758D-BA-0	WIDEOPENWEST TL B 1L 08/19/23		07/17/2017	Various		1,488,750	1,488,750	0
98379E-AD-8	XPO LOGISTICS INC TL B 1L 10/30/21		03/16/2017	Various		1,250,000	1,250,000	0
98919M-AP-0	ZAYO GROUP LLC TL B2 1L 01/19/24		07/28/2017	Various		857,481	857,481	0
C6901L-AE-7	BURGER KING TL B 1L 02/16/24		05/19/2017	Various		1,498,981	1,500,000	0
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		03/21/2017	Various		322,850	322,850	0
G7739P-AJ-9	CORAL-US CO-BORROWER LLC TL B3 1L 01/19/25		06/07/2017	BANK OF NOVA SCOTIOA		2,985,000	3,000,000	0
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TL K 1L 01/31/26		11/30/2017	BANK OF NOVA SCOTIOA		1,995,000	2,000,000	0
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 05/30/22		07/11/2017	JEFFERIES & CO		980,000	1,000,000	0
35100D-AR-7	FOUR SEASONS HOLDINGS INC TL 1L 11/30/23		01/01/2017	Various		995,000	1,000,000	0
867224-AB-3	SUNCOR ENERGY INC 4.000% 11/15/47	A	11/08/2017	CITIGROUP GLOBAL MKTS		6,964,860	7,000,000	0
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/22/2017	SUSQUEHANNA		836,528	800,000	1,444
90388H-AB-1	ULTRA PETROLEUM CORP TL RBL-EXIT 1L 04/12/24		04/17/2017	BARCLAYS		1,980,000	2,000,000	0
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/16/23	A	07/21/2017	Various		995,000	995,000	0
012605-AA-9	ALBEA BEAUTY HOLDINGS SA TL B 1L 04/12/24	C	06/16/2017	GOLDMAN SACHS FINANCIAL		1,990,000	2,000,000	0
00437M-AB-0	ACCUDYNE INDUSTRIES BOR TL B 1L 08/02/24	C	08/28/2017	Morgan Stanley		249,375	250,000	0
00507U-AM-3	ALLERGAN FUNDING SCS 2.350% 03/12/18	D	06/05/2017	BANK of AMERICA SEC		9,173,550	9,130,000	51,255
04044P-AD-6	ARISTOCRAT INTERNATIONAL PTY TL B2 1L 10/20/21	D	03/03/2017	Various		462,174	462,174	0
04044P-AE-4	ARISTOCRAT INTERNATIONAL PT TL B 1L 09/19/24	C	10/25/2017	UBS WARBURG		498,750	500,000	0
06738E-AF-2	BARCLAYS PLC 2.000% 03/16/18	D	03/28/2017	BROWNSTONE INV GROUP,LLC		1,752,153	1,750,000	1,458
12549A-AN-0	CIFC 2013-1A A2R 3.104% 07/16/30	D	07/21/2017	J P MORGAN SEC FIXED INC		3,500,000	3,500,000	0
12625G-AC-8	CNOOC 3.000% 05/09/23	D	12/15/2017	UBS WARBURG		3,883,952	3,905,000	13,017
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L 06/15/20	C	04/28/2017	Various		1,453	1,453	0
21987B-AW-8	CODELCO INC 3.625% 08/01/27	D	07/25/2017	HONG KONG SHANGHAI BK		5,894,220	6,000,000	0
225460-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	12/15/2017	NOMURA SECURITIES INTERNATIONA		5,195,900	5,000,000	50,347
225460-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	12/19/2017	MARKET AXESS		6,247,781	6,250,000	10,384
25156P-AT-0	DEUTSCHE TELEKOM 2.063% 09/19/19	D	08/30/2017	RBC/DAIN		1,503,675	1,500,000	5,582
268789-AA-2	E.ON INTL FINANCE BV 5.800% 04/30/18	D	11/30/2017	PIERPONT SECURITIES		1,269,763	1,250,000	6,847
40052V-AE-4	GRUPO BIMBO SAB DE CV 4.700% 11/10/47	D	11/07/2017	HONG KONG SHANGHAI BK		14,966,400	15,000,000	0
404280-BK-4	HSBC HOLDINGS PLC-SPONS 4.041% 03/13/28	D	03/06/2017	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0
456837-AJ-2	ING GROEP N V 2.843% 03/29/22	D	03/21/2017	J P MORGAN SEC FIXED INC		15,000,000	15,000,000	0
46611V-AT-2	JBS USA LUX SA TL B 1L 10/30/22	D	02/08/2017	BARCLAYS		2,000,000	2,000,000	0
65590A-DM-5	NORDEA BANK AB NEW YORK 1.855% 03/07/19	D	03/02/2017	RBC/DAIN		2,700,000	2,700,000	0
673898-AU-6	OAKCL 2014-2A A2BR 3.662% 10/20/26	D	02/17/2017	CITIGROUP GLOBAL MKTS		7,000,000	7,000,000	39,247
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,317,701	1,275,000	0
75625Q-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	D	12/13/2017	FIFTH THIRD SECURITIES		1,001,900	1,000,000	4,958
76676V-AA-2	RIN 2017-1A A 2.865% 10/20/28	D	09/25/2017	BARCLAYS		13,000,000	13,000,000	0
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	05/09/2017	JPM FUNDS RECAP		497,500	500,000	0
L9308U-AJ-9	TRAVELPORT FINANCE LUXEMBOURG TL 1L 09/02/21	D	08/02/2017	Various		429,030	429,030	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						651,868,277	676,974,526	2,098,801
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		01/19/2017	CREDIT SUISSE FIRST BOSTON	0.000	5,009,987	0	0
8199999. Subtotal - Bonds - SVO Identified Funds						5,009,987	0	0
8399997. Total - Bonds - Part 3						732,424,266	751,621,587	2,159,236
8399998. Total - Bonds - Part 5						153,373,161	153,444,273	623,436
8399999. Total - Bonds						885,797,427	905,065,860	2,782,672
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED		08/24/2017	ADVANTUS CAPITAL MANAGEMENT	19,300.000	481,205	0.00	0
054937-87-5	BB&T CORPORATION PFD		03/06/2017	ROBERT W. BAIRD	250,000.000	6,270,490	0.00	0
19625W-88-0	COLONY NORTHSTAR INC-CLASS A PREFERRED		01/11/2017	Tax Free Exchange	27,400.000	682,175	0.00	0
26884U-50-5	EPR PROPERTIES PREFERRED		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	15,700.000	391,887	0.00	0
29364D-10-0	ENTERGY ARKANSAS INC PFD		05/02/2017	WELLS FARGO	100,000.000	2,316,000	0.00	0
29364N-10-8	ENTERGY MISSISSIPPI INC PFD		05/03/2017	WELLS FARGO	100,000.000	2,312,000	0.00	0
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD		05/03/2017	WELLS FARGO	100,000.000	2,302,000	0.00	0
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED		09/26/2017	ADVANTUS CAPITAL MANAGEMENT	9,600.000	240,000	0.00	0
49456B-20-0	KINDER MORGAN PRD		05/19/2017	ADVANTUS CAPITAL MANAGEMENT	1,200.000	55,004	0.00	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B		08/23/2017	Tax Free Exchange	41,309.000	199,998	0.00	0
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		10/25/2017	ADVANTUS CAPITAL MANAGEMENT	1,100.000	27,441	0.00	0
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	13,400.000	334,964	0.00	0
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		09/08/2017	ADVANTUS CAPITAL MANAGEMENT	1,300.000	33,272	0.00	0
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED		11/02/2017	ADVANTUS CAPITAL MANAGEMENT	8,200.000	205,000	0.00	0
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		04/10/2017	ADVANTUS CAPITAL MANAGEMENT	1,100.000	28,018	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						15,879,454	XXX	0
8999997. Total - Preferred Stocks - Part 3						15,879,454	XXX	0
8999998. Total - Preferred Stocks - Part 5						207,467	XXX	0
8999999. Total - Preferred Stocks						16,086,921	XXX	0
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		12/19/2017	Various	31,100.000	688,144		0
00130H-10-5	AES CORP		09/21/2017	Various	64,176.000	727,236		0
008492-10-0	AGREE REALTY CORP REIT		10/31/2017	ADVANTUS CAPITAL MANAGEMENT	3,100.000	143,046		0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		11/14/2017	ADVANTUS CAPITAL MANAGEMENT	6,900.000	317,413		0
03027X-10-0	AMERICAN TOWER CORP REIT		12/28/2017	Various	21,101.000	3,027,217		0
032654-10-5	ANALOG DEVICES		07/28/2017	BNY CONVERG-SOFT	15,351.000	1,214,941		0
03350F-10-6	ANDEAVOR LOGISTICS LP		11/24/2017	Various	81,273.000	3,717,510		0
03350F-10-6	ANDEAVOR LOGISTICS LP		08/02/2017	Tax Free Exchange	56,849.000	2,824,317		0
03675Y-10-3	ANTERO MIDSTREAM GP LP		12/28/2017	Various	453,688.000	8,610,460		0
03784Y-20-0	APPLE HOSPITALITY REIT INC REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	19,000.000	359,857		0
03836W-10-3	AQUA AMERICA INC		10/24/2017	KNIGHT SECURITIES	11,946.000	419,931		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		10/16/2017	S. G. COWEN SECURITIES CORP.	11,061.000	1,267,288		0
053484-10-1	AVALON BAY COMMUNITIES REIT		12/08/2017	Various	3,800.000	677,462		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		09/27/2017	Various	3,168.000	544,630		0
09075E-10-0	BIOVERATIV INC		02/07/2017	Spin Off	14,733.000	644,079		0
09247X-10-1	BLACKROCK INC		03/21/2017	BNY CONVERG-SOFT	6,234.000	2,358,385		0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	6,800.000	216,761		0
10316T-10-4	BOX INC - CLASS A		11/08/2017	PRIVATE EQUITY DIST	27,293.000	539,401		0
105368-20-3	BRANDYWINE REALTY TRUST REIT		03/28/2017	ADVANTUS CAPITAL MANAGEMENT	2,900.000	46,476		0
12514G-10-8	CDW CORP/DE		01/24/2017	PRIVATE EQUITY DIST	6,218.000	262,431		0
126650-10-0	CVS CORP		07/28/2017	BNY CONVERG-SOFT	22,794.000	1,816,673		0
133131-10-2	CAMDEN PROPERTY TRUST REIT		11/20/2017	ADVANTUS CAPITAL MANAGEMENT	7,900.000	685,471		0
16208T-10-2	CHATHAM LODGING TRUST REIT		05/11/2017	ADVANTUS CAPITAL MANAGEMENT	2,600.000	49,534		0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		12/28/2017	Various	94,600.000	2,734,793		0
16411R-20-8	CHENIERE ENERGY INC		10/26/2017	S. G. COWEN SECURITIES CORP.	2,729.000	121,055		0
165240-10-2	CHESAPEAKE LODGING TRUST REIT		06/01/2017	ADVANTUS CAPITAL MANAGEMENT	4,200.000	99,379		0
19625W-10-4	COLONY NORTHSTAR INC-CLASS A REIT		12/21/2017	ADVANTUS CAPITAL MANAGEMENT	24,600.000	321,526		0
19625W-10-4	COLONY NORTHSTAR INC-CLASS A REIT		01/12/2017	Taxable Exchange	43,626.000	629,087		0
20030N-10-1	COMCAST CORP CL A		02/21/2017	Stock Split	137,969.000	0		0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		07/21/2017	ADVANTUS CAPITAL MANAGEMENT	11,600.000	272,020		0
21870Q-10-5	CORESITE REALTY CORP REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	1,900.000	205,064		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/28/2017	ADVANTUS CAPITAL MANAGEMENT	19,200.000	608,951		0
22822V-10-1	CROWN CASTLE INTL CORP REIT		07/21/2017	ADVANTUS CAPITAL MANAGEMENT	7,200.000	680,741		0
229663-10-9	CUBESMART REIT		06/28/2017	ADVANTUS CAPITAL MANAGEMENT	5,000.000	123,435		0
23283R-10-0	CYRUSONE INC REIT		12/15/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	17,739		0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		12/11/2017	Various	84,133.000	2,945,921		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	5,700.000	670,565		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/13/2017	Taxable Exchange	5,068.000	615,965		0
25746U-10-9	DOMINION RESOURCES		10/10/2017	ADVANTUS CAPITAL MANAGEMENT	5,100.000	395,801		0
26078J-10-0	DOWDUPONT INC COMMON		09/01/2017	Taxable Exchange	38,896.000	2,613,033		0
264411-50-5	DUKE WEEKS REALTY CORP REIT		11/29/2017	ADVANTUS CAPITAL MANAGEMENT	8,400.000	241,218		0
26441C-20-4	DUKE ENERGY		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	2,900.000	248,950		0
26831*-10-0	EVERYTHING BUT THE HOUSE		08/23/2017	Tax Free Exchange	1,799,853.000	4,388,337		0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/28/2017	Various	95,200.000	6,877,882		0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		12/28/2017	ADVANTUS CAPITAL MANAGEMENT	6,200.000	227,711		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		09/20/2017	Various	934,857.000	16,326,478		0
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		12/28/2017	Various	696,514.000	11,779,180		0
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		04/28/2017	Taxable Exchange	25,791.000	617,437		0
29336U-10-7	ENLINK MISTREAM PARTNER LP		10/02/2017	Various	279,730.000	4,470,941		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/29/2017	Various	418,210.000	10,195,860		0
30161N-10-1	EXELON CORP		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	9,800.000	355,162		0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		05/05/2017	ADVANTUS CAPITAL MANAGEMENT	1,300.000	96,094		0
30303M-10-2	FACEBOOK INC-A		09/27/2017	Various	82,741.000	12,606,063		0
36174X-10-1	GGP INC REIT		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	11,200.000	262,688		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36174X-10-1	GGP INC REIT		01/27/2017	Tax Free Exchange	45,346.000	1,128,864		0
371927-10-4	GENESIS ENERGY L.P.		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	12,800.000	307,832		0
38174@-10-8	Golub Capital Investment Corpo		12/21/2017	PRIVATE PLACEMENT	16,000.000	240,000		0
38174@-10-8	Golub Capital Investment Corpo		08/31/2017	Tax Free Exchange	18,000.000	270,000		0
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	15,800.000	292,377		0
391164-10-0	GREAT PLAINS ENERGY INC		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	21,900.000	652,556		0
40414L-10-9	HCP INC REIT		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	8,500.000	234,898		0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	18,500.000	425,970		0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		10/20/2017	ADVANTUS CAPITAL MANAGEMENT	25,405.000	745,227		0
427825-50-0	HERSHA HOSPITALITY TRUST REIT		10/10/2017	ADVANTUS CAPITAL MANAGEMENT	12,300.000	228,811		0
431284-10-8	HIGHWOODS PROPERTY		10/31/2017	ADVANTUS CAPITAL MANAGEMENT	9,000.000	449,706		0
437076-10-2	HOME DEPOT		03/21/2017	BNY CONVERG-SOFT	16,079.000	2,359,650		0
44106M-10-2	HOSPITALITY PROP TRUST REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	9,800.000	287,943		0
44107P-10-4	HOST HOTELS & RESORTS INC		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	11,600.000	230,182		0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		09/21/2017	ADVANTUS CAPITAL MANAGEMENT	4,600.000	147,878		0
46284V-10-1	IRON MOUNTAIN INC REIT		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	12,600.000	466,572		0
46590V-10-0	JBG SMITH PROPERTIES REIT		07/18/2017	Spin Off	5,274.000	173,279		0
46625H-10-0	JP MORGAN CHASE & CO		12/28/2017	S. G. COWEN SECURITIES CORP.	49,848.000	5,369,527		0
478160-10-4	JOHNSON & JOHNSON		06/20/2017	BNY CONVERG-SOFT	1,492.000	200,477		0
49446R-10-9	KIMCO REALTY CORP		10/04/2017	ADVANTUS CAPITAL MANAGEMENT	17,800.000	343,848		0
49456B-10-1	KINDER MORGAN		12/08/2017	ADVANTUS CAPITAL MANAGEMENT	16,000.000	301,251		0
49803T-30-0	KITE REALTY GROUP TRUST REIT		11/14/2017	ADVANTUS CAPITAL MANAGEMENT	14,500.000	287,008		0
505743-10-4	LADDER CAPITAL CORP-REIT REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	12,000.000	164,062		0
517942-10-8	LASALLE HOTEL PROPERTIES REIT		09/06/2017	ADVANTUS CAPITAL MANAGEMENT	4,900.000	137,378		0
531172-10-4	LIBERTY PROPERTY TRUST REIT		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	2,400.000	104,471		0
53223X-10-7	LSI		12/14/2017	ADVANTUS CAPITAL MANAGEMENT	2,400.000	212,973		0
55336V-10-0	MPLX LP LIMITED PARTNERS		12/29/2017	Various	176,152.000	6,138,556		0
554382-10-1	MACERICH CO/THE REIT		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	3,100.000	198,187		0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		12/28/2017	Various	23,898.000	1,752,034		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/27/2017	Various	22,754.000	1,548,145		0
58933Y-10-5	MERCK & CO INC		01/25/2017	BANK OF NEW YORK	37,418.000	2,287,549		0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		12/01/2017	Various	609,534.000	6,029,088		0
62942X-30-6	NRG YIELD INC-CLASS A COMMON		11/30/2017	ADVANTUS CAPITAL MANAGEMENT	9,100.000	150,365		0
637417-10-6	NATL RETAIL PROP REIT		06/26/2017	ADVANTUS CAPITAL MANAGEMENT	7,100.000	274,910		0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		11/27/2017	Various	13,850.000	552,190		0
681936-10-0	OMEGA HEALTHCARE REIT		12/28/2017	ADVANTUS CAPITAL MANAGEMENT	5,100.000	146,716		0
69007J-10-6	OUTFRONT MEDIA INC REIT		12/28/2017	Various	11,500.000	271,431		0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		12/19/2017	Various	7,500.000	151,694		0
70338P-10-0	PATTERN ENERGY GROUP INC		08/21/2017	Various	20,000.000	484,389		0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		03/21/2017	ADVANTUS CAPITAL MANAGEMENT	2,300.000	63,859		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	17,200.000	315,296		0
723484-10-1	PINNACLE WEST CAP CORP		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	2,200.000	187,388		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	16,200.000	334,574		0
741503-40-3	PRICELINE GROUP INC.		11/08/2017	RBC/DAIN	212.000	350,565		0
74340W-10-3	PROLOGIS INC REIT		03/28/2017	ADVANTUS CAPITAL MANAGEMENT	5,100.000	253,755		0
74460D-10-9	PUBLIC STORAGE INC REIT		11/14/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	171,007		0
758849-10-3	REGENCY CENTERS CORP REIT		06/01/2017	ADVANTUS CAPITAL MANAGEMENT	2,300.000	140,211		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		10/20/2017	ADVANTUS CAPITAL MANAGEMENT	18,531.000	371,268		0
776696-10-6	ROPER INDUSTRIES INC		01/23/2017	BANK OF NEW YORK	95,613.000	17,782,574		0
78440X-10-1	SL GREEN REALTY CORP REIT		11/02/2017	ADVANTUS CAPITAL MANAGEMENT	3,800.000	372,624		0
78462F-10-3	SPDR TRUST SERIES 1		12/27/2017	S. G. COWEN SECURITIES CORP.	81,537.000	21,788,643		0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	38,400.000	842,226		0
79466L-30-2	SALESFORCE.COM INC		06/20/2017	BNY CONVERG-SOFT	8,913.000	778,038		0
80589M-10-2	SCANA CORP		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	5,100.000	221,132		0
81663A-10-5	SEMGROUP CORP-CLASS A		11/29/2017	Various	189,377.000	4,743,619		0
82669G-10-4	SIGNATURE BANK		11/08/2017	Various	10,496.000	1,306,414		0
828806-10-9	SIMON PROPERTY GRP LP REIT		11/28/2017	Various	5,689.000	955,200		0
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	20,081.000	676,174		0
842587-10-7	SOUTHERN CO		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	7,300.000	361,743		0
844895-10-2	SOUTHWEST GAS		12/26/2017	Various	9,200.000	749,048		0
84756N-10-9	SPECTRA ENERGY PARTNERS LP		04/10/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	13,247		0
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		12/26/2017	ADVANTUS CAPITAL MANAGEMENT	11,119.000	282,965		0
85254J-10-2	STAG INDUSTRIAL INC REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	1,100.000	30,503		0
855244-10-9	STARBUCKS CORP		12/28/2017	Various	132,139.000	7,408,061		0
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		12/21/2017	ADVANTUS CAPITAL MANAGEMENT	13,300.000	292,525		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		11/28/2017	Various	23,600.000	358,412		0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		12/11/2017	ADVANTUS CAPITAL MANAGEMENT	5,000.000	83,172		0
87266J-10-4	TPI COMPOSITES INC		12/04/2017	Various	21,497.000	461,254		0
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		12/04/2017	Various	80,490.000	1,997,085		0
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		12/28/2017	Various	126,187.000	5,897,320		0
87612G-10-1	TARGA RESOURCES CORP		10/24/2017	Various	202,988.000	9,234,408		0
88160R-10-1	TESLA MOTORS INC		02/24/2017	PRIVATE EQUITY DIST	1,089.000	279,873		0
88160R-10-1	TESLA MOTORS INC		03/09/2017	Taxable Exchange	3,087.000	571,082		0
882508-10-4	TEXAS INSTRUMENTS		05/31/2017	BNY CONVERG-SOFT	54,723.000	4,482,387		0
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	42,506.000	1,151,913		0
902653-10-4	UDR INC REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	8,700.000	320,440		0
90343C-10-0	US AUTO PARTS NETWORK INC COMMON		05/18/2017	PRIVATE EQUITY DIST	36,021.000	139,401		0
911312-10-6	UNITED PARCEL SERVICE		10/16/2017	S. G. COWEN SECURITIES CORP.	2,790.000	330,113		0
91325V-10-8	UNITI GROUP INC NPV REIT		08/02/2017	ADVANTUS CAPITAL MANAGEMENT	20,249.000	532,525		0
91325V-10-8	UNITI GROUP INC NPV REIT		02/27/2017	Tax Free Exchange	5,800.000	147,040		0
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		12/12/2017	ADVANTUS CAPITAL MANAGEMENT	6,100.000	252,251		0
948741-10-3	WEINGARTEN REALTY INVST REIT		06/16/2017	ADVANTUS CAPITAL MANAGEMENT	6,700.000	211,983		0
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		12/06/2017	ADVANTUS CAPITAL MANAGEMENT	9,900.000	702,190		0
958254-10-4	WESTERN GAS PARTNERS LP		09/25/2017	ADVANTUS CAPITAL MANAGEMENT	6,600.000	357,495		0
962166-10-4	WEYERHAEUSER CO		12/27/2017	ADVANTUS CAPITAL MANAGEMENT	12,300.000	411,536		0
969457-10-0	WILLIAMS COS INC		12/28/2017	Various	32,256.000	952,840		0
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		12/28/2017	Various	285,610.000	10,904,143		0
984121-60-8	XEROX CORP		06/15/2017	Tax Free Exchange	31,593.000	754,605		0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		04/05/2017	BNY CONVERG-SOFT	196,646.000	5,151,799		0
G51502-10-5	JCI		06/05/2017	BNY CONVERG-SOFT	39,638.000	1,642,760		0
493271-10-0	KEYERA CORP		06/27/2017	NAT BK FINANCIAL EQ	150,100.000	4,463,892		0
706327-10-3	PEMBINA PIPELINE CORP		08/02/2017	NAT BK FINANCIAL EQ	30,096.000	1,036,156		0
45833V-10-9	INTER PIPELINE LTD		09/12/2017	RBC/DAIN	100,000.000	1,858,010		0
493271-10-0	KEYERA CORP		11/27/2017	RBC/DAIN	2,067.000	59,861		0
706327-10-3	PEMBINA PIPELINE CORP		11/30/2017	RBC/DAIN	4,000.000	137,287		0
493271-10-0	KEYERA CORP		09/20/2017	Stock Dividend	2,525.000	0		0
45833V-10-9	INTER PIPELINE LTD		11/18/2017	Stock Dividend	527.000	0		0
493271-10-0	KEYERA CORP		11/21/2017	Stock Dividend	1,208.000	0		0
45833V-10-9	INTER PIPELINE LTD		12/15/2017	Stock Dividend	1,035.000	0		0
374825-20-6	GIBSON ENERGY INC		11/09/2017	Various	80,973.000	1,154,542		0
14042M-10-2	CAPITAL POWER CORP		10/25/2017	Various	63,486.000	1,273,492		0
29250N-10-5	ENBRIDGE INC		11/30/2017	Various	17,090.000	620,108		0
021361-10-0	ALTAGAS LTD		12/28/2017	Various	25,235.000	572,307		0
021361-10-0	ALTAGAS LTD		11/27/2017	Stock Dividend	312.000	0		0
886453-10-9	TIDEWATER MIDSTREAM		12/05/2017	Various	3,220,266.000	3,593,828		0
Y3262R-10-0	HOEGH LNG PARTNERS LP	D	08/25/2017	Various	20,000.000	375,839		0
000000-00-0	SARANA MENARA NUSANTARA PT	B	09/22/2017	INSTINET	1,207,700.000	402,847		0
G8972T-10-6	TOWNGAS CHINA CO LTD	B	09/26/2017	Morgan Stanley	179,000.000	121,063		0
G5320C-10-8	KUNLUN ENERGY CO LTD	B	09/26/2017	Morgan Stanley	130,000.000	121,246		0
G8972T-10-6	TOWNGAS CHINA CO LTD	B	09/27/2017	Morgan Stanley	405,000.000	281,027		0
G5320C-10-8	KUNLUN ENERGY CO LTD	B	09/27/2017	Morgan Stanley	290,000.000	271,595		0
G3066L-10-1	ENN ENERGY HOLDINGS LTD	B	10/04/2017	INSTINET	51,000.000	367,367		0
G2113B-10-8	CHINA RESOURCES GAS GROUP LT	B	10/12/2017	CREDIT SUISSE FIRST BOSTON	124,000.000	441,817		0
G5320C-10-8	KUNLUN ENERGY CO LTD	B	10/17/2017	Morgan Stanley	102,000.000	98,504		0
Y3262R-10-0	HOEGH LNG PARTNERS LP	D	10/23/2017	Various	64,065.000	1,235,455		0
G8972T-10-6	TOWNGAS CHINA CO LTD	B	10/24/2017	INSTINET	28,000.000	22,009		0
G2113B-10-8	CHINA RESOURCES GAS GROUP LT	B	10/24/2017	INSTINET	4,000.000	14,908		0
G3066L-10-1	ENN ENERGY HOLDINGS LTD	B	10/24/2017	INSTINET	8,000.000	60,319		0
Y3262R-10-0	HOEGH LNG PARTNERS LP	D	10/25/2017	Various	8,517.000	163,407		0
G3066L-10-1	ENN ENERGY HOLDINGS LTD	B	10/26/2017	S. G. COWEN SECURITIES CORP.	20,000.000	147,942		0
G2113B-10-8	CHINA RESOURCES GAS GROUP LT	B	10/26/2017	S. G. COWEN SECURITIES CORP.	30,000.000	110,695		0
G8972T-10-6	TOWNGAS CHINA CO LTD	B	10/26/2017	S. G. COWEN SECURITIES CORP.	129,000.000	102,853		0
Y3262R-10-0	HOEGH LNG PARTNERS LP	D	11/09/2017	Various	90,000.000	1,665,573		0
G5320C-10-8	KUNLUN ENERGY CO LTD	B	12/07/2017	Morgan Stanley	254,000.000	229,308		0
904784-70-9	UNILEVER N V -NY SHARES	D	02/03/2017	BANK OF NEW YORK	41,036.000	1,685,591		0
G1151C-10-1	ACCENTURE PLC-CL A	D	10/16/2017	S. G. COWEN SECURITIES CORP.	10,229.000	1,421,419		0
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	12/01/2017	ADVANTUS CAPITAL MANAGEMENT	400.000	17,026		0
G37585-10-9	GASLOG LTD	D	12/04/2017	Various	85,304.000	1,547,205		0
Y09827-10-9	AVAGO TECHNOLOGIES LTD	D	12/28/2017	S. G. COWEN SECURITIES CORP.	10,334.000	2,684,671		0
Y2687W-10-8	GASLOG PARTNERS LP	D	10/30/2017	Various	122,922.000	2,899,155		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	11/02/2017	Various	84,000.000	890,041		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						288,924,784	XXX	0
19933*-10-2	Columbus Life Insurance Compan		12/05/2017	Capital Contribution	0.000	30,000,000		0
95956*-10-4	Western-Southern Life Assuranc		10/23/2017	Capital Contribution	0.000	36,100,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						66,100,000	XXX	0
112830-10-4	BROOKFIELD REAL ASSETS CLOSED END FUND		08/21/2017	Various	20,629.000	487,884		0
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		12/13/2017	DIVIDEND REINVESTMENT	9,251.000	229,238		0
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		12/27/2017	DIVIDEND REINVESTMENT	217,090.000	2,241,253		0
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I		12/27/2017	DIVIDEND REINVESTMENT	5,113.000	69,030		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/27/2017	TOUCHSTONE SECURITIES	667,998.000	6,961,575		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/27/2017	TOUCHSTONE SECURITIES	270,062.000	2,313,962		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	126,396.000	5,379,926		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	481,603.000	4,810,765		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/26/2017	TOUCHSTONE SECURITIES	17,420.000	487,693		0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	54,779.000	909,867		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	117,855.000	2,220,346		0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	304,542.000	2,875,703		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/26/2017	TOUCHSTONE SECURITIES	30,206.000	445,472		0
89155J-10-4	TOUCHSTONE SANDS CAPITAL INST GROWTH I		12/13/2017	TOUCHSTONE SECURITIES	563.000	13,279		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	349,556.000	3,252,408		0
922042-87-4	VANGUARD FTSE EUROPE ETF		06/06/2017	Various	595,560.000	33,510,484		0
9299999. Subtotal - Common Stocks - Mutual Funds						66,208,885	XXX	0
9799997. Total - Common Stocks - Part 3						421,233,669	XXX	0
9799998. Total - Common Stocks - Part 5						137,866,989	XXX	0
9799999. Total - Common Stocks						559,100,658	XXX	0
9899999. Total - Preferred and Common Stocks						575,187,579	XXX	0
9999999 - Totals						1,460,985,006	XXX	2,782,672

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176F-Z9-2	G2 #765168 4.584% 11/22/61		12/01/2017	Paydown		1,627,410	1,627,410	1,742,519	1,651,573	0	(24,163)	0	(24,163)	0	1,627,410	0	0	0	44,872	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2017	Paydown		83,455	83,455	83,559	83,537	0	(82)	0	(82)	0	83,455	0	0	0	1,199	01/15/2033
36202K-N5-0	G2 # 8512 3.500% 06/20/19		12/01/2017	Paydown		696	696	720	670	0	26	0	26	0	696	0	0	0	13	06/20/2019
36202K-UV-5	G2 # 8696 2.750% 09/20/25		12/01/2017	Paydown		3,198	3,198	3,290	3,040	0	158	0	158	0	3,198	0	0	0	35	09/20/2025
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		12/01/2017	Paydown		5,534	5,534	4,960	5,168	0	366	0	366	0	5,534	0	0	0	203	01/15/2024
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		12/01/2017	Paydown		1,293	1,293	1,159	1,207	0	86	0	86	0	1,293	0	0	0	46	02/15/2024
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		12/01/2017	Paydown		1,000	1,000	896	934	0	66	0	66	0	1,000	0	0	0	31	12/15/2023
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		12/01/2017	Paydown		2,600	2,600	2,330	2,430	0	170	0	170	0	2,600	0	0	0	63	11/15/2023
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		12/01/2017	Paydown		706	706	603	640	0	66	0	66	0	706	0	0	0	25	11/15/2023
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		12/01/2017	Paydown		530	530	475	495	0	35	0	35	0	530	0	0	0	19	02/15/2024
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		12/01/2017	Paydown		5,381	5,381	4,597	4,873	0	508	0	508	0	5,381	0	0	0	180	01/15/2024
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		12/01/2017	Paydown		2,799	2,799	2,509	2,615	0	184	0	184	0	2,799	0	0	0	99	12/15/2023
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		12/01/2017	Paydown		1,565	1,565	1,354	1,429	0	137	0	137	0	1,565	0	0	0	52	01/15/2024
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		12/01/2017	Paydown		13,052	13,052	11,241	11,862	0	1,190	0	1,190	0	13,052	0	0	0	444	04/15/2024
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		12/01/2017	Paydown		18,965	18,965	16,435	17,334	0	1,631	0	1,631	0	18,965	0	0	0	599	01/15/2024
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		12/01/2017	Paydown		5,741	5,741	5,146	5,353	0	389	0	389	0	5,741	0	0	0	137	05/15/2024
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		12/01/2017	Paydown		1,388	1,388	1,244	1,297	0	91	0	91	0	1,388	0	0	0	46	12/15/2023
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		12/01/2017	Paydown		632	632	566	591	0	41	0	41	0	632	0	0	0	19	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		12/01/2017	Paydown		1,599	1,599	1,433	1,494	0	105	0	105	0	1,599	0	0	0	39	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		12/01/2017	Paydown		701	701	629	656	0	46	0	46	0	701	0	0	0	25	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		12/01/2017	Paydown		5,567	5,567	4,814	5,084	0	483	0	483	0	5,567	0	0	0	196	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		12/01/2017	Paydown		620	620	556	579	0	41	0	41	0	620	0	0	0	22	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		12/01/2017	Paydown		669	669	600	625	0	44	0	44	0	669	0	0	0	24	12/15/2023
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		12/01/2017	Paydown		4,016	4,016	3,602	3,754	0	262	0	262	0	4,016	0	0	0	99	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		12/01/2017	Paydown		1,312	1,312	1,176	1,225	0	87	0	87	0	1,312	0	0	0	47	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		12/01/2017	Paydown		2,545	2,545	2,201	2,318	0	227	0	227	0	2,545	0	0	0	89	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		12/01/2017	Paydown		1,216	1,216	1,039	1,102	0	114	0	114	0	1,216	0	0	0	47	12/15/2023
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		12/01/2017	Paydown		3,349	3,349	3,002	3,129	0	220	0	220	0	3,349	0	0	0	139	12/15/2023
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		12/01/2017	Paydown		2,867	2,867	2,570	2,679	0	188	0	188	0	2,867	0	0	0	102	12/15/2023
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		12/01/2017	Paydown		4,147	4,147	3,717	3,874	0	273	0	273	0	4,147	0	0	0	141	12/15/2023
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		12/01/2017	Paydown		3,209	3,209	2,781	2,933	0	276	0	276	0	3,209	0	0	0	114	01/15/2024
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		12/01/2017	Paydown		3,846	3,846	3,326	3,510	0	336	0	336	0	3,846	0	0	0	137	01/15/2024
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		12/01/2017	Paydown		2,749	2,749	2,382	2,513	0	236	0	236	0	2,749	0	0	0	98	01/15/2024
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		12/01/2017	Paydown		9,044	9,044	7,820	8,250	0	794	0	794	0	9,044	0	0	0	319	02/15/2024
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		12/01/2017	Paydown		2,354	2,354	2,109	2,196	0	157	0	157	0	2,354	0	0	0	82	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		12/01/2017	Paydown		23,172	23,172	20,080	21,168	0	2,005	0	2,005	0	23,172	0	0	0	945	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		12/01/2017	Paydown		8,589	8,589	7,427	7,839	0	750	0	750	0	8,589	0	0	0	366	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		12/01/2017	Paydown		9,885	9,885	8,566	9,035	0	850	0	850	0	9,885	0	0	0	193	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		12/01/2017	Paydown		1,008	1,008	904	941	0	66	0	66	0	1,008	0	0	0	36	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		12/01/2017	Paydown		3,389	3,389	3,038	3,165	0	224	0	224	0	3,389	0	0	0	95	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		12/01/2017	Paydown		10,222	10,222	8,734	9,247	0	976	0	976	0	10,222	0	0	0	470	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		12/01/2017	Paydown		1,188	1,188	1,027	1,084	0	104	0	104	0	1,188	0	0	0	42	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		12/01/2017	Paydown		8,400	8,400	7,234	7,647	0	753	0	753	0	8,400	0	0	0	300	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		12/01/2017	Paydown		1,130	1,130	977	1,032	0	98	0	98	0	1,130	0	0	0	17	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		12/01/2017	Paydown		7,598	7,598	6,544	6,905	0	693	0	693	0	7,598	0	0	0	266	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		12/01/2017	Paydown		15,586	15,586	13,506	14,230	0	1,356	0	1,356	0	15,586	0	0	0	705	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		12/01/2017	Paydown		2,795	2,795	2,417	2,550	0	245	0	245	0	2,795	0	0	0	66	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		12/01/2017	Paydown		2,926	2,926	2,530	2,669	0	257	0	257	0	2,926	0	0	0	107	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		12/01/2017	Paydown		2,753	2,753	2,352	2,491	0	263	0	263	0	2,753	0	0	0	98	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		12/01/2017	Paydown		804	804	773	783	0	21	0	21	0	804	0	0	0	33	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		12/01/2017	Paydown		1,855	1,855	1,604	1,692	0	163	0	163	0	1,855	0	0	0	66	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		06/01/2017	Paydown		17,922	17,922	15,312	16,202	0	1,720	0	1,720	0	17,922	0	0	0	570	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		12/01/2017	Paydown		1,285	1,285	1,098	1,162	0	123	0	123	0	1,285	0	0	0	46	04/15/2024
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		12/01/2017	Paydown		43,339	43,339	44,970	44,535	0	(1,196)	0	(1,196)	0	43,339	0	0	0	2,175	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		12/01/2017	Paydown		11,127	11,127	11,389	11,318	0	(191)	0	(191)	0	11,127	0	0	0	446	09/15/2028
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		12/01/2017	Paydown		354	354	353	353	0	1	0	1	0	354	0	0	0	20	09/15/2018
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		12/01/2017	Paydown		1,609	1,609	1,626	1,611	0	(1)	0	(1)	0	1,609	0	0	0	88	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		12/01/2017	Paydown		1,231	1,231	1,052	1,116	0	116	0	116	0	1,231	0	0	0	44	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		09/01/2017	Paydown		2,818	2,818	2,732	2,797	0	20	0	20	0	2,818	0	0	0	119	09/15/2017
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		12/01/2017	Paydown		1,426	1,426	1,459	1,434	0	(8)	0	(8)	0	1,426	0	0	0	78	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		12/01/2017	Paydown		1,599	1,599	1,531	1,582	0	17	0	17	0	1,599	0	0	0	83	05/15/2018
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		12/01/2017	Paydown		1,096	1,096	1,089	1,091	0	5	0	5	0	1,096	0	0	0	60	09/15/2018
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		12/01/2017	Paydown		2,606	2,606	2,409	2,515	0	91	0	91	0	2,606	0	0	0	143	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		12/01/2017	Paydown		1,103	1,103	1,071	1,090	0	13	0	13	0	1,103	0	0	0	55	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		12/01/2017	Paydown		1,723	1,723	1,658	1,686	0	37	0	37	0	1,723	0	0	0	71	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		12/01/2017	Paydown		6,506	6,506	6,260	6,363	0	143	0	143	0	6,506	0	0	0	270	05/15/2022
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		12/01/2017	Paydown		2,259	2,259	2,025	2,112	0	147	0	147	0	2,259	0	0	0	81	11/15/2023
36225C-EV-4	GNMA ARM # 80147 2.250% 12/20/27		12/01/2017	Paydown		1,050	1,050	1,080	996	0	54	0	54	0	1,050	0	0	0	12	12/20/2027
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		12/01/2017	Paydown		1,391	1,391	1,417	1,296	0	96	0	96	0	1,391	0	0	0	17	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2017	Paydown		90,686	90,686	89,508	89,933	0	753	0	753	0	90,686	0	0	0	3,198	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2017	Paydown		522,447	522,447	522,447	522,447	0	0	0	0	0	522,447	0	0	0	14,682	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2017	Paydown		647,967	647,967	641,185	642,159	0	5,808	0	5,808	0	647,967	0	0	0	26,635	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.471% 02/16/44		12/01/2017	Paydown		93,335	93,335	90,072	90,778	0	2,557	0	2,557	0	93,335	0	0	0	2,792	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.295% 11/16/42		12/01/2017	Paydown		464,287	464,287	445,855	457,040	0	7,247	0	7,247	0	464,287	0	0	0	22,060	11/16/2042
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		12/01/2017	Paydown		6,354,351	6,354,351	6,560,580	6,380,786	0	(26,436)	0	(26,436)	0	6,354,351	0	0	0	176,715	02/20/2061
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/15/2017	Call 100.0000		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	6,359	06/15/2017
690353-YE-1	OPIC AGENCY 0.410% 06/15/34		12/15/2017	Redemption 100.0000		149,175	149,175	149,175	149,175	0	0	0	0	0	149,175	0	0	0	1,041	06/15/2034
690353-ZZ-3	OPIC 0.870% 09/15/20		04/28/2017	WELLS FARGO		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	38,896	09/15/2020
912828-UX-6	U S TREASURY 0.125% 04/15/18		08/23/2017	ADVANTUS CAPITAL MANAGEMENT		454,219	430,000	447,638	452,972	(18,037)	(2,477)	0	(20,514)	0	432,459	0	21,760	21,760	485	04/15/2018
0599999. Subtotal - Bonds - U.S. Governments						28,553,966	28,529,747	28,810,064	28,567,996	(18,037)	(17,749)	0	(35,786)	0	28,532,206	0	21,760	21,760	350,848	XXX
10620N-BT-4	BRAZOS 2.600% 06/25/29		05/01/2017	MERRILL LYNCH-NY--FX INC		4,906,250	5,000,000	4,203,125	4,335,546	0	12,635	0	12,635	0	4,348,181	0	558,069	558,069	40,372	06/25/2029
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2017	Redemption 100.0000		2,015,000	2,015,000	2,015,000	2,015,000	0	0	0	0	0	2,015,000	0	0	0	9,571	11/15/2038
277585-AD-7	EASTON MD REVENUE NURSING HOME 1.450% 01/01/26		01/01/2017	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	179	01/01/2026
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		12/01/2017	Paydown		478,681	478,681	492,817	487,476	0	(8,795)	0	(8,795)	0	478,681	0	0	0	11,936	06/01/2023
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		12/01/2017	Paydown		201,255	201,255	209,258	206,285	0	(5,030)	0	(5,030)	0	201,255	0	0	0	5,319	07/01/2023
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		12/01/2017	Paydown		237,627	237,627	236,420	236,479	0	1,147	0	1,147	0	237,627	0	0	0	5,801	08/01/2035
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		12/01/2017	Paydown		300,383	300,383	306,484	304,405	0	(4,023)	0	(4,023)	0	300,383	0	0	0	7,368	07/01/2024
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2017	Paydown		815,345	815,345	834,455	827,997	0	(12,652)	0	(12,652)	0	815,345	0	0	0	17,901	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2017	Paydown		279,292	279,292	285,391	283,321	0	(4,029)	0	(4,029)	0	279,292	0	0	0	6,251	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2017	Paydown		375,429	375,429	383,905	381,131	0	(5,702)	0	(5,702)	0	375,429	0	0	0	7,424	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2017	Paydown		292,546	292,546	303,699	300,526	0	(7,980)	0	(7,980)	0	292,546	0	0	0	5,423	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2017	Paydown		165,892	165,892	175,846	173,374	0	(7,482)	0	(7,482)	0	165,892	0	0	0	4,024	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/23/2017	STEPHENS INC.		811,357	767,240	813,514	802,021	0	(1,213)	0	(1,213)	0	800,808	0	10,548	10,548	19,852	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		06/01/2017	Paydown		147,435	147,435	156,328	154,119	0	(6,684)	0	(6,684)	0	147,435	0	0	0	1,580	05/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2017	Paydown		647,411	647,411	629,000	633,654	0	13,756	0	13,756	0	647,411	0	0	0	10,164	01/01/2026
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		12/01/2017	Paydown		10,254	10,254	10,113	10,125	0	130	0	130	0	10,254	0	0	0	532	02/01/2021
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		12/01/2017	Paydown		1,274	1,274	1,243	1,256	0	18	0	18	0	1,274	0	0	0	63	12/01/2021
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		12/01/2017	Paydown		310	310	310	309	0	1	0	1	0	310	0	0	0	15	11/01/2020
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		12/01/2017	Paydown		1,038	1,038	1,012	1,024	0	14	0	14	0	1,038	0	0	0	51	05/01/2021
3132G7-H3-2	FG U80250 3.500% 03/01/33		12/01/2017	Paydown		430,221	430,221	452,304	449,853	0	(19,632)	0	(19,632)	0	430,221	0	0	0	8,839	03/01/2033
3133MU-DV-4	FHDN 5.375% 11/15/17		11/15/2017	Maturity		10,000,000	10,000,000	10,138,550	10,010,975	0	(10,975)	0	(10,975)	0	10,000,000	0	0	0	537,500	11/15/2017
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		12/01/2017	Paydown		1,268	1,268	1,287	1,261	0	7	0	7	0	1,268	0	0	0	65	12/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2017	Paydown		411	411	417	410	0	2	0	2	0	411	0	0	0	22	07/01/2019
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		12/01/2017	Paydown		95	95	94	94	0	1	0	1	0	95	0	0	0	5	07/01/2019
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		12/01/2017	Paydown		1,005	1,005	991	992	0	13	0	13	0	1,005	0	0	0	69	05/01/2020
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		12/01/2017	Paydown		1,604	1,604	1,543	1,588	0	16	0	16	0	1,604	0	0	0	66	07/25/2019
313614-4B-2	FNMA # 050318 10.000% 07/01/20		12/01/2017	Paydown		205	205	205	204	0	1	0	1	0	205	0	0	0	11	07/01/2020
313615-A3-0	FNMA # 050426 9.500% 04/01/21		12/01/2017	Paydown		983	983	978	977	0	6	0	6	0	983	0	0	0	51	04/01/2021
313615-HN-9	FNMA # 050637 8.000% 12/01/22		12/01/2017	Paydown		3,120	3,120	3,109	3,106	0	13	0	13	0	3,120	0	0	0	118	12/01/2022
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		12/01/2017	Paydown		144,871	144,871	146,413	145,920	0	(1,049)	0	(1,049)	0	144,871	0	0	0	4,836	04/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137A2-YK-1	FHMS 3763 JM 4.000% 12/15/38		12/01/2017	Paydown		39,676	39,676	39,025	39,334	0	343	0	343	0	39,676	0	0	0	1,587	12/15/2038
3137A6-6S-6	FHR 3798 AY 3.500% 01/15/26		12/01/2017	Paydown		338,789	338,789	363,510	349,114	0	(10,325)	0	(10,325)	0	338,789	0	0	0	6,136	01/15/2026
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		11/01/2017	Paydown		7,000,000	7,000,000	7,069,916	6,993,136	0	6,864	0	6,864	0	7,000,000	0	0	0	197,043	11/25/2017
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		12/01/2017	Paydown		2,142,318	2,142,318	2,168,656	2,150,462	0	(8,144)	0	(8,144)	0	2,142,318	0	0	0	58,701	02/25/2018
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		12/01/2017	Paydown		141,931	141,931	135,722	137,544	0	4,388	0	4,388	0	141,931	0	0	0	1,351	04/15/2039
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2017	Paydown		914,793	914,793	852,116	867,784	0	47,009	0	47,009	0	914,793	0	0	0	7,491	07/15/2042
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		12/01/2017	Paydown		15,401	15,401	15,282	15,304	0	96	0	96	0	15,401	0	0	0	294	05/15/2044
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2017	Paydown		1,098,369	1,098,369	1,066,957	1,073,338	0	25,031	0	25,031	0	1,098,369	0	0	0	18,416	01/01/2027
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2017	Paydown		837,396	837,396	836,480	836,403	0	993	0	993	0	837,396	0	0	0	12,511	08/01/2033
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		12/01/2017	Paydown		225,913	225,913	237,756	237,756	0	(11,843)	0	(11,843)	0	225,913	0	0	0	753	08/01/2046
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2017	Paydown		718,694	718,694	690,066	704,258	0	14,436	0	14,436	0	718,694	0	0	0	23,484	03/25/2033
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		11/01/2017	Paydown		17,535	17,535	18,656	17,696	0	(161)	0	(161)	0	17,535	0	0	0	396	11/15/2017
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2017	Paydown		447,457	447,457	481,331	462,738	0	(15,282)	0	(15,282)	0	447,457	0	0	0	13,548	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2017	Paydown		1,148,872	1,148,872	1,248,680	1,190,618	0	(41,746)	0	(41,746)	0	1,148,872	0	0	0	34,144	08/25/2033
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2017	Paydown		884,413	884,413	858,456	871,983	0	12,430	0	12,430	0	884,413	0	0	0	21,886	04/15/2033
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2017	Paydown		550,375	550,375	558,458	553,000	0	(2,625)	0	(2,625)	0	550,375	0	0	0	8,349	03/25/2037
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		12/01/2017	Paydown		235,935	235,935	239,879	237,269	0	(1,334)	0	(1,334)	0	235,935	0	0	0	3,606	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2017	Paydown		698,193	698,193	668,083	685,938	0	12,255	0	12,255	0	698,193	0	0	0	13,823	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2017	Paydown		730,454	730,454	658,550	702,116	0	28,338	0	28,338	0	730,454	0	0	0	21,469	05/25/2025
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		12/01/2017	Paydown		217,483	217,483	213,282	214,540	0	2,943	0	2,943	0	217,483	0	0	0	6,038	04/01/2023
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		12/01/2017	Paydown		147,936	147,936	145,079	145,915	0	2,021	0	2,021	0	147,936	0	0	0	4,041	06/01/2023
31412S-D3-6	FN # 933122 5.500% 01/01/38		12/01/2017	Paydown		14,821	14,821	15,015	14,996	0	(175)	0	(175)	0	14,821	0	0	0	321	01/01/2038
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		12/01/2017	Paydown		89,857	89,857	93,101	91,824	0	(1,966)	0	(1,966)	0	89,857	0	0	0	2,402	05/01/2023
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		12/01/2017	Paydown		220,082	220,082	215,831	217,075	0	3,007	0	3,007	0	220,082	0	0	0	6,079	06/01/2023
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		12/01/2017	Paydown		177,430	177,430	174,003	175,007	0	2,424	0	2,424	0	177,430	0	0	0	5,736	06/01/2023
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2017	Paydown		132,050	132,050	137,828	135,727	0	(3,676)	0	(3,676)	0	132,050	0	0	0	2,745	11/01/2023
31414N-B4-5	FNMA #970859 5.000% 12/01/23		12/01/2017	Paydown		208,152	208,152	216,608	213,544	0	(5,392)	0	(5,392)	0	208,152	0	0	0	5,450	12/01/2023
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		12/01/2017	Paydown		55,517	55,517	57,773	56,901	0	(1,384)	0	(1,384)	0	55,517	0	0	0	1,507	06/01/2023
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		12/01/2017	Paydown		62,510	62,510	65,089	64,093	0	(1,583)	0	(1,583)	0	62,510	0	0	0	1,537	06/01/2023
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		12/01/2017	Paydown		44,348	44,348	46,150	45,470	0	(1,121)	0	(1,121)	0	44,348	0	0	0	1,265	08/01/2023
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		12/01/2017	Paydown		131,579	131,579	129,037	129,765	0	1,814	0	1,814	0	131,579	0	0	0	3,509	08/01/2023
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		12/01/2017	Paydown		9,942	9,942	10,346	10,200	0	(257)	0	(257)	0	9,942	0	0	0	269	12/01/2023
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		12/01/2017	Paydown		166,349	166,349	170,430	168,943	0	(2,594)	0	(2,594)	0	166,349	0	0	0	4,013	05/01/2024
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		12/01/2017	Paydown		274,500	274,500	277,931	276,574	0	(2,074)	0	(2,074)	0	274,500	0	0	0	6,519	06/01/2024
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		12/01/2017	Paydown		379,754	379,754	378,612	378,653	0	1,102	0	1,102	0	379,754	0	0	0	7,966	08/01/2024
31417C-QF-5	FN AB5853 3.000% 08/01/32		12/01/2017	Paydown		694,840	694,840	690,280	690,630	0	4,210	0	4,210	0	694,840	0	0	0	12,308	08/01/2032
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		12/01/2017	Paydown		687,247	687,247	686,602	686,227	0	1,020	0	1,020	0	687,247	0	0	0	13,718	09/01/2024
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2017	Paydown		656,714	656,714	670,874	666,081	0	(9,367)	0	(9,367)	0	656,714	0	0	0	13,412	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2017	Paydown		923,452	923,452	933,448	929,738	0	(6,286)	0	(6,286)	0	923,452	0	0	0	18,559	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2017	Paydown		173,209	173,209	178,189	176,482	0	(3,273)	0	(3,273)	0	173,209	0	0	0	3,768	08/01/2024
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		04/25/2017	RAYMOND JAMES		3,642,242	3,707,117	3,707,117	3,707,117	0	0	0	0	0	3,707,117	0	(64,875)	(64,875)	39,357	09/01/2042
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		04/01/2017	Paydown		228,520	228,520	228,520	228,520	0	0	0	0	0	228,520	0	0	0	924	09/01/2042
60535Q-LY-4	MSSSFH 2.750% 12/01/32		03/21/2017	RAYMOND JAMES		1,974,903	2,025,541	2,025,541	2,025,541	0	0	0	0	0	2,025,541	0	(50,639)	(50,639)	17,391	12/01/2032
60535Q-LY-4	MSSSFH 2.750% 12/01/32		03/01/2017	Redemption 100.0000		97,519	97,519	97,519	97,519	0	0	0	0	0	97,519	0	0	0	408	12/01/2032
64989K-FA-9	NEW YORK ST POWER AUTH 5.230% 11/15/18		11/15/2017	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	34,518	11/15/2018
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		07/05/2017	PNC CAPITAL MARKETS		7,600,000	7,600,000	7,600,000	7,600,000	0	0	0	0	0	7,600,000	0	0	0	44,205	11/01/2039
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		11/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	878	11/01/2039
76252P-HJ-1	RIB FLOATER TRUST 1.830% 07/01/22		07/03/2017	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	235	07/01/2022
835574-BS-2	SONOMA CNTY CALIF PENSION OBLI 4.660% 12/01/17		12/01/2017	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	139,800	12/01/2017
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		12/01/2017	Redemption 100.0000		1,325,000	1,325,000	1,311,300	1,311,681	0	13,319	0	13,319	0	1,325,000	0	0	0	33,812	09/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		12/01/2017	Redemption 100.0000		276,243	276,243	276,243	276,243	0	0	0	0	0	276,243	0	0	0	7,229	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						65,229,275	65,394,421	64,923,138	64,790,225	0	(14,051)	0	(14,051)	0	64,776,170	0	453,103	453,103	1,590,315	XXX
00115A-AC-3	AEP TRANSMISSION CO LLC 4.000% 12/01/46		05/25/2017	Tax Free Exchange		983,640	1,000,000	983,490	983,486	0	153	0	153	0	983,640	0	0	0	0	12/01/2046
00164D-AP-8	AMC ENTERTAINMENT TL B 1L 12/15/23		10/16/2017	Redemption 100.0000		3,750	3,750	3,741	3,740	0	10	0	10	0	3,750	0	0	0	70	12/15/2023
00169Q-AC-3	AIR MEDICAL GROUP HOLDINGS TL B 1L 04/28/22		12/29/2017	Redemption 100.0000		5,040	5,040	5,015	5,015	0	25	0	25	0	5,040	0	0	0	76	04/28/2022
00769E-AV-2	ADVANTAGE SALES & MARKETING TL 2L 07/25/22		05/09/2017	BANK of AMERICA SEC		362,900	380,000	377,150	377,703	0	261	0	261	0	377,964	0	(15,064)	(15,064)	13,894	07/25/2022
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		12/01/2017	Paydown		1,073,044	1,073,044	1,078,815	1,077,623	0	(4,578)	0	(4,578)	0	1,073,044	0	0	0	18,989	06/25/2045
01449H-AK-5	ALERE INC TL B 1L 06/18/22		10/03/2017	Redemption 100.0000		487,253	487,253	485,692	485,785	0	1,468	0	1,468	0	487,253	0	0	0	17,988	06/18/2022
02079K-AA-5	ALPHABET 3.625% 05/19/21		03/07/2017	FTN FINANCIAL SECURITIES		2,112,080	2,000,000	2,198,260	2,172,603	0	(7,310)	0	(7,310)	0	2,165,293	0	(53,213)	(53,213)	22,354	05/19/2021
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2017	Paydown		260,831	304,538	257,682	253,059	0	7,772	0	7,772	0	260,831	0	0	0	9,934	01/25/2037
02154U-AF-0	ALTICE US FINANCE I CORP TL B 1L 07/14/25		12/29/2017	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	92	07/14/2025
02376C-AP-0	AMERICAN AIRLINES TL B 1L 06/27/20		03/14/2017	Redemption 100.0000		236,993	236,993	236,993	236,993	0	0	0	0	0	236,993	0	0	0	1,635	06/27/2020
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2017	Paydown		208,017	208,017	207,400	205,172	0	2,845	0	2,845	0	208,017	0	0	0	4,404	09/25/2035
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/45		12/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2045
035229-CS-0	ANHEUSER-BUSCH COS INC 4.500% 04/01/18		11/10/2017	Call 100.0000		9,000,000	9,000,000	8,632,970	8,957,648	0	28,142	0	28,142	0	8,985,790	0	14,210	14,210	552,105	04/01/2018
03852J-AD-3	ARAMARK SERVICES TL B 1L 03/09/24		09/29/2017	Redemption 100.0000		96,964	96,964	96,964	96,964	0	0	0	0	0	96,964	0	0	0	1,439	03/09/2024
03970J-AC-2	ARCTIC GLACIER TL 1L 03/14/24		09/29/2017	Redemption 100.0000		7,500	7,500	7,544	7,544	0	(44)	0	(44)	0	7,500	0	0	0	149	03/14/2024
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		06/01/2017	Paydown		3,002,753	3,002,753	3,002,753	3,002,753	0	0	0	0	0	3,002,753	0	0	0	8,790	11/10/2017
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L 07/06/24		12/29/2017	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	30	07/06/2024
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		02/22/2017	Call 100.0000		4,000,000	4,000,000	4,006,560	4,005,395	0	(5,395)	0	(5,395)	0	4,000,000	0	0	0	35,833	03/22/2017
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2017	Paydown		284,189	284,189	283,256	283,218	0	970	0	970	0	284,189	0	0	0	10,037	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2017	Paydown		833,747	833,747	826,875	828,864	0	4,882	0	4,882	0	833,747	0	0	0	15,413	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2017	Paydown		281,822	281,822	275,943	279,251	0	2,571	0	2,571	0	281,822	0	0	0	4,868	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2017	Paydown		275,962	275,962	262,595	268,571	0	7,391	0	7,391	0	275,962	0	0	0	7,565	08/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2017	Paydown		494,986	582,673	537,751	559,438	0	(64,452)	0	(64,452)	0	494,986	0	0	0	17,450	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2017	Paydown		816,587	941,092	919,447	919,447	0	(102,859)	0	(102,859)	0	816,587	0	0	0	24,673	12/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2017	Paydown		356,828	356,828	298,741	329,184	0	27,644	0	27,644	0	356,828	0	0	0	7,670	09/25/2034
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		1,300,000	1,300,000	1,299,779	1,299,963	0	37	0	37	0	1,300,000	0	0	0	8,125	02/14/2017
06427E-MX-6	BMO Corp 2.099% 12/08/17		12/08/2017	Maturity		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	74,069	12/08/2017
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		1,150,000	1,150,000	1,152,346	1,151,971	0	(1,971)	0	(1,971)	0	1,150,000	0	0	0	10,781	05/15/2017
08579J-AU-6	BERRY PLASTICS TL N 1L 01/19/24		12/29/2017	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	38	01/19/2024
096629-AA-8	BOARDWALK PIPELINES LLC 5.500% 02/01/17		02/01/2017	Maturity		2,000,000	2,000,000	2,044,973	2,000,244	0	(244)	0	(244)	0	2,000,000	0	0	0	55,000	02/01/2017
10330J-AT-5	BOYD GAMING CORP TL B-2 08/16/23		03/29/2017	Redemption 100.0000		1,995,000	1,995,000	1,992,506	1,992,468	0	2,532	0	2,532	0	1,995,000	0	0	0	0	08/16/2023
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/13/23		12/20/2017	Redemption 100.0000		144,440	144,440	144,440	144,440	0	0	0	0	0	144,440	0	0	0	2,886	09/13/2023
10524M-AN-7	BRAND ENERGY & INFRASTURCTURE TL 1L 06/21/24		12/29/2017	Redemption 100.0000		5,000	5,000	4,950	4,950	0	50	0	50	0	5,000	0	0	0	45	06/21/2024
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.713% 01/25/37		12/01/2017	Paydown		65,245	65,245	38,169	23,178	0	42,067	0	42,067	0	65,245	0	0	0	698	01/25/2037
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		12/29/2017	Redemption 100.0000		8,755	8,755	8,698	8,700	0	55	0	55	0	8,755	0	0	0	142	08/17/2023
12543K-AM-6	CHS/COMMUNITY HEALTH SYSTEMS TL G 1L 12/31/19		11/03/2017	Redemption 99.9993		36,675	36,676	36,640	36,645	0	30	0	30	0	36,675	0	0	0	491	12/31/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		11/03/2017	Redemption 100.0000		281,789	281,789	281,519	281,540	0	249	0	249	0	281,789	0	0	0	4,125	01/27/2021
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		09/29/2017	Redemption 100.0000		390	390	390	390	0	0	0	0	0	390	0	0	0	11	11/27/2022
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2017	Paydown		174,088	177,940	170,879	167,282	0	6,806	0	6,806	0	174,088	0	0	0	5,083	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2017	Paydown		248,822	271,454	245,548	236,779	0	12,043	0	12,043	0	248,822	0	0	0	7,811	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2017	Paydown		1,186,574	1,294,503	1,230,803	1,184,659	0	1,915	0	1,915	0	1,186,574	0	0	0	37,250	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2017	Paydown		492,274	492,274	461,370	448,157	0	44,117	0	44,117	0	492,274	0	0	0	16,364	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2017	Paydown		813,425	1,000,879	911,906	851,581	0	(38,156)	0	(38,156)	0	813,425	0	0	0	28,302	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2017	Paydown		123,881	148,321	138,903	134,496	0	(10,614)	0	(10,614)	0	123,881	0	0	0	4,650	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2017	Paydown		101,241	124,627	101,209	89,477	0	11,764	0	11,764	0	101,241	0	0	0	3,880	05/25/2036
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		12/01/2017	Paydown		74,609	74,609	54,222	60,815	0	13,794	0	13,794	0	74,609	0	0	0	2,726	11/25/2035
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		12/01/2017	Paydown		90,266	90,266	70,915	74,174	0	16,091	0	16,091	0	90,266	0	0	0	2,423	08/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2017	Paydown		139,272	158,829	149,231	141,819	0	(2,547)	0	(2,547)	0	139,272	0	0	0	4,798	11/25/2035
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		12/01/2017	Paydown		21,556	21,556	18,528	18,367	0	3,189	0	3,189	0	21,556	0	0	0	731	05/25/2037
12768G-AB-7	CAESARS ENTERTAINMENT RESORT TL B 1L 10/11/20		05/12/2017	Redemption 100.0000		232,819	232,819	231,946	232,152	0	666	0	666	0	232,819	0	0	0	9,613	10/11/2020
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L 05/08/21		04/27/2017	Redemption 100.0000		1,221,875	1,221,875	1,224,930	1,223,408	0	(1,533)	0	(1,533)	0	1,221,875	0	0	0	16,927	05/08/2021
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 01/15/24		12/29/2017	Redemption 100.0000		6,066	6,066	6,032	6,036	0	30	0	30	0	6,066	0	0	0	174	01/15/2024
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		12/29/2017	Redemption 100.0000		1,563	1,563	1,547	1,548	0	15	0	15	0	1,563	0	0	0	49	05/31/2023
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		2,500,000	2,500,000	2,500,425	2,500,372	0	(372)	0	(372)	0	2,500,000	0	0	0	17,500	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	22,827	05/10/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		2,700,000	2,700,000	2,700,081	2,700,006	0	(6)	0	(6)	0	2,700,000	0	0	0	16,200	02/13/2017
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/07/24		06/30/2017	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	58	04/07/2024
15134N-AE-6	CENGAGE TL B 1L 06/08/23		11/07/2017	CREDIT SUISSE FIRST BOSTON		331,387	356,330	352,767	352,899	0	389	0	389	0	353,288	0	(21,901)	(21,901)	15,780	06/08/2023
15134N-AE-6	CENGAGE TL B 1L 06/08/23		06/08/2017	Redemption 100.0000		7,757	7,757	7,680	7,683	0	75	0	75	0	7,757	0	0	0	170	06/08/2023
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		11/10/2017	CITIGROUP GLOBAL MKTS		982,500	1,000,000	995,000	995,000	0	143	0	143	0	995,143	0	(12,643)	(12,643)	8,572	01/31/2025
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		1,494,162	1,448,000	1,404,560	1,412,758	0	2,461	0	2,461	0	1,415,218	0	78,944	78,944	53,591	09/15/2020
16117L-BG-3	CHARTER COMMUNICATIONS TL I 1L 01/24/23		01/01/2017	Redemption 99.8750		467,065	467,650	466,481	466,530	0	536	0	536	0	467,065	0	0	0	0	01/24/2023
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2017	Paydown		752,848	884,961	815,170	828,135	0	(75,287)	0	(75,287)	0	752,848	0	0	0	28,225	04/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2017	Paydown		330,056	330,056	333,666	333,176	0	(3,120)	0	(3,120)	0	330,056	0	0	0	6,458	06/25/2044
18449E-AE-0	CLEAN HARBORS INC TL B 1L 06/30/24		09/29/2017	Redemption 100.0000		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	9	06/30/2024
19933M-AJ-2	COLUMBUS MCKINNON TL B 1L 01/20/24		09/30/2017	Redemption 100.0000		44,635	44,635	44,412	44,412	0	223	0	223	0	44,635	0	0	0	795	01/20/2024
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		05/31/2017	BANK of AMERICA SEC Mont		1,007,500	1,000,000	980,000	980,000	0	55	0	55	0	980,055	0	27,445	27,445	0	03/30/2023
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		09/29/2017	Redemption 100.0000		12,500	12,500	12,250	12,250	0	250	0	250	0	12,500	0	0	0	404	03/30/2023
210518-BD-7	CONSUMERS ENERGY CO 6.875% 03/01/18		09/12/2017	Call 100.0000		5,000,000	5,000,000	5,695,600	5,077,565	0	(45,791)	0	(45,791)	0	5,031,774	0	(31,774)	(31,774)	481,383	03/01/2018
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity		800,000	800,000	811,920	804,032	0	(4,032)	0	(4,032)	0	800,000	0	0	0	20,600	02/15/2017
22164E-AC-9	COTIVITI CORP TL B 09/22/23		12/29/2017	Redemption 99.9998		5,715	5,715	5,701	5,701	0	14	0	14	0	5,715	0	0	0	99	09/22/2023
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2017	Paydown		141,856	144,195	135,464	132,806	0	9,050	0	9,050	0	141,856	0	0	0	4,219	06/25/2035
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		12/01/2017	Paydown		141,802	141,803	136,486	135,846	0	5,956	0	5,956	0	141,802	0	0	0	3,248	01/25/2036
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2017	Paydown		513,605	513,605	518,719	515,562	0	(1,956)	0	(1,956)	0	513,605	0	0	0	9,867	01/10/2021
23311V-AB-3	DCP MIDSTREAM OPERATING 4.950% 04/01/22		09/22/2017	Various		2,997,338	2,889,000	3,004,271	2,956,326	0	(8,837)	0	(8,837)	0	2,947,489	0	49,849	49,849	141,019	04/01/2022
23311V-AD-9	DCP MIDSTREAM OPERATING 3.875% 03/15/23		09/22/2017	WELLS FARGO		1,967,500	2,000,000	1,974,360	1,982,819	0	1,884	0	1,884	0	1,984,703	0	(17,203)	(17,203)	79,868	03/15/2023
23338D-AM-8	DXP Enterprises TL B 1L 08/16/23		12/29/2017	Redemption 100.0000		2,500	2,500	2,475	2,475	0	25	0	25	0	2,500	0	0	0	50	08/16/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23340D-AH-5	DTZ US BORROWER LLC TL B 1L 11/04/21		06/15/2017	UBS WARBURG		574,763	574,763	571,889	572,335	0	296	0	296	0	572,631	0	2,131	2,131	12,024	11/04/2021
23340D-AH-5	DTZ US BORROWER LLC TL B 1L 11/04/21		03/31/2017	Redemption 100.0000		2,925	2,925	2,910	2,913	0	12	0	12	0	2,925	0	0	0	16	11/04/2021
233851-CH-5	DAIMLER FINANCE NA LLC 2.000% 07/06/21		03/21/2017	MARKET AXESS		3,879,160	4,000,000	3,998,480	3,998,616	0	24	0	24	0	3,998,640	0	(119,480)	(119,480)	57,333	07/06/2021
24001Q-AL-5	DAYTON POWER & LIGHT TL B 08/18/22		08/31/2017	JPM FUNDS RECAP		503,719	497,500	495,013	495,121	0	265	0	265	0	495,386	0	8,333	8,333	14,379	08/18/2022
24001Q-AL-5	DAYTON POWER & LIGHT TL B 08/18/22		06/30/2017	Redemption 100.0000		2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	39	08/18/2022
24422E-QF-9	JOHN DEERE CAPITAL 5.500% 04/13/17		04/13/2017	Maturity		10,000,000	10,000,000	9,943,900	9,996,085	0	3,915	0	3,915	0	10,000,000	0	0	0	275,000	04/13/2017
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		04/22/2017	Paydown		1,340,222	1,340,222	1,340,222	1,340,222	0	0	0	0	0	1,340,222	0	0	0	2,095	07/24/2017
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2017	Paydown		490,612	490,612	448,665	445,939	0	44,673	0	44,673	0	490,612	0	0	0	14,130	02/25/2036
256604-BF-5	DOLE FOODS CO TL B 1L 03/23/24		12/29/2017	Redemption 100.0000		6,250	6,250	6,219	6,219	0	31	0	31	0	6,250	0	0	0	133	03/23/2024
25674D-AJ-2	DOLLAR TREE INC TL B3 07/06/22		01/20/2017	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,353	07/06/2022
257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		04/27/2017	WELLS FARGO		6,130,740	6,000,000	5,978,040	5,980,986	0	596	0	596	0	5,981,582	0	149,158	149,158	82,200	12/15/2024
25787J-AB-0	DONNELLEY FIN TL B 09/26/23		10/18/2017	JP MORGAN SEC FIXED INC		286,429	285,714	284,286	284,293	0	187	0	187	0	284,480	0	1,949	1,949	6,921	09/26/2023
25787J-AB-0	DONNELLEY FIN TL B 09/26/23		08/29/2017	Redemption 100.0000		142,857	142,857	142,143	142,147	0	710	0	710	0	142,857	0	0	0	951	09/26/2023
26439R-AH-9	SPECTRA 8.000% 10/01/19		09/08/2017	Call 100.0000		1,000,000	1,000,000	1,152,010	1,043,697	0	(10,172)	0	(10,172)	0	1,033,525	0	(33,525)	(33,525)	205,619	10/01/2019
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		970,000	970,000	974,520	972,769	0	(2,769)	0	(2,769)	0	970,000	0	0	0	15,763	08/15/2017
26779U-AG-2	DYNACAST INTERNATIONAL LLC TL B 1L 01/28/22		03/31/2017	Redemption 100.0000		339,825	339,825	336,427	337,056	0	2,769	0	2,769	0	339,825	0	0	0	3,982	01/28/2022
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) TL B 1L 11/09/19		06/14/2017	Redemption 100.0000		439,393	439,393	438,843	438,881	0	512	0	512	0	439,393	0	0	0	16,740	11/09/2019
26852B-AN-9	EIG INVESTORS CORP(ENDURANCE) TL 1L 02/09/23		12/29/2017	Redemption 100.0000		23,426	23,426	23,426	23,426	0	0	0	0	0	23,426	0	0	0	479	02/09/2023
26884A-AX-1	ERP OPERATING 5.750% 06/15/17		06/15/2017	Maturity		882,000	882,000	849,622	880,039	0	1,961	0	1,961	0	882,000	0	0	0	46,489	06/15/2017
26928B-AH-2	EW SCRIPPS CO TL B 1L 10/02/24		12/29/2017	Redemption 100.0000		2,500	2,500	2,497	2,497	0	3	0	3	0	2,500	0	0	0	18	10/02/2024
29088U-AC-1	EMERALD EXPOSITIONS HOLDING TL B 1L 06/17/20		05/22/2017	Redemption 100.0000		653,945	653,945	653,945	653,945	0	0	0	0	0	653,945	0	0	0	12,062	06/17/2020
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		12/29/2017	Redemption 100.0000		3,750	3,750	3,741	3,741	0	9	0	9	0	3,750	0	0	0	73	05/17/2024
29286G-AB-4	ENGILITY CORP TL B1 1L 08/12/20		12/29/2017	Redemption 100.0000		62,500	62,500	62,188	62,205	0	295	0	295	0	62,500	0	0	0	1,373	08/12/2020
29336U-AB-3	ENLINK MISTREAM PARTNER 4.400% 04/01/24		11/02/2017	ADVANTUS CAPITAL MANAGEMENT		519,245	500,000	527,765	522,661	0	(2,437)	0	(2,437)	0	520,224	0	(979)	(979)	24,139	04/01/2024
29336U-AC-1	ENLINK MISTREAM PARTNER 5.600% 04/01/44		10/20/2017	MORGAN STANLEY FIXED INC		15,997,251	15,391,000	15,934,391	15,917,171	0	(6,660)	0	(6,660)	0	15,910,511	0	86,740	86,740	916,962	04/01/2044
29336U-AE-7	ENLINK MISTREAM PARTNER 4.150% 06/01/25		05/24/2017	MORGAN STANLEY FIXED INC		5,047,450	5,000,000	4,991,350	4,992,483	0	448	0	448	0	4,992,931	0	54,519	54,519	103,174	06/01/2025
29414U-AB-8	ENVISION HEALTHCARE CORP TL B 1L 11/17/23		12/29/2017	Redemption 100.0000		20,000	20,000	19,800	19,800	0	200	0	200	0	20,000	0	0	0	522	11/17/2023
29446B-AN-6	EQUINIX TL B 1L 01/08/23		01/01/2017	Redemption 100.0000		288,550	288,550	287,829	287,883	0	667	0	667	0	288,550	0	0	0	0	01/08/2023
294549-AM-2	EQUITABLE RESOURCES 5.150% 03/01/18		11/03/2017	Call 100.0000		5,000,000	5,000,000	5,074,500	5,007,956	0	(6,278)	0	(6,278)	0	5,001,678	0	(1,678)	(1,678)	364,445	03/01/2018
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		2,740,000	2,740,000	2,741,425	2,741,013	0	(1,013)	0	(1,013)	0	2,740,000	0	0	0	17,125	06/02/2017
30283W-AC-8	FTS INTERNATIONAL INC 9.113% 06/15/20		12/28/2017	Call 100.0000		342,000	342,000	235,980	253,126	0	19,591	0	19,591	0	272,717	0	69,283	69,283	35,178	06/15/2020
32007U-BR-9	FIRST DATA CORP TL 1L 03/24/21		04/26/2017	Redemption 100.0000		150,159	150,159	150,159	150,159	0	0	0	0	0	150,159	0	0	0	1,901	03/24/2021
32007U-BS-7	FIRST DATA CORP TL 1L 07/10/22		06/14/2017	Redemption 100.0000		1,114,879	1,114,879	1,114,879	1,114,879	0	0	0	0	0	1,114,879	0	0	0	20,130	07/10/2022
32007U-BW-8	FIRST DATA CORP TL 1L 07/10/22		10/02/2017	Redemption 100.0000		11,857	11,857	11,857	11,857	0	0	0	0	0	11,857	0	0	0	126	07/10/2022
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		12/01/2017	Paydown		424,317	469,030	424,978	424,960	0	(643)	0	(643)	0	424,317	0	0	0	11,443	08/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/01/2017	Paydown		175,718	199,106	168,471	165,420	0	10,769	471	10,298	0	175,718	0	0	0	6,193	08/25/2035
33818X-AD-2	FITNESS & SPORTS CLUBS LLC TL B 1L 07/01/20		03/31/2017	Redemption 100.0000		242,463	242,463	240,038	240,862	0	1,601	0	1,601	0	242,463	0	0	0	3,668	07/01/2020
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		10/30/2017	Paydown		37,500	37,500	38,052	38,052	0	(552)	0	(552)	0	37,500	0	0	0	639	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2017	Paydown		10,000	10,000	10,349	10,349	0	(349)	0	(349)	0	10,000	0	0	0	225	04/30/2047
35906A-AH-1	FRONTIER COMMUNICATIONS 8.500% 04/15/20		06/26/2017	TENDER OFFER		3,210,740	3,029,000	3,044,145	3,040,861	0	(1,629)	0	(1,629)	0	3,039,231	0	171,509	171,509	179,510	04/15/2020
36165T-AD-3	GCP APPLIED TECHNOLOGIES TL B 1L 02/03/22		07/31/2017	Redemption 100.0000		233,825	233,825	236,163	236,064	0	(2,239)	0	(2,239)	0	233,825	0	0	0	3,558	02/03/2022
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2017	Paydown		662,171	662,171	678,530	677,886	0	(15,716)	0	(15,716)	0	662,171	0	0	0	20,142	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2017	Paydown		74,923	81,665	77,799	77,346	0	(2,423)	0	(2,423)	0	74,923	0	0	0	2,608	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2017	Paydown		230,255	230,255	230,363	227,250	0	3,005	0	3,005	0	230,255	0	0	0	6,080	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2017	Paydown		264,462	264,462	251,735	257,766	0	6,697	0	6,697	0	264,462	0	0	0	8,502	09/25/2035
364725-BB-6	GANNETT CO 4.875% 09/15/21		08/02/2017	RBC/DAIN		1,028,968	1,000,000	992,500	994,759	0	581	0	581	0	995,341	0	33,627	33,627	35,241	09/15/2021
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
36740U-AB-8	GATES GLOBAL LLC TL B 1L 07/06/21		04/07/2017	Redemption 100.0000		176,015	176,015	174,254	174,771	0	1,243	0	1,243	0	176,015	0	0	0	2,015	07/06/2021
370334-BB-9	GENERAL MILLS 5.700% 02/15/17		02/15/2017	Maturity		3,669,000	3,669,000	3,706,375	3,678,222	0	(9,222)	0	(9,222)	0	3,669,000	0	0	0	104,567	02/15/2017
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		01/26/2017	Various		6,100,860	6,000,000	5,996,580	5,997,469	0	(69)	0	(69)	0	5,997,400	0	103,460	103,460	38,844	05/30/2023
37943V-BE-2	GLOBAL PAYMENTS INC TL B 1L 04/22/23		05/03/2017	Redemption 100.0000		371,107	371,107	371,107	371,107	0	0	0	0	0	371,107	0	0	0	4,203	04/22/2023
37943V-BF-9	GLOBAL PAYMENTS INC TL B 1L 04/22/23		09/29/2017	Redemption 100.0000		1,846	1,846	1,846	1,846	0	0	0	0	0	1,846	0	0	0	17	04/22/2023
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		3,700,000	3,700,000	3,691,860	3,696,954	0	3,046	0	3,046	0	3,700,000	0	0	0	12,923	03/29/2017
39154E-AD-3	GREATBATCH LTD TL B 1L 10/27/22		03/17/2017	Redemption 100.0000		470,250	470,250	465,548	466,109	0	4,141	0	4,141	0	470,250	0	0	0	5,385	10/27/2022
39843P-AD-5	GRIFOLS WORLDWIDE OPERAT TL B 1L 01/31/25		12/29/2017	Redemption 100.0000		3,750	3,750	3,741	3,741	0	9	0	9	0	3,750	0	0	0	62	01/31/2025
404122-AS-2	HCA INC TL B6 1L 03/18/23		03/20/2017	Redemption 100.0000		333,325	333,325	332,492	332,518	0	807	0	807	0	333,325	0	0	0	2,969	03/18/2023
404122-AV-5	HCA INC TL B9 1L 03/18/23		09/29/2017	Redemption 100.0000		1,662	1,662	1,662	1,662	0	0	0	0	0	1,662	0	0	0	19	03/18/2023
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		3,000,000	3,000,000	2,989,680	2,996,346	0	574	0	574	0	2,996,919	0	3,081	3,081	392,831	09/15/2019
410346-AN-0	HANESBRANDS INC TL B 1L 04/29/22		12/15/2017	Redemption 100.0000		202,782	202,782	202,782	202,782	0	0	0	0	0	202,782	0	0	0	6,068	04/29/2022
42206J-AP-7	HD SUPPLY INC TL 1L 08/13/21		08/31/2017	Redemption 100.0000		235,147	235,147	235,147	235,147	0	0	0	0	0	235,147	0	0	0	4,418	08/13/2021
42206J-AQ-5	HD SUPPLY INC 10/15/23		08/31/2017	Redemption 100.0000		2,000,000	2,000,000	1,990,000	1,990,029	0	9,971	0	9,971	0	2,000,000	0	0	0	52,337	10/15/2023
43289D-AC-7	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/20		03/16/2017	Redemption 100.0000		344,422	344,422	344,085	344,186	0	236	0	236	0	344,422	0	0	0	4,755	10/25/2020
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC TL B 1L 10/25/23		12/29/2017	Redemption 100.0000		2,583	2,583	2,583	2,583	0	0	0	0	0	2,583	0	0	0	43	10/25/2023
44043V-AE-8	HORIZON PHARMA INC TL B 1L 05/07/21		04/05/2017	Redemption 100.0000		1,000,000	1,000,000	995,000	995,040	0	4,960	0	4,960	0	1,000,000	0	0	0	32,819	05/07/2021
44108H-AF-8	HOSTESS BRANDS LLC TL 1L 08/03/22		05/19/2017	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	36,417	08/03/2022
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		04/28/2017	MESIROW FINANCIAL		5,259,100	5,000,000	4,998,730	4,999,118	0	30	0	30	0	4,999,148	0	259,952	259,952	117,639	09/01/2023
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/22/23		09/29/2017	Redemption 100.0000		6,250	6,250	6,234	6,234	0	16	0	16	0	6,250	0	0	0	98	05/22/2023
44969C-BD-1	IMS HEALTH INC TL B 1L 03/17/21		03/07/2017	Redemption 100.0000		558,543	558,543	558,543	558,543	0	0	0	0	0	558,543	0	0	0	5,778	03/17/2021
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		09/29/2017	Redemption 100.0000		3,020	3,020	3,020	3,020	0	0	0	0	0	3,020	0	0	0	216	03/07/2024
44988E-AC-7	INC RESEARCH TL B 1L 06/26/24		12/04/2017	Redemption 100.0000		31,250	31,250	31,211	31,211	0	39	0	39	0	31,250	0	0	0	262	06/26/2024
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2017	Paydown		218,128	283,961	233,379	228,114	0	(9,986)	0	(9,986)	0	218,128	0	0	0	7,487	02/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46611N-AJ-2	JC PENNEY CORP INC TL B 1L 06/23/23		09/29/2017	Redemption 100.0000		12,739	12,739	12,707	12,707	0	32	0	32	0	12,739	0	0	0	100	06/23/2023
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2017	Paydown		196,441	196,441	196,330	196,342	0	99	0	99	0	196,441	0	0	0	4,402	03/15/2063
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		12/01/2017	Paydown		236,777	236,777	237,664	237,194	0	(417)	0	(417)	0	236,777	0	0	0	7,492	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2017	Paydown		1,055,589	1,087,347	968,508	923,095	0	132,494	0	132,494	0	1,055,589	0	0	0	31,880	01/25/2036
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		3,919,000	3,919,000	4,093,067	4,010,807	0	(91,807)	0	(91,807)	0	3,919,000	0	0	0	120,019	06/27/2017
46625H-RW-2	JP MORGAN CHASE & CO 2.597% 10/24/23		03/07/2017	BANK of AMERICA SEC		5,119,680	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	119,680	119,680	41,193	10/24/2023
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2017	Paydown		227,582	227,582	126,968	122,254	0	105,328	0	105,328	0	227,582	0	0	0	3,840	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2017	Paydown		125,429	125,429	72,144	69,306	0	56,123	0	56,123	0	125,429	0	0	0	2,116	07/25/2036
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L 08/18/22		05/30/2017	Redemption 100.0000		622,423	622,423	618,862	619,259	0	3,165	0	3,165	0	622,423	0	0	0	8,721	08/18/2022
47009Y-AJ-6	PHARMACEUTICAL PRODUCT DEV TL 1L 08/18/22		09/29/2017	Redemption 100.0000		3,152	3,152	3,152	3,152	0	0	0	0	0	3,152	0	0	0	26	08/18/2022
47579S-AR-1	JELD-WEN ESCROW CORP TL B 1L 07/01/22		03/07/2017	Redemption 100.0000		1,151,728	1,151,728	1,151,103	1,151,096	0	632	0	632	0	1,151,728	0	0	0	9,321	07/01/2022
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2017	Paydown		7,500	7,500	7,505	7,505	0	(5)	0	(5)	0	7,500	0	0	0	114	07/30/2047
481165-AH-1	JOY GLOBAL INC 6.625% 11/15/36		04/05/2017	ROBERT W. BAIRD		3,465,000	2,750,000	3,250,125	3,246,230	0	(3,959)	0	(3,959)	0	3,242,271	0	222,729	222,729	80,256	11/15/2036
48562R-AH-2	KAR AUCTION SERVICES INC TL B3 1L 03/09/23		06/01/2017	Redemption 100.0000		233,396	233,396	231,062	231,230	0	2,165	0	2,165	0	233,396	0	0	0	4,474	03/09/2023
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L 03/09/23		12/27/2017	Redemption 100.0000		1,462	1,462	1,462	1,462	0	0	0	0	0	1,462	0	0	0	13	03/09/2023
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.590% 05/01/37		07/03/2017	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	503	05/01/2037
50218K-AB-4	LIFE TIME FITNESS INC TL B 1L 06/10/22		01/27/2017	Redemption 100.0000		363,733	363,733	361,917	362,179	0	1,555	0	1,555	0	363,733	0	0	0	3,776	06/10/2022
50219C-AC-9	LSC COMMUNICATIONS INC 09/22/22		11/17/2017	Redemption 100.0000		1,000,000	1,000,000	975,000	975,667	0	24,333	0	24,333	0	1,000,000	0	0	0	53,833	09/22/2022
51783Q-AN-8	LAS VEGAS SANDS LLC TL 1L 03/24/24		12/29/2017	Redemption 100.0000		11,250	11,250	11,269	11,269	0	(19)	0	(19)	0	11,250	0	0	0	160	03/24/2024
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		531,912	531,912	531,912	531,912	0	0	0	0	0	531,912	0	0	0	805	06/19/2017
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2017	Paydown		131,340	158,211	130,550	136,208	0	(4,868)	0	(4,868)	0	131,340	0	0	0	4,708	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2017	Paydown		4,569	39,981	31,416	35,472	0	(30,903)	0	(30,903)	0	4,569	0	0	0	955	11/25/2036
52729K-AM-8	LEVEL 3 FINANCING INC TL BII 1L 05/31/22		02/22/2017	Redemption 100.0000		710,000	710,000	705,400	706,202	0	3,798	0	3,798	0	710,000	0	0	0	8,859	05/31/2022
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 1.660% 01/01/33		01/05/2017	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	305	01/01/2033
55280F-AE-1	MA FINANCE CO LLC(MICRO FOCUS) TL B 1L 11/20/21		04/28/2017	Redemption 100.0000		467,159	467,159	467,159	467,159	0	0	0	0	0	467,159	0	0	0	7,268	11/20/2021
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 04/07/23		09/29/2017	Redemption 100.0000		4,800	4,800	4,788	4,788	0	12	0	12	0	4,800	0	0	0	61	04/07/2023
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		12/29/2017	Redemption 100.0000		55,367	55,367	55,091	55,100	0	268	0	268	0	55,367	0	0	0	1,101	06/07/2023
55377G-AG-8	MTL PUBLISHING LLC TL 1L 08/20/22		05/05/2017	Redemption 100.0000		261,348	261,348	261,348	261,348	0	0	0	0	0	261,348	0	0	0	3,874	08/20/2022
55377G-AJ-2	MTL PUBLISHING LLC TI 1I 08/20/23		12/22/2017	Redemption 100.0000		24,419	24,419	24,419	24,419	0	0	0	0	0	24,419	0	0	0	10	08/20/2023
55616X-AC-1	MACYS RETAIL HLDGS INC 7.000% 02/15/28		10/06/2017	CITIGROUP GLOBAL MKTS		8,201,779	7,635,000	8,243,877	8,054,403	0	(19,971)	0	(19,971)	0	8,034,432	0	167,346	167,346	599,551	02/15/2028
56356X-AC-3	MANITOWOC FOODSERVISE INC TL B 1L 03/03/23		03/06/2017	Redemption 100.0000		129,385	129,385	126,797	127,004	0	2,381	0	2,381	0	129,385	0	0	0	1,397	03/03/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L 03/03/23		03/13/2017	Redemption 100.0000		276,241	276,241	271,229	271,677	0	4,564	0	4,564	0	276,241	0	0	0	899	03/03/2023
57906P-AC-3	MCAFEE LLC TL B 1L 09/28/24		12/29/2017	Redemption 100.0000		5,000	5,000	4,950	4,950	0	50	0	50	0	5,000	0	0	0	0	09/28/2024
58446H-AQ-5	MEDIACOM BRDBND LLC/CORP TL K 1L 02/19/24		09/29/2017	Redemption 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	30	02/19/2024
58462Q-AC-5	MEDICAL SOLUTIONS HOLDIN TL 1L 06/14/24		12/29/2017	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	24	06/14/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58515U-AP-4	MEG ENERGY TL B 1L 12/31/23		12/29/2017	Redemption 100.0000		15,000	15,000	15,103	15,103	0	(103)	0	(103)	0	15,000	0	0	0	418	12/31/2023
59514U-AW-8	MICROSEMI TL B 1L 01/15/23		01/25/2017	Redemption 100.0000		95,252	95,252	92,394	92,721	0	2,531	0	2,531	0	95,252	0	0	0	367	01/15/2023
60467M-AB-7	MIRANT CORP 9.125% 06/30/18		06/30/2017	Redemption 100.0000		2,175,174	2,175,174	1,903,277	2,175,174	0	0	0	0	0	2,175,174	0	0	0	199,357	06/30/2018
60467M-AC-5	MIRANT CORP 10.060% 12/30/28		12/06/2017	Various		21,686,500	22,408,771	19,159,500	19,161,215	0	0	0	0	0	19,161,215	0	2,525,285	2,525,285	1,325,439	12/30/2028
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2017	Paydown		121,597	121,597	76,041	71,809	0	50,923	1,135	49,788	0	121,597	0	0	0	1,445	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2017	Paydown		634,565	634,565	403,184	329,882	0	304,683	0	304,683	0	634,565	0	0	0	21,640	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2017	Paydown		53,784	53,784	31,804	32,089	0	22,838	1,143	21,695	0	53,784	0	0	0	724	01/25/2047
61761J-B3-2	MORGAN STANLEY 2.800% 06/16/20		09/12/2017	GOLDMAN SACHS		2,545,150	2,500,000	2,507,925	2,506,372	0	(1,292)	0	(1,292)	0	2,505,080	0	40,070	40,070	52,111	06/16/2020
628783-AT-9	NBTY INC TL B 1L 05/05/23		02/14/2017	Redemption 100.0000		438,900	438,900	436,706	436,764	0	2,136	0	2,136	0	438,900	0	0	0	2,736	05/05/2023
629377-CB-6	NRG ENERGY INC 6.625% 01/15/27		04/25/2017	Tax Free Exchange		551,323	550,000	551,500	551,410	0	(87)	0	(87)	0	551,323	0	0	0	26,620	01/15/2027
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2017	Paydown		392,793	392,793	382,973	383,571	0	9,222	0	9,222	0	392,793	0	0	0	6,738	07/25/2043
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		500,000	500,000	499,585	499,618	0	382	0	382	0	500,000	0	0	0	2,375	04/24/2017
64072U-AE-2	CSC HOLDINGS INC TL B-DD 1L 07/15/25		10/16/2017	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	53	07/15/2025
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2017	Redemption 100.0000		303,316	303,316	303,316	303,316	0	0	0	0	0	303,316	0	0	0	7,782	01/15/2021
65339K-AE-0	NEXTERA ENERGY CAPITAL 2.056% 09/01/17		09/01/2017	Maturity		2,000,000	2,000,000	2,012,060	2,008,831	0	(8,831)	0	(8,831)	0	2,000,000	0	0	0	41,120	09/01/2017
65409Y-BD-6	NIELSEN FINANCE LLC/CO NIELSEN FINANCE 04/15/21		04/13/2017	Redemption 100.0000		1,000,000	1,000,000	997,500	997,532	0	2,468	0	2,468	0	1,000,000	0	0	0	11,324	04/15/2021
65409Y-BE-4	NIELSEN FINANCE LLC/CO TL B4 1L 10/04/23		10/10/2017	Redemption 100.0000		4,975	4,975	4,975	4,975	0	0	0	0	0	4,975	0	0	0	57	10/04/2023
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2017	Paydown		503,372	503,372	418,597	395,780	0	107,591	0	107,591	0	503,372	0	0	0	14,350	03/25/2047
665772-CD-9	NORTHERN STATES PWR-MINN 5.250% 03/01/18		09/29/2017	Call 100.0000		2,000,000	2,000,000	1,993,920	1,998,953	0	538	0	538	0	1,999,491	0	509	509	144,668	03/01/2018
67053N-AG-9	NUMERICABLE US LLC TL B 1L 01/15/24		04/18/2017	Redemption 100.0000		407,950	407,950	403,871	404,085	0	3,865	0	3,865	0	407,950	0	0	0	9,959	01/15/2024
67053N-AJ-3	NUMERICABLE US LLC 01/31/25		10/31/2017	Redemption 100.0000		1,000,000	1,000,000	997,500	997,479	0	2,521	0	2,521	0	1,000,000	0	0	0	41,135	01/31/2025
67103G-AA-7	OSF FINANCE VRDN 1.580% 12/01/37		12/01/2017	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	736	12/01/2037
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2017	Redemption 100.0000		333,334	333,334	333,334	333,334	0	0	0	0	0	333,334	0	0	0	20,700	12/01/2028
68218E-AD-6	ON SEMICONDUCTOR CORP TL B 1L 03/31/23		03/31/2017	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	3,288	03/31/2023
69007A-AG-0	COINSTAR INC TL B 09/21/23		05/12/2017	Redemption 100.0000		250,000	250,000	248,750	248,755	0	1,245	0	1,245	0	250,000	0	0	0	4,906	09/21/2023
69362B-AY-8	PSEG POWER 4.150% 09/15/21		07/10/2017	WELLS FARGO		2,105,040	2,000,000	1,998,220	1,998,962	0	104	0	104	0	1,999,066	0	105,974	105,974	68,706	09/15/2021
694308-GL-5	PACIFIC GAS & EL 5.625% 11/30/17		11/30/2017	Maturity		7,000,000	7,000,000	6,915,160	6,989,215	0	10,785	0	10,785	0	7,000,000	0	0	0	393,750	11/30/2017
694308-GN-1	PACIFIC GAS & EL 8.250% 10/15/18		12/29/2017	Call 100.0000		2,500,000	2,500,000	2,458,575	2,494,777	0	0	0	0	0	2,494,777	0	5,223	5,223	160,241	10/15/2018
694308-HQ-3	PACIFIC GAS & EL 1.687% 11/30/17		11/30/2017	Maturity		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	9,844	11/30/2017
69946E-AT-8	PAREXEL TL B 1L 08/11/24		10/16/2017	CLIC II-CONTRIBUTION		2,002,500	2,000,000	1,990,000	1,990,000	0	26	0	26	0	1,990,026	0	12,474	12,474	(1,056)	08/11/2024
70454B-AS-8	PEABODY ENERGY CORP TL EXIT 1L 03/31/22		12/29/2017	Redemption 100.0000		530,520	530,520	531,515	531,515	0	(995)	0	(995)	0	530,520	0	0	0	16,080	03/31/2022
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		01/15/2017	Maturity		4,000,000	4,000,000	4,096,447	4,000,265	0	(265)	0	(265)	0	4,000,000	0	0	0	122,500	01/15/2017
73020Q-AD-7	PINNACLE ENTERTAINMENT TL B 1L 04/28/23		07/12/2017	Redemption 100.0000		35,050	35,050	34,962	34,963	0	87	0	87	0	35,050	0	0	0	383	04/28/2023
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		11/23/2017	Call 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	20,720	04/01/2022
73744G-AJ-1	POST HOLDINGS INC TL B 1L 05/17/24		12/29/2017	Redemption 100.0000		7,500	7,500	7,481	7,481	0	19	0	19	0	7,500	0	0	0	97	05/17/2024
74112C-AT-0	PRESTIGE BRANDS INC TL B4 1L 01/20/24		11/30/2017	Redemption 100.0000		59,566	59,566	59,417	59,417	0	149	0	149	0	59,566	0	0	0	2,455	01/20/2024
74256L-AH-2	PRINCIPAL LFE GLB FND II 1.125% 02/24/17		02/24/2017	Maturity		2,000,000	2,000,000	2,001,720	2,000,436	0	(436)	0	(436)	0	2,000,000	0	0	0	11,250	02/24/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74737K-AB-6	QCP TL B 1L 09/30/22		12/29/2017	Redemption 100.0000		5,000	5,000	4,899	4,901	0	99	0	99	0	5,000	0	0	0	198	09/30/2022
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2017	Paydown		25,912	34,053	28,489	29,345	0	(3,433)	0	(3,433)	0	25,912	0	0	0	1,118	06/25/2036
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		12/29/2017	Redemption 100.0000		17,573	17,573	17,553	17,553	0	20	0	20	0	17,573	0	0	0	348	03/17/2023
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2017	Redemption 100.0000		711,734	711,734	533,800	537,170	0	174,564	0	174,564	0	711,734	0	0	0	65,743	07/02/2017
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2017	Paydown		27,131	27,131	14,778	13,515	0	13,616	0	13,616	0	27,131	0	0	0	818	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2017	Paydown		150,324	150,324	88,461	74,460	0	75,864	0	75,864	0	150,324	0	0	0	4,505	04/25/2037
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2017	Paydown		1,411,020	1,827,820	1,654,652	1,679,957	0	(268,937)	0	(268,937)	0	1,411,020	0	0	0	53,657	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2017	Paydown		116,415	146,277	120,540	127,846	0	(11,431)	0	(11,431)	0	116,415	0	0	0	5,100	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2017	Paydown		754,585	1,008,894	700,491	643,827	0	110,758	0	110,758	0	754,585	0	0	0	31,817	09/25/2036
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		03/31/2017	Redemption 100.0000		2,192	2,192	2,192	2,191	0	1	0	1	0	2,192	0	0	0	26	04/27/2022
78009N-A8-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	8,001	03/28/2017
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	28,101	07/28/2017
78010U-4A-2	ROYAL BANK OF CANADA 1.400% 10/13/17		10/13/2017	Maturity		2,000,000	2,000,000	2,001,740	2,001,326	0	(1,326)	0	(1,326)	0	2,000,000	0	0	0	28,000	10/13/2017
78404X-AG-0	SBA TELECOMMUNICATIONS INC TL B2 1L 06/10/22		09/29/2017	Redemption 100.0000		5,900	5,900	5,848	5,857	0	43	0	43	0	5,900	0	0	0	122	06/10/2022
78466D-AV-6	SS&C TECHNOLOGIES TL B1 1L 07/08/22		03/02/2017	Redemption 100.0000		393,819	393,819	391,850	392,111	0	1,708	0	1,708	0	393,819	0	0	0	3,716	07/08/2022
78466D-AW-4	SS&C TECHNOLOGIES TL B2 1L 07/08/22		03/02/2017	Redemption 100.0000		45,440	45,440	45,213	45,244	0	197	0	197	0	45,440	0	0	0	188	07/08/2022
78466D-AZ-7	SS&C TECHNOLOGIES TL B1 1L 07/08/22		12/29/2017	Redemption 100.0000		60,918	60,918	60,918	60,918	0	0	0	0	0	60,918	0	0	0	2,232	07/08/2022
78466D-BA-1	SS&C TECHNOLOGIES TL B2 1L 07/08/22		12/29/2017	Redemption 100.0000		31,372	31,372	31,372	31,372	0	0	0	0	0	31,372	0	0	0	511	07/08/2022
78571Y-AQ-3	SABRE GLBL INC TL B 1L 02/19/19		02/22/2017	Redemption 100.0000		375,747	375,747	374,564	375,019	0	728	0	728	0	375,747	0	0	0	2,254	02/19/2019
80875A-AJ-0	SGMS ESCROW CORP(SCIENTIFIC GA TL B1 1L 10/18/20		02/14/2017	Redemption 100.0000		54,302	54,302	54,031	54,074	0	228	0	228	0	54,302	0	0	0	687	10/18/2020
80875A-AK-7	SGMS ESCROW CORP(SCIENTIFIC GA TL B2 1L 10/01/21		02/15/2017	Redemption 100.0000		312,416	312,416	306,949	308,266	0	4,150	0	4,150	0	312,416	0	0	0	4,825	10/01/2021
816194-AV-6	SELECT MEDICAL CORP TL B 1L 03/06/24		09/29/2017	Redemption 100.0000		2,500	2,500	2,488	2,488	0	13	0	13	0	2,500	0	0	0	22	03/06/2024
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2017	Paydown		463,473	463,473	455,434	456,332	0	7,140	0	7,140	0	463,473	0	0	0	8,529	07/25/2043
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		12/01/2017	Paydown		906,821	906,821	882,025	885,451	0	21,370	0	21,370	0	906,821	0	0	0	12,965	06/25/2043
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2017	Paydown		480,937	480,937	467,712	469,388	0	11,550	0	11,550	0	480,937	0	0	0	8,728	09/25/2043
81746J-AA-5	SEMT 2017-CH2 A1 4.000% 12/25/47		12/01/2017	Paydown		140,083	140,083	143,467	143,467	0	(3,384)	0	(3,384)	0	140,083	0	0	0	467	12/25/2047
83417U-AF-3	SOLARWINDS INC TL 1L 02/05/23		02/21/2017	Redemption 100.0000		369,075	369,075	369,075	369,075	0	0	0	0	0	369,075	0	0	0	2,981	02/05/2023
83417U-AG-1	SOLARWINDS HOLDINGS INC TL 1L 02/05/23		09/29/2017	Redemption 100.0000		2,761	2,761	2,761	2,761	0	0	0	0	0	2,761	0	0	0	45	02/05/2023
842400-GG-2	SOUTHERN CAL EDISON 4.000% 04/01/47		03/22/2017	US BANCORP		5,011,150	5,000,000	4,996,500	4,996,500	0	(16)	0	(16)	0	4,996,484	0	14,666	14,666	1,667	04/01/2047
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		09/29/2017	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	91	02/29/2024
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		04/10/2017	Redemption 100.0000		19,036	19,036	18,940	18,945	0	91	0	91	0	19,036	0	0	0	342	06/08/2023
863579-AM-0	SARM SER 2004-12 CL 1A2 3.480% 09/25/34		12/01/2017	Paydown		173,126	173,126	152,888	160,803	0	12,324	0	12,324	0	173,126	0	0	0	3,015	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A 3.422% 10/25/34		12/01/2017	Paydown		238,667	238,667	203,847	212,050	0	26,617	0	26,617	0	238,667	0	0	0	4,052	10/25/2034
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		10/01/2017	Paydown		5,518,355	5,518,355	5,516,630	5,466,918	0	51,437	0	51,437	0	5,518,355	0	0	0	216,150	09/25/2033
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2017	Paydown		87,076	97,476	82,356	83,134	0	4,817	876	3,941	0	87,076	0	0	0	3,117	10/25/2035
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L 07/17/22		01/31/2017	Redemption 100.0000		235,263	235,263	234,087	234,234	0	1,029	0	1,029	0	235,263	0	0	0	613	07/17/2022
86816X-AB-6	SUPERIOR INDUSTRIES INTE TL 1L 03/22/24		09/29/2017	Redemption 100.0000		2,572	2,572	2,546	2,546	0	26	0	26	0	2,572	0	0	0	39	03/22/2024
87265V-AB-4	T-MOBILE USA INC TL B 1L 11/09/22		01/30/2017	Redemption 100.0000		228,275	228,275	227,134	227,274	0	1,001	0	1,001	0	228,275	0	0	0	690	11/09/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87305X-AB-2	TEAMVIEWER US LLC TL 1L 01/08/21		02/22/2017	Redemption 100.0000		874,910	874,910	839,914	851,089	0	23,821	0	23,821	0	874,910	0	0	0	7,709	01/08/2021
87305X-AF-3	TEAMVIEWER US LLC TL 2L 07/08/21		02/22/2017	Redemption 100.0000		340,000	340,000	329,800	332,416	0	7,584	0	7,584	0	340,000	0	0	0	4,756	07/08/2021
87422L-AJ-9	TALEN ENERGY SUPPLY LLC TL B2 1L 04/06/24		12/29/2017	Redemption 100.0000		9,000	9,000	8,910	8,910	0	90	0	90	0	9,000	0	0	0	204	04/06/2024
87612E-AP-1	TARGET CORP 5.375% 05/01/17		05/01/2017	Maturity		12,000,000	12,000,000	11,600,680	11,979,996	0	20,004	0	20,004	0	12,000,000	0	0	0	322,500	05/01/2017
87817J-AC-2	TEAM HEALTH INC TL B 1L 11/23/22		02/06/2017	Redemption 100.0000		397,005	397,005	393,035	393,308	0	3,697	0	3,697	0	397,005	0	0	0	1,623	11/23/2022
88078F-BG-2	TEREX CORP TL 1L 01/31/24		09/29/2017	Redemption 100.0000		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	5	01/31/2024
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2017	Paydown		258,238	258,238	295,985	288,114	0	(29,877)	0	(29,877)	0	258,238	0	0	0	7,653	07/15/2059
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		08/02/2017	Taxable Exchange		1,950,836	3,000,000	1,536,000	1,536,000	0	0	0	0	0	1,536,000	0	414,836	414,836	77,400	11/17/2025
88723A-AB-4	TIME INC TL B-DD 04/24/21		10/11/2017	Redemption 100.0000		697,806	697,806	698,678	698,326	0	(675,891)	0	(675,891)	0	22,436	0	675,370	675,370	14,554	04/24/2021
887315-BN-8	TIME WARNER 6.625% 05/15/29		12/11/2017	TENDER OFFER		950,203	751,000	907,200	886,186	0	(8,065)	0	(8,065)	0	878,121	0	72,082	72,082	54,867	05/15/2029
89236T-DK-8	TOYOTA 2.250% 10/18/23		06/05/2017	JEFFERIES & CO		4,896,800	5,000,000	4,986,800	4,987,076	0	779	0	779	0	4,987,855	0	(91,055)	(91,055)	71,875	10/18/2023
89334G-AP-9	TRANS UNION TL 04/09/21		08/09/2017	Redemption 100.0000		482,529	482,529	481,621	481,653	0	876	0	876	0	482,529	0	0	0	10,331	04/09/2021
89364M-BF-0	TRANSDIGM INC TL F 1L 06/09/23		11/30/2017	Redemption 100.0000		478,494	478,494	466,832	467,589	0	10,905	0	10,905	0	478,494	0	0	0	19,253	06/09/2023
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2017	Paydown		575,367	575,367	583,972	578,044	0	(2,677)	0	(2,677)	0	575,367	0	0	0	10,604	01/10/2045
90347B-AG-3	AXALTA COATING TL B 1L 02/01/20		06/16/2017	Redemption 100.0000		173,978	173,978	173,108	173,237	0	741	0	741	0	173,978	0	0	0	1,243	02/01/2020
90347B-AH-1	AXALTA COATING SYSTEMS US H TL 1L 06/30/24		12/29/2017	Redemption 100.0000		10,000	10,000	9,988	9,988	0	13	0	13	0	10,000	0	0	0	123	06/30/2024
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375% 11/15/21		04/27/2017	CREDIT SUISSE FIRST BOSTON		2,092,480	2,000,000	1,989,060	1,994,160	0	404	0	404	0	1,994,565	0	97,915	97,915	31,313	11/15/2021
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		12/29/2017	Redemption 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	6	07/01/2024
92340L-AA-7	VEREIT OPERATING PARTNER 4.875% 06/01/26		08/23/2017	ADVANTUS CAPITAL MANAGEMENT		214,256	200,000	200,000	200,000	0	0	0	0	0	200,000	0	14,256	14,256	7,231	06/01/2026
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		02/03/2017	Taxable Exchange		12,932,823	11,000,000	11,017,470	11,014,105	0	130	0	130	0	11,014,235	0	1,918,588	1,918,588	232,986	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		03/16/2017	TENDER OFFER		2,074,020	2,000,000	2,001,880	2,000,143	0	(19)	0	(19)	0	2,000,124	0	73,896	73,896	65,694	02/15/2018
92343V-AL-8	VERIZON COMMUNICATIONS 5.500% 02/15/18		04/24/2017	Call 100.0000		1,000,000	1,000,000	1,000,940	1,000,071	0	(57)	0	(57)	0	1,000,014	0	(14)	(14)	71,272	02/15/2018
92343V-AM-6	VERIZON COMMUNICATIONS 6.100% 04/15/18		03/16/2017	TENDER OFFER		2,096,900	2,000,000	2,202,660	2,036,399	0	(5,690)	0	(5,690)	0	2,030,708	0	66,192	66,192	52,528	04/15/2018
92532Y-AB-5	VERSUM MATERIALS INC VERSUM 09/21/23		12/29/2017	Redemption 100.0000		6,250	6,250	6,219	6,219	0	31	0	31	0	6,250	0	0	0	113	09/21/2023
92826C-AD-4	VISA INC 3.150% 12/14/25		03/21/2017	JEFFERIES & CO		5,019,600	5,000,000	5,056,500	5,051,783	0	(1,298)	0	(1,298)	0	5,050,485	0	(30,885)	(30,885)	43,750	12/14/2025
92855L-AE-6	VIZIENT, INC TL B 1L 02/11/23		05/02/2017	Redemption 100.0000		519,113	519,113	524,304	524,065	0	(4,952)	0	(4,952)	0	519,113	0	0	0	11,031	02/11/2023
92855L-AF-3	VIZIENT INC TL B 1L 02/13/23		12/29/2017	Redemption 100.0000		34,706	34,706	34,706	34,706	0	0	0	0	0	34,706	0	0	0	909	02/13/2023
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		09/29/2017	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	26	04/25/2024
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2017	Paydown		150,180	156,406	149,874	149,683	0	496	0	496	0	150,180	0	0	0	4,446	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		12/01/2017	Paydown		324,971	362,115	152,017	157,507	0	167,463	0	167,463	0	324,971	0	0	0	3,985	04/25/2047
96758D-AW-3	WIDEOPENWEST TL B 1L 08/19/23		07/17/2017	Various		1,488,750	1,488,750	1,481,306	1,481,370	0	838	0	838	0	1,482,208	0	6,542	6,542	43,242	08/19/2023
96758D-AW-3	WIDEOPENWEST TL B 1L 08/19/23		06/30/2017	Redemption 100.0000		11,250	11,250	11,194	11,194	0	56	0	56	0	11,250	0	0	0	128	08/19/2023
98379E-AC-0	XPO LOGISTICS INC TL B 10/30/21		03/10/2017	Redemption 100.0000		907,135	907,135	906,227	906,270	0	865	0	865	0	907,135	0	0	0	11,259	10/30/2021
98424U-AB-1	YP LLC (YP HOLDINGS) TL B 1L 06/04/18		06/30/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	8,773	06/04/2018
C6901L-AD-9	BURGER KING TL B2 1L 12/12/21		02/17/2017	Redemption 100.0000		686,619	686,619	683,644	684,157	0	2,461	0	2,461	0	686,619	0	0	0	3,424	12/12/2021
C6901L-AE-7	BURGER KING TL B 1L 02/16/24		09/29/2017	Redemption 100.0000		9,586	9,586	9,580	9,580	0	6	0	6	0	9,586	0	0	0	100	02/16/2024

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
C9413P-AP-8	VALEANT PHARMACEUTICALS INTERN TL BE1 1L 08/05/20		03/21/2017	Redemption 100.0000		448,302	448,302	445,500	446,334	0	1,968	0	1,968	0	448,302	0	0	0	6,354	08/05/2020
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERN TL BF1 1L 04/01/22		12/28/2017	Redemption 100.0000		402,055	402,055	400,827	400,997	0	1,059	0	1,059	0	402,055	0	0	0	18,372	04/01/2022
G0472K-AK-3	Aricent technologies TL 1L 04/14/21		09/29/2017	Redemption 100.0000		8,183	8,183	8,145	8,153	0	31	0	31	0	8,183	0	0	0	206	04/14/2021
L8030P-AD-0	PTL ACQUISIONS (SAMSONITE) TL B 1L 04/12/23		09/29/2017	Redemption 100.0000		3,600	3,600	3,582	3,583	0	17	0	17	0	3,600	0	0	0	46	04/12/2023
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 05/30/22		09/29/2017	Redemption 100.0000		6,250	6,250	6,125	6,125	0	125	0	125	0	6,250	0	0	0	94	05/30/2022
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	05/15/2017	Maturity		3,000,000	3,000,000	2,991,750	2,999,172	0	828	0	828	0	3,000,000	0	0	0	85,500	05/15/2017
35100D-AR-7	FOUR SEASONS HOLDINGS INC TL 1L 11/30/23		12/29/2017	Redemption 100.0000		10,000	10,000	9,950	9,950	0	50	0	50	0	10,000	0	0	0	247	11/30/2023
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		3,650,000	3,650,000	3,650,000	3,650,000	0	0	0	0	0	3,650,000	0	0	0	11,029	02/10/2017
BL2296-52-5	FOUR SEASONS HOLDINGS INC TL 1L 11/21/23		01/01/2017	Redemption 99.5000		995,000	1,000,000	995,000	994,978	0	22	0	22	0	995,000	0	0	0	(1,024)	11/21/2023
C2620K-AK-4	CONCORDIA HEALTHCARE CORP TL B 1L 10/21/21		12/29/2017	Redemption 100.0000		31,488	31,488	29,756	30,036	0	1,452	0	1,452	0	31,488	0	0	0	1,245	10/21/2021
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/16/23	A	12/29/2017	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	43	12/16/2023
012605-AA-9	ALBEA BEAUTY HOLDINGS SA TL B 1L 04/12/24	C	12/29/2017	Redemption 100.0000		5,000	5,000	4,975	4,975	0	25	0	25	0	5,000	0	0	0	173	04/12/2024
00437M-AB-0	ACCUDYNE INDUSTRIES BOR TL B 1L 08/02/24	C	12/29/2017	Redemption 100.0000		625	625	623	623	0	2	0	2	0	625	0	0	0	11	08/02/2024
03764D-AA-9	APID 2013-12A A 2.453% 04/15/25	D	08/10/2017	BARCLAYS		9,019,470	9,003,040	8,822,132	8,943,362	0	17,021	0	17,021	0	8,960,383	0	59,087	59,087	161,571	04/15/2025
03764D-AA-9	APID 2013-12A A 2.453% 04/15/25	D	07/15/2017	Paydown		996,960	996,960	976,927	990,352	0	6,608	0	6,608	0	996,960	0	0	0	16,028	04/15/2025
04014J-AA-2	ARES 2013-26A A 2.453% 04/15/25	D	07/03/2017	JP MORGAN SEC FIXED INC		30,019,200	30,000,000	29,393,670	29,965,851	0	(202,958)	0	(202,958)	0	29,762,892	0	256,308	256,308	463,482	04/15/2025
04044P-AC-8	ARISTOCRAT INTERNATIONAL PTY TL B 1L 10/20/21	C	03/03/2017	Redemption 100.0000		462,174	462,174	462,174	462,174	0	0	0	0	0	462,174	0	0	0	6,327	10/20/2021
04044P-AD-6	ARISTOCRAT INTERNATIONAL PTY TL B2 1L 10/20/21	D	03/31/2017	Redemption 100.0000		23,109	23,109	23,109	23,109	0	0	0	0	0	23,109	0	0	0	3	10/20/2021
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	09/15/2017	Maturity		2,000,000	2,000,000	1,998,640	1,999,669	0	331	0	331	0	2,000,000	0	0	0	118,000	09/15/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		2,531,000	2,531,000	2,543,062	2,539,521	0	(8,521)	0	(8,521)	0	2,531,000	0	0	0	26,892	06/07/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		1,800,000	1,800,000	1,811,772	1,810,718	0	(10,718)	0	(10,718)	0	1,800,000	0	0	0	42,750	09/14/2017
114521-AB-3	BSMC 2013-1A A1 2.507% 04/17/25	D	01/11/2017	ROBERT W. BAIRD		14,994,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(6,000)	(6,000)	0	04/17/2025
12549A-AA-8	CIFC 2013-1A A1 2.504% 04/16/25	D	08/09/2017	Paydown		10,000,000	10,000,000	9,817,203	9,609,407	0	390,593	0	390,593	0	10,000,000	0	0	0	180,235	04/16/2025
12549A-AC-4	CIFC 2013-1A A2 3.254% 04/16/25	D	08/09/2017	Paydown		3,500,000	3,500,000	3,415,903	3,232,123	0	267,877	0	267,877	0	3,500,000	0	0	0	84,670	04/16/2025
21244N-AB-7	CONVATEC HEALTHCARE TL B 1L 06/15/20	C	12/29/2017	Redemption 100.0000		6,453	6,453	6,421	6,422	0	31	0	31	0	6,453	0	0	0	138	06/15/2020
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	08/08/2017	TENDER OFFER		6,066,840	6,000,000	5,895,850	5,932,704	0	6,714	0	6,714	0	5,939,418	0	127,422	127,422	190,500	07/17/2022
24823B-AA-8	DEN10 2013-1A A1L 2.528% 04/26/25	D	10/26/2017	Paydown		30,000,000	30,000,000	29,444,283	30,069,371	0	(69,371)	0	(69,371)	0	30,000,000	0	0	0	639,665	04/26/2025
25243Y-AM-1	DIAGEO PLC 5.750% 10/23/17	D	10/23/2017	Maturity		5,000,000	5,000,000	4,878,500	4,986,004	0	13,996	0	13,996	0	5,000,000	0	0	0	287,500	10/23/2017
29268B-AB-7	ENEL FINANCE 6.250% 09/15/17	D	09/15/2017	Maturity		3,500,000	3,500,000	3,493,385	3,498,974	0	1,026	0	1,026	0	3,500,000	0	0	0	218,750	09/15/2017
34959W-AA-7	FCBSL 2013-1A A 2.543% 01/19/25	D	08/10/2017	ROBERT W. BAIRD		10,788,910	10,766,838	10,598,383	10,717,620	0	3,123	0	3,123	0	10,720,744	0	68,167	68,167	198,939	01/19/2025
34959W-AA-7	FCBSL 2013-1A A 2.543% 01/19/25	D	07/19/2017	Paydown		8,233,162	8,233,162	8,104,348	8,195,526	0	37,636	0	37,636	0	8,233,162	0	0	0	121,033	01/19/2025
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	D	04/27/2017	CREDIT SUISSE FIRST BOSTON		5,082,500	5,000,000	4,966,000	4,980,464	0	1,224	0	1,224	0	4,981,687	0	100,813	100,813	68,875	05/08/2022
458204-AP-9	INTELSAT LUXEMBOURG SA 7.750% 06/01/21	D	04/04/2017	Various		4,654,720	7,538,000	2,562,920	2,468,695	98,252	0	0	98,252	0	2,566,947	0	2,087,773	2,087,773	191,079	06/01/2021
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	D	06/19/2017	Various		4,996,789	5,000,000	4,500,000	4,637,814	0	69,177	0	69,177	0	4,706,991	0	289,798	289,798	262,813	04/01/2019
46611V-AT-2	JBS USA LUX SA TL B 1L 10/30/22	D	12/29/2017	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	331	10/30/2022
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	D	04/27/2017	MORGAN STANLEY FIXED INC		1,787,890	1,700,000	1,692,265	1,695,551	0	272	0	272	0	1,695,823	0	92,067	92,067	40,198	03/15/2022
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	02/02/2017	Maturity		600,000	600,000	613,848	601,384	0	(1,384)	0	(1,384)	0	600,000	0	0	0	13,500	02/02/2017
69367C-AB-1	PTT PUBLIC CO LTD 5.875% 08/03/35	D	03/22/2017	TENDER OFFER		2,874,275	2,500,000	2,329,025	2,359,775	0	834	0	834	0	2,360,609	0	513,666	513,666	93,429	08/03/2035
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		1,287,579	1,275,000	1,287,725	1,287,563	0	17	0	17	0	1,287,579	0	0	0	30,122	09/21/2047

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	10/01/2017	Redemption 100.0000		101,500	101,500	101,500	101,500	0	0	0	0	0	101,500	0	0	0	4,045	09/30/2020
80413T-AA-7	SAUDI ARABIA 2.375% 10/26/21	D	10/27/2017	BANK of AMERICA SEC		4,910,000	5,000,000	4,950,350	4,951,946	0	7,928	0	7,928	0	4,959,874	0	(49,874)	(49,874)	120,069	10/26/2021
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	11/17/2017	Morgan Stanley		443,734	442,627	443,734	443,497	0	(134)	0	(134)	0	443,363	0	371	371	13,294	10/14/2021
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	02/13/2017	Redemption 100.0000		22,649	22,649	22,706	22,694	0	(45)	0	(45)	0	22,649	0	0	0	26	10/14/2021
823832-AE-0	SHSQR 2013-1A B1 3.253% 04/15/25	D	05/11/2017	Paydown		5,000,000	5,000,000	4,962,188	5,046,585	0	(46,585)	0	(46,585)	0	5,000,000	0	0	0	82,257	04/15/2025
823832-AS-9	SHSQR 2013-1A A2 2.523% 04/15/25	D	05/11/2017	Paydown		12,000,000	12,000,000	11,793,515	12,035,857	0	(35,857)	0	(35,857)	0	12,000,000	0	0	0	147,289	04/15/2025
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	D	10/26/2017	PRIVATE PLACEMENT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	99,721	08/15/2022
G2967L-AG-8	AVAGO TECHNOLOGIES CAYMAN LTD TL B3 1L 02/01/23	D	01/19/2017	Redemption 100.0000		511,501	511,501	504,715	505,054	0	6,447	0	6,447	0	511,501	0	0	0	1,898	02/01/2023
G7739P-AF-7	CORAL (SABLE) TL B1 1L USD 01/03/23	C	05/26/2017	Redemption 100.0000		264,000	264,000	258,720	259,042	0	4,958	0	4,958	0	264,000	0	0	0	6,965	01/03/2023
G7739P-AG-5	CABLE & WIRELESS TL B2 1L USD 12/02/22	C	04/28/2017	Redemption 100.0000		216,000	216,000	211,680	211,929	0	4,071	0	4,071	0	216,000	0	0	0	(3,218)	12/02/2022
L29678-AF-3	ENDO INTERNATIONAL TL B 1L 09/25/22	C	04/27/2017	Redemption 100.0000		466,687	466,688	463,187	463,480	0	3,208	0	3,208	0	466,687	0	0	0	5,879	09/25/2022
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	09/29/2017	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	27	04/12/2024
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L 04/28/21	C	08/02/2017	BARCLAYS		332,388	345,787	338,872	340,825	0	647	0	647	0	341,471	0	(9,083)	(9,083)	13,407	04/28/2021
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L 04/28/21	C	05/05/2017	Redemption 100.0000		5,411	5,411	5,303	5,333	0	78	0	78	0	5,411	0	0	0	143	04/28/2021
L9308U-AG-5	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 09/02/21	C	01/19/2017	Redemption 100.7500		434,514	431,279	423,381	423,987	0	7,292	0	7,292	0	431,279	0	3,235	3,235	3,893	09/02/2021
L9308U-AJ-9	TRAVELPORT FINANCE LUXEMBOURG TL 1L 09/02/21	D	12/19/2017	Redemption 100.0000		21,185	21,185	21,185	21,185	0	0	0	0	0	21,185	0	0	0	222	09/02/2021
Y6434N-AC-9	OSG INTERNATIONAL INC TL B-EXIT 1L 08/05/19	D	06/22/2017	Redemption 100.0000		593,442	593,442	587,507	589,962	0	3,479	0	3,479	0	593,442	0	0	0	21,515	08/05/2019
60535Q-LY-4	MSSSFH		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	97	12/01/2032
00769E-AV-2	ADVANTAGE SALES & MARKETING TL 2L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	871	07/25/2022
10330J-AT-5	BOYD GAMING CORP TL B-2		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	17,261	08/16/2023
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,698	05/08/2021
12768Q-AF-6	CAESARS GROWTH PROPERTIE TL 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,215	05/08/2021
14168E-AC-2	CAREERBUILDER LLC TL 1I		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,451	07/26/2023
15134N-AE-6	CENGAGE TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,466	06/08/2023
16117L-BL-2	CHARTER COMMUNICATIONS TL I 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	972	01/15/2024
23340D-AH-5	DTZ US BORROWER LLC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,949	11/04/2021
25787J-AB-0	DONNELLEY FIN TL B		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,924	09/26/2023
26817H-AK-6	DYNEGY INC TL 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,319	06/27/2023
29101Q-AE-9	ENVISION HEALTHCARE CORP TL B2 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(27)	10/28/2022
29446B-AN-6	EQUINIX TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	256	01/08/2023
29446B-AT-3	EQUINIX INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	319	01/09/2023
32007U-BN-8	FIRST DATA CORP TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,547)	07/10/2022
32007U-BS-7	FIRST DATA CORP TL 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,547	07/10/2022
36165T-AD-3	GCP APPLIED TECHNOLOGIES TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,505	02/03/2022
37943V-BE-2	GLOBAL PAYMENTS INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	36	04/22/2023
44043V-AE-8	HORIZON PHARMA INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,500	05/07/2021
44969C-AT-7	IMS HEALTH INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(792)	03/17/2021
44969C-BD-1	IMS HEALTH INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,650	03/17/2021
47009Y-AF-4	PHARMACEUTICAL PRODUCT DEV TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,136	08/18/2022
47579S-AS-9	JELD-WEN ESCROW CORP TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,499	07/01/2022
50179U-AB-9	US LBM HOLDINGS LLC TL 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	110	08/20/2022
55314N-AE-4	MKS INSTRUMENTS INC TL B1 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(113)	04/29/2023
56523P-AD-6	KEURIG GREEN MOUNTAIN INC. TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,906	03/03/2023
605024-AN-8	MISSION BROADCASTING TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	92	01/17/2024
627048-AK-7	MURRAY ENERGY CORPORATION TL B2 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,040)	04/16/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65336R-AR-9	NEXSTAR BROADCASTING INC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	741	01/17/2024
86614D-AG-3	SUMMIT MATERIALS LLC TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	92	07/17/2022
88723A-AB-4	TIME INC TL B-DD		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	705	04/24/2021
98424U-AB-1	YP LLC (YP HOLDINGS) TL B 1L		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,390	06/04/2018
68245X-AB-5	BURGER KING	A	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	16,188	01/15/2022
05400K-AB-6	AVOLON HOLDINGS LTD TL B2 1L	C	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,867	01/20/2022
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L	C	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	147	10/14/2021
L3434L-AC-4	EVERGREEN SKILLS(SKILLSOFT) TL 1L	C	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	115	04/28/2021
L3462M-AB-9	EXPRO FINSERVICES SARL TL B 1L	C	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,966	09/02/2021
52523K-AJ-3	LXS 2006-17 WF5		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2036
872225-AF-4	TBW 2006-5 A5A		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,073	11/25/2036
75952A-AF-4	RELIANT ENERGY INC		12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/02/2017
114521-AB-3	BSMC 2013-1A A1	D	12/31/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	77,817	04/17/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						527,174,720	527,703,863	514,355,870	515,448,670	98,252	854,788	3,625	949,415	0	516,398,079	0	10,776,640	10,776,640	15,095,002	XXX
060505-DR-2	BANK OF AMERICA CORP 8.000% Perpet.		02/06/2017	Various		7,245,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	245,000	245,000	293,111	01/01/9999
69352P-AC-7	PPL CAPITAL FUNDING 4.360% Perpet.		03/29/2017	JEFFERIES & CO		1,440,000	1,500,000	1,237,500	1,237,500	0	0	0	0	0	1,237,500	0	202,500	202,500	50,886	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						8,685,000	8,500,000	8,237,500	8,237,500	0	0	0	0	0	8,237,500	0	447,500	447,500	343,997	XXX
8399997. Total - Bonds - Part 4						629,642,961	630,128,031	616,326,572	617,044,391	80,215	822,988	3,625	899,578	0	617,943,955	0	11,699,003	11,699,003	17,380,162	XXX
8399998. Total - Bonds - Part 5						153,136,987	153,444,273	153,373,161		0	(348,259)	0	(348,259)	0	153,024,902	0	112,083	112,083	2,483,526	XXX
8399999. Total - Bonds						782,779,948	783,572,304	769,699,733	617,044,391	80,215	474,729	3,625	551,319	0	770,968,857	0	11,811,086	11,811,086	19,863,688	XXX
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED		12/15/2017	ADVANTUS CAPITAL MANAGEMENT	6,649.000	151,216	0.00	156,926	156,926	0	0	0	0	0	156,926	0	(5,711)	(5,711)	7,218	
19624R-40-3	COLONY CAPITAL INC. PREFERRED		01/11/2017	Tax Free Exchange	27,400.000	682,175	0.00	682,175	682,175	0	0	0	0	0	682,175	0	0	0	12,201	
23317H-60-7	DDR CORP PREFERRED		08/01/2017	ADVANTUS CAPITAL MANAGEMENT	10,500.000	265,039	0.00	230,346	230,346	0	0	0	0	0	230,346	0	34,694	34,694	7,434	
49427F-80-1	KILROY REALTY CORP PREFERRED		04/07/2017	ADVANTUS CAPITAL MANAGEMENT	6,900.000	174,729	0.00	145,934	145,934	0	0	0	0	0	145,934	0	28,795	28,795	2,271	
49446R-74-5	KIMCO REALTY CORP PFD		11/13/2017	ADVANTUS CAPITAL MANAGEMENT	1,200.000	30,319	0.00	29,701	29,701	0	0	0	0	0	29,701	0	618	618	1,547	
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED		11/17/2017	ADVANTUS CAPITAL MANAGEMENT	1,500.000	38,172	0.00	37,726	37,726	0	0	0	0	0	37,726	0	447	447	2,391	
53633#-12-6	LIQUID ENVIRONMENTAL SOLUTIONS LIQUID LLC		12/20/2017	Various	440,528.000	14,417,332	0.00	9,499,989	9,499,989	0	0	0	0	0	9,499,989	0	4,917,343	4,917,343	6,257,527	
637417-80-9	NATL RETAIL PROP PREFERRED		12/15/2017	ADVANTUS CAPITAL MANAGEMENT	2,200.000	56,765	0.00	54,100	54,100	0	0	0	0	0	54,100	0	2,665	2,665	2,672	
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		11/21/2017	ADVANTUS CAPITAL MANAGEMENT	3,750.000	95,231	0.00	92,726	92,726	0	0	0	0	0	92,726	0	2,505	2,505	2,767	
804395-60-6	SAUL CENTERS INC PREFERRED		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	1,528.000	38,640	0.00	35,514	35,514	0	0	0	0	0	35,514	0	3,126	3,126	822	
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		05/03/2017	ADVANTUS CAPITAL MANAGEMENT	1,300.000	33,788	0.00	32,992	32,992	0	0	0	0	0	32,992	0	796	796	579	
876664-60-8	TAUBMAN CENTERS INC PREFERRED		09/13/2017	ADVANTUS CAPITAL MANAGEMENT	9,833.000	249,950	0.00	220,944	220,944	0	0	0	0	0	220,944	0	29,007	29,007	4,515	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,233,356	XXX	11,219,073	11,219,073	0	0	0	0	0	11,219,073	0	5,014,285	5,014,285	6,301,944	XXX
8999997. Total - Preferred Stocks - Part 4						16,233,356	XXX	11,219,073	11,219,073	0	0	0	0	0	11,219,073	0	5,014,285	5,014,285	6,301,944	XXX
8999998. Total - Preferred Stocks - Part 5						207,646	XXX	207,467		0	0	0	0	0	207,467	0	179	179	108	XXX
8999999. Total - Preferred Stocks						16,441,002	XXX	11,426,540	11,219,073	0	0	0	0	0	11,426,540	0	5,014,464	5,014,464	6,302,052	XXX
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		07/24/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	21,600		20,615	20,615	0	0	0	0	0	20,615	0	985	985	251	
001084-10-2	AGCO CORP		04/20/2017	BNY CONVERG-SOFT	6,230.000	392,511		326,770	360,468	(33,697)	0	0	(33,697)	0	326,770	0	65,740	65,740	872	
00206R-10-2	AT&T INC		11/15/2017	ADVANTUS CAPITAL MANAGEMENT	8,200.000	305,042		329,884	348,746	(18,862)	0	0	(18,862)	0	329,884	0	(24,842)	(24,842)	11,858	
002824-10-0	ABBOTT LABS		06/06/2017	Various	99,390.000	4,428,955		3,580,672	3,817,570	(236,898)	0	0	(236,898)	0	3,580,672	0	848,284	848,284	46,998	
008492-10-0	AGREE REALTY CORP REIT		12/18/2017	ADVANTUS CAPITAL MANAGEMENT	1,700.000	86,225		80,750	78,285	2,465	0	0	2,465	0	80,750	0	5,475	5,475	2,744	
02079K-10-7	ALPHABET CLASS C		02/15/2017	BNY CONVERG-SOFT	800.000	655,142		408,799	617,456	(208,657)	0	0	(208,657)	0	408,799	0	246,343	246,343	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02079K-30-5	ALPHABET CLASS A		02/15/2017	INSTINET	500.000	419,887		155,581	396,225	(240,644)	0	0	(240,644)	0	155,581	0	264,306	264,306	0	
023135-10-6	AMAZON.COM INC		08/04/2017	BNY CONVERG-SOFT	1,986.000	1,880,215		592,835	1,489,242	(896,407)	0	0	(896,407)	0	592,835	0	1,287,380	1,287,380	0	
025537-10-1	AMERICAN ELECTRIC POWER		11/28/2017	ADVANTUS CAPITAL MANAGEMENT	9,400.000	641,620		535,580	591,824	(56,244)	0	0	(56,244)	0	535,580	0	106,040	106,040	7,915	
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/08/2017	HOWARD WEIL	161,000.000	5,384,716		4,330,825	4,971,680	(640,856)	0	0	(640,856)	0	4,330,825	0	1,053,892	1,053,892	144,900	
037833-10-0	APPLE INC		09/08/2017	BNY CONVERG-SOFT	22,212.000	3,428,716		1,851,180	2,572,594	(721,414)	0	0	(721,414)	0	1,851,180	0	1,577,536	1,577,536	34,081	
03784Y-20-0	APPLE HOSPITALITY REIT INC REIT		03/23/2017	ADVANTUS CAPITAL MANAGEMENT	1,000.000	18,789		20,081	20,081	0	0	0	0	0	20,081	0	(1,292)	(1,292)	100	
053484-10-1	AVALON BAY COMMUNITIES REIT		12/26/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	37,102		36,225	36,225	0	0	0	0	0	36,225	0	876	876	142	
053807-10-3	AVNET INC		02/15/2017	BNY CONVERG-SOFT	8,138.000	376,089		279,139	387,450	(108,311)	0	0	(108,311)	0	279,139	0	96,950	96,950	0	
060505-10-4	BANK OF AMERICA CORP		11/08/2017	Various	89,269.000	2,286,397		985,709	1,972,845	(987,136)	0	0	(987,136)	0	985,709	0	1,300,688	1,300,688	12,590	
064058-10-0	BANK OF NY MELLON CORP		11/08/2017	Various	388,157.000	19,630,093		9,229,745	18,390,879	(9,161,134)	0	0	(9,161,134)	0	9,229,745	0	10,400,348	10,400,348	191,313	
09062X-10-3	BIOGEN INC		02/15/2017	BNY CONVERG-SOFT	1,050.000	307,229		301,202	274,266	26,936	0	0	26,936	0	301,202	0	6,026	6,026	1	
09062X-10-3	BIOGEN INC		02/07/2017	Spin Off	0.000	839,199		839,199	880,044	(40,845)	0	0	(40,845)	0	839,199	0	0	0	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		09/22/2017	ADVANTUS CAPITAL MANAGEMENT	11,800.000	365,920		348,507	354,826	(6,319)	0	0	(6,319)	0	348,507	0	17,413	17,413	9,300	
097023-10-5	BOEING CO		10/16/2017	Various	14,643.000	3,128,783		1,875,083	2,279,622	(404,539)	0	0	(404,539)	0	1,875,083	0	1,253,700	1,253,700	48,871	
105368-20-3	BRANDYWINE REALTY TRUST REIT		12/26/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	16,319		14,886	14,859	27	0	0	27	0	14,886	0	1,433	1,433	576	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		06/01/2017	ADVANTUS CAPITAL MANAGEMENT	17,000.000	327,250		439,910	415,140	24,770	0	0	24,770	0	439,910	0	(112,660)	(112,660)	8,840	
118230-10-1	BUCKEYE PARTNERS MLP		10/26/2017	Various	73,100.000	4,849,073		4,992,053	4,836,296	155,757	0	0	155,757	0	4,992,053	0	(142,980)	(142,980)	35,901	
126408-10-3	CSX CORP		11/08/2017	Various	24,394.000	1,247,488		657,277	876,476	(219,200)	0	0	(219,200)	0	657,277	0	590,211	590,211	14,149	
126650-10-0	CVS CORP		11/08/2017	Various	29,077.000	2,035,707		2,291,688	2,294,466	(2,779)	0	0	(2,779)	0	2,291,688	0	(255,981)	(255,981)	52,649	
133131-10-2	CAMDEN PROPERTY TRUST REIT		01/26/2017	ADVANTUS CAPITAL MANAGEMENT	1,200.000	100,140		89,190	100,884	(11,694)	0	0	(11,694)	0	89,190	0	10,950	10,950	900	
14149Y-10-8	CARDINAL HEALTH INC		12/26/2017	S. G. COWEN SECURITIES CORP.	18,711.000	1,172,790		1,506,789	1,346,631	160,159	0	0	160,159	0	1,506,789	0	(334,000)	(334,000)	34,103	
156700-10-6	CENTURYLINK INC		10/16/2017	S. G. COWEN SECURITIES CORP.	34,010.000	680,711		891,021	808,758	82,263	0	0	82,263	0	891,021	0	(210,310)	(210,310)	55,096	
16208T-10-2	CHATHAM LODGING TRUST REIT		12/15/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	6,985		5,726	5,726	0	0	0	0	0	5,726	0	1,259	1,259	264	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		08/31/2017	Various	87,190.000	2,433,198		2,632,036	2,514,536	117,499	0	0	117,499	0	2,632,036	0	(198,838)	(198,838)	108,962	
16411R-20-8	CHENIERE ENERGY INC		08/29/2017	Various	226,128.000	10,321,844		9,800,796	9,368,483	432,313	0	0	432,313	0	9,800,796	0	521,048	521,048	0	
165240-10-2	CHESAPEAKE LODGING TRUST REIT		10/19/2017	ADVANTUS CAPITAL MANAGEMENT	905.000	25,515		21,765	21,765	0	0	0	0	0	21,765	0	3,749	3,749	724	
172062-10-1	CINCINNATI FINANCIAL		12/22/2017	DONATION	33,940.000	2,500,020		143,491	2,570,955	(2,427,464)	0	0	(2,427,464)	0	143,491	0	2,356,529	2,356,529	84,171	
17275R-10-2	CISCO SYSTEMS INC		08/16/2017	Various	90,995.000	2,999,824		2,102,081	2,749,869	(647,787)	0	0	(647,787)	0	2,102,081	0	897,743	897,743	49,658	
19624R-10-6	COLONY CAPITAL INC. REIT		01/12/2017	Taxable Exchange	29,753.000	629,098		570,595	602,498	(31,904)	0	0	(31,904)	0	570,595	0	58,504	58,504	13,223	
19625W-10-4	COLONY NORTHSTAR INC-CLASS A REIT		07/25/2017	ADVANTUS CAPITAL MANAGEMENT	8,100.000	116,089		116,802	116,802	0	0	0	0	0	116,802	0	(713)	(713)	3,315	
20341J-10-4	COMMUNICATIONS SALES & LE-WI REIT		02/27/2017	Tax Free Exchange	16,000.000	465,165		465,165	406,560	58,605	0	0	58,605	0	465,165	0	0	0	9,600	
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	7,634.000	212,769		179,017	179,017	0	0	0	0	0	179,017	0	33,752	33,752	4,221	
21870Q-10-5	CORESITE REALTY CORP REIT		08/29/2017	ADVANTUS CAPITAL MANAGEMENT	1,600.000	162,894		126,376	129,394	(3,018)	0	0	(3,018)	0	126,376	0	36,517	36,517	2,160	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		07/24/2017	ADVANTUS CAPITAL MANAGEMENT	14,948.000	512,390		405,355	466,677	(61,322)	0	0	(61,322)	0	405,355	0	107,035	107,035	6,915	
22822V-10-1	CROWN CASTLE INTL CORP REIT		08/31/2017	ADVANTUS CAPITAL MANAGEMENT	3,100.000	303,083		294,608	280,309	14,299	0	0	14,299	0	294,608	0	8,475	8,475	1,140	
229663-10-9	CUBESMART REIT		11/08/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	8,736		7,566	7,566	0	0	0	0	0	7,566	0	1,170	1,170	162	
23283R-10-0	CYRUSONE INC REIT		12/29/2017	ADVANTUS CAPITAL MANAGEMENT	11,800.000	682,254		465,770	530,694	(64,924)	0	0	(64,924)	0	465,770	0	216,484	216,484	11,464	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
233331-10-7	DTE ENERGY COMPANY		12/04/2017	ADVANTUS CAPITAL MANAGEMENT	3,000.000	329,128		271,944	295,530	(23,586)	0	0	(23,586)	0	271,944	0	57,185	57,185	7,178	
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/12/2017	ADVANTUS CAPITAL MANAGEMENT	8,272.000	933,752		612,374	812,807	(200,433)	0	0	(200,433)	0	612,374	0	321,378	321,378	14,574	
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		01/11/2017	Various	80,000.000	2,384,308		2,130,211	2,364,000	(233,789)	0	0	(233,789)	0	2,130,211	0	254,097	254,097	0	
25746U-10-9	DOMINION RESOURCES		12/06/2017	ADVANTUS CAPITAL MANAGEMENT	5,400.000	416,027		375,537	414,108	(38,571)	0	0	(38,571)	0	375,537	0	40,490	40,490	2,569	
260543-10-3	DOW CHEMICAL CO		09/01/2017	Taxable Exchange	38,896.000	2,613,033		2,082,523	2,225,629	(143,106)	0	0	(143,106)	0	2,082,523	0	530,510	530,510	71,569	
26441C-20-4	DUKE ENERGY		11/14/2017	ADVANTUS CAPITAL MANAGEMENT	3,255.000	255,297		223,724	254,431	(30,707)	0	0	(30,707)	0	223,724	0	31,573	31,573	0	
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		09/11/2017	ADVANTUS CAPITAL MANAGEMENT	9,600.000	560,230		426,371	421,728	4,643	0	0	4,643	0	426,371	0	133,859	133,859	10,750	
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		09/13/2017	Taxable Exchange	9,300.000	615,965		376,112	408,549	(32,437)	0	0	(32,437)	0	376,112	0	239,853	239,853	14,007	
26884U-10-9	EPR PROPERTIES REIT		12/18/2017	ADVANTUS CAPITAL MANAGEMENT	6,700.000	468,406		371,416	480,859	(109,443)	0	0	(109,443)	0	371,416	0	96,991	96,991	19,688	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		11/10/2017	Various	94,600.000	7,094,064		5,444,242	7,253,928	(1,809,686)	0	0	(1,809,686)	0	5,444,242	0	1,649,822	1,649,822	247,802	
26885J-10-3	EQT GP HOLDINGS LP LIMITED PARTNERS		06/13/2017	UBS WARBURG	135,000.000	3,377,874		3,355,836	3,403,350	(47,514)	0	0	(47,514)	0	3,355,836	0	22,038	22,038	49,680	
277276-10-1	EASTGROUP PROPERTIES INC REIT		01/04/2017	ADVANTUS CAPITAL MANAGEMENT	1,200.000	89,434		79,643	88,608	(8,965)	0	0	(8,965)	0	79,643	0	9,792	9,792	0	
28140H-20-3	EDUCATION REALTY TRUST INC REIT		10/12/2017	ADVANTUS CAPITAL MANAGEMENT	19,696.000	775,276		669,279	832,432	(163,153)	0	0	(163,153)	0	669,279	0	105,997	105,997	10,140	
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		02/06/2017	Various	79,900.000	3,057,759		2,858,299	2,861,219	(2,920)	0	0	(2,920)	0	2,858,299	0	199,460	199,460	53,172	
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		04/28/2017	Taxable Exchange	4,594.000	164,971		137,139	164,511	(27,372)	0	0	(27,372)	0	137,139	0	27,832	27,832	4,847	
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		11/20/2017	ADVANTUS CAPITAL MANAGEMENT	13,400.000	226,362		320,796	320,796	0	0	0	0	0	320,796	0	(94,434)	(94,434)	20,076	
29336U-10-7	ENLINK MISTREAM PARTNER LP		12/19/2017	Various	74,594.000	1,233,581		1,181,971	1,261,894	(79,923)	0	0	(79,923)	0	1,181,971	0	51,610	51,610	40,938	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/30/2017	Various	681,296.000	17,586,969		18,423,782	18,422,244	1,538	0	0	1,538	0	18,423,782	0	(836,812)	(836,812)	803,425	
30161N-10-1	EXELON CORP		07/21/2017	ADVANTUS CAPITAL MANAGEMENT	400.000	14,996		14,708	14,708	0	0	0	0	0	14,708	0	288	288	0	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	11,005.000	868,689		950,293	850,015	100,278	0	0	100,278	0	950,293	0	(81,603)	(81,603)	19,270	
30231G-10-2	EXXON MOBIL CORP		02/15/2017	BNY CONVERG-SOFT	3,578.000	297,415		289,659	322,950	(33,291)	0	0	(33,291)	0	289,659	0	7,756	7,756	2,684	
35906A-10-8	FRONTIER COMMUNICATIONS		03/28/2017	ADVANTUS CAPITAL MANAGEMENT	18,700.000	48,434		87,751	63,206	24,545	0	0	24,545	0	87,751	0	(39,317)	(39,317)	756	
36174X-10-1	GGP INC REIT		10/05/2017	ADVANTUS CAPITAL MANAGEMENT	500.000	10,838		12,676	12,676	0	0	0	0	0	12,676	0	(1,838)	(1,838)	220	
363576-10-9	ARTHUR J GALLAGHER & CO		02/15/2017	BNY CONVERG-SOFT	4,042.000	225,478		187,675	210,022	(22,348)	0	0	(22,348)	0	187,675	0	37,804	37,804	0	
364760-10-8	GAP INC		07/26/2017	BNY CONVERG-SOFT	17,061.000	407,194		407,929	382,849	25,080	0	0	25,080	0	407,929	0	(735)	(735)	11,772	
369604-10-3	GENERAL ELECTRIC CO		12/27/2017	Various	824,485.000	14,766,545		18,911,458	26,053,726	(7,142,268)	0	0	(7,142,268)	0	18,911,458	0	(4,144,913)	(4,144,913)	766,821	
370023-10-3	GENERAL GROWTH PROPERTIES REIT		01/27/2017	Tax Free Exchange	57,346.000	1,443,810		1,443,810	1,432,503	11,306	0	0	11,306	0	1,443,810	0	0	0	25,694	
371927-10-4	GENESIS ENERGY L.P.		12/27/2017	Various	625,000.000	15,014,044		20,416,098	22,512,500	(2,096,402)	0	0	(2,096,402)	0	20,416,098	0	(5,402,054)	(5,402,054)	1,486,827	
38141G-10-4	GOLDMAN SACHS GROUP INC		06/20/2017	BNY CONVERG-SOFT	4,321.000	1,055,496		644,389	1,034,663	(390,274)	0	0	(390,274)	0	644,389	0	411,107	411,107	1,299	
391164-10-0	GREAT PLAINS ENERGY INC		12/06/2017	ADVANTUS CAPITAL MANAGEMENT	600.000	20,378		18,678	18,678	0	0	0	0	0	18,678	0	1,700	1,700	330	
40414L-10-9	HCP INC REIT		11/03/2017	ADVANTUS CAPITAL MANAGEMENT	9,000.000	264,611		296,904	267,797	29,107	0	0	29,107	0	296,904	0	(32,292)	(32,292)	8,880	
406216-10-1	HALLIBURTON COMPANY		02/15/2017	BNY CONVERG-SOFT	7,369.000	410,702		278,486	398,589	(120,103)	0	0	(120,103)	0	278,486	0	132,217	132,217	0	
427825-50-0	HERSHA HOSPITALITY TRUST REIT		12/18/2017	ADVANTUS CAPITAL MANAGEMENT	2,101.000	43,595		39,522	44,328	(4,806)	0	0	(4,806)	0	39,522	0	4,074	4,074	1,153	
431284-10-8	HIGHWOODS PROPERTY		10/10/2017	ADVANTUS CAPITAL MANAGEMENT	1,783.000	93,974		93,060	90,951	2,109	0	0	2,109	0	93,060	0	914	914	3,780	
44106M-10-2	HOSPITALITY PROP TRUST REIT		04/20/2017	ADVANTUS CAPITAL MANAGEMENT	1,000.000	32,157		31,268	31,506	(238)	0	0	(238)	0	31,268	0	890	890	877	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		12/04/2017	ADVANTUS CAPITAL MANAGEMENT	400.000	14,295		13,020	13,020	0	0	0	0	0	13,020	0	1,275	1,275	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
459200-10-1	IBM		12/26/2017	S. G. COWEN SECURITIES CORP.	86,578.000	13,220,908		15,734,797	14,371,082	1,363,714	0	0	1,363,714	0	15,734,797	0	(2,513,888)	(2,513,888)	510,810	
460335-20-1	INTL SPEEDWAY CORP-CL A		12/15/2017	Various	6,093.000	234,904		139,421	224,222	(84,801)	0	0	(84,801)	0	139,421	0	95,483	95,483	2,620	
46590V-10-0	JBG SMITH PROPERTIES REIT		10/16/2017	S. G. COWEN SECURITIES CORP.	5,273.000	172,455		173,262	173,262	0	0	0	0	0	173,262	0	(807)	(807)	0	
489170-10-0	KENNAMETAL INC		02/15/2017	INSTINET	6,461.000	249,356		228,171	201,971	26,200	0	0	26,200	0	228,171	0	21,185	21,185	1,292	
49446R-10-9	KIMCO REALTY CORP		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	14,000.000	261,729		358,529	352,240	6,289	0	0	6,289	0	358,529	0	(96,800)	(96,800)	13,446	
49803T-30-0	KITE REALTY GROUP TRUST REIT		11/15/2017	ADVANTUS CAPITAL MANAGEMENT	850.000	16,560		18,034	18,034	0	0	0	0	0	18,034	0	(1,475)	(1,475)	469	
501797-10-4	L BRANDS INC		07/26/2017	BNY CONVERG-SOFT	21,120.000	955,685		1,149,139	1,390,541	299,151	0	540,553	(241,402)	0	1,149,139	0	(193,454)	(193,454)	25,344	
502175-10-2	LTC PROPERTIES INC REIT		11/15/2017	Various	12,600.000	595,319		481,714	591,948	(110,234)	0	0	(110,234)	0	481,714	0	113,606	113,606	19,513	
505743-10-4	LADDER CAPITAL CORP-REIT REIT		09/19/2017	ADVANTUS CAPITAL MANAGEMENT	735.000	10,077		10,319	10,319	0	0	0	0	0	10,319	0	(243)	(243)	662	
55336V-10-0	MPLX LP LIMITED PARTNERS		11/24/2017	Various	22,796.000	775,021		744,797	800,632	(55,835)	0	0	(55,835)	0	744,797	0	30,224	30,224	37,055	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		12/18/2017	Various	11,200.000	872,290		862,536	915,040	(52,504)	0	0	(52,504)	0	862,536	0	9,754	9,754	11,946	
55616P-10-4	MACY'S		07/26/2017	BNY CONVERG-SOFT	21,830.000	510,930		817,970	781,732	36,238	0	0	36,238	0	817,970	0	(307,040)	(307,040)	24,722	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		11/14/2017	Various	111,355.000	7,493,395		3,350,558	8,421,779	(5,071,220)	0	0	(5,071,220)	0	3,350,558	0	4,142,837	4,142,837	319,995	
571903-20-2	MARRIOTT INTERNATIONAL-CL A		03/27/2017	Various	8,503.000	757,687		581,945	703,028	(121,083)	0	0	(121,083)	0	581,945	0	175,742	175,742	2,551	
59156R-10-8	METLIFE INC		08/07/2017	Spin Off	0.000	455,528		455,528	495,000	(39,471)	0	0	(39,471)	0	455,528	0	0	0	0	
594918-10-4	MICROSOFT CORP		10/16/2017	Various	27,545.000	2,008,140		1,403,167	1,711,646	(308,479)	0	0	(308,479)	0	1,403,167	0	604,973	604,973	24,832	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		12/19/2017	ADVANTUS CAPITAL MANAGEMENT	5,300.000	552,589		444,798	518,976	(74,178)	0	0	(74,178)	0	444,798	0	107,791	107,791	16,617	
609207-10-5	MONDELEZ INTERNATIONAL INC		10/30/2017	Various	217,773.000	9,288,288		6,035,186	9,653,877	(3,618,691)	0	0	(3,618,691)	0	6,035,186	0	3,253,102	3,253,102	111,889	
61945C-10-3	MOSAIC CO/THE		12/26/2017	S. G. COWEN SECURITIES CORP.	19,095.000	486,808		564,448	560,056	4,392	0	0	4,392	0	564,448	0	(77,640)	(77,640)	11,457	
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		11/07/2017	Various	338,129.000	3,977,473		6,380,061	6,671,384	(291,322)	0	0	(291,322)	0	6,380,061	0	(2,402,589)	(2,402,589)	356,153	
62942X-30-6	NRG YIELD INC-CLASS A COMMON		11/28/2017	ADVANTUS CAPITAL MANAGEMENT	700.000	13,547		12,053	12,053	0	0	0	0	0	12,053	0	1,494	1,494	168	
63633D-10-4	NATL HEALTH INV REIT		12/18/2017	ADVANTUS CAPITAL MANAGEMENT	2,100.000	158,379		136,049	155,757	(19,708)	0	0	(19,708)	0	136,049	0	22,330	22,330	3,315	
637417-10-6	NATL RETAIL PROP REIT		12/20/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	8,578		8,427	8,427	0	0	0	0	0	8,427	0	151	151	190	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		09/06/2017	ADVANTUS CAPITAL MANAGEMENT	6,500.000	231,839		192,042	167,258	24,784	0	0	24,784	0	192,042	0	39,797	39,797	3,132	
681936-10-0	OMEGA HEALTHCARE REIT		10/02/2017	ADVANTUS CAPITAL MANAGEMENT	21,800.000	691,051		653,601	681,800	(28,199)	0	0	(28,199)	0	653,601	0	37,450	37,450	10,982	
68389X-10-5	ORACLE CORP		06/20/2017	BNY CONVERG-SOFT	25,630.000	1,118,116		785,206	985,474	(200,268)	0	0	(200,268)	0	785,206	0	332,911	332,911	6,289	
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		10/03/2017	ADVANTUS CAPITAL MANAGEMENT	8,300.000	178,489		171,474	152,549	18,925	0	0	18,925	0	171,474	0	7,015	7,015	7,512	
69331C-10-8	PACIFIC GAS & ELECTRIC		07/24/2017	ADVANTUS CAPITAL MANAGEMENT	8,800.000	591,210		511,742	534,776	(23,034)	0	0	(23,034)	0	511,742	0	79,468	79,468	8,410	
70338P-10-0	PATTERN ENERGY GROUP INC		01/12/2017	ADVANTUS CAPITAL MANAGEMENT	8,500.000	163,444		169,280	161,415	7,865	0	0	7,865	0	169,280	0	(5,836)	(5,836)	3,468	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		12/21/2017	ADVANTUS CAPITAL MANAGEMENT	367.000	14,017		10,210	10,210	0	0	0	0	0	10,210	0	3,807	3,807	418	
709102-10-7	PENN REAL ESTATE INVEST TST REIT		03/24/2017	ADVANTUS CAPITAL MANAGEMENT	20,500.000	321,168		440,797	388,680	52,117	0	0	52,117	0	440,797	0	(119,629)	(119,629)	2,940	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		01/06/2017	Various	40,000.000	2,006,896		1,956,715	1,945,600	11,115	0	0	11,115	0	1,956,715	0	50,182	50,182	0	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/23/2017	ADVANTUS CAPITAL MANAGEMENT	29,400.000	565,729		437,766	553,396	(115,630)	0	0	(115,630)	0	437,766	0	127,963	127,963	6,615	
726503-10-5	PLAINS ALL AMER PIPELINE LP		08/08/2017	ADVANTUS CAPITAL MANAGEMENT	6,100.000	147,165		199,242	196,969	2,273	0	0	2,273	0	199,242	0	(52,077)	(52,077)	7,590	
741503-40-3	PRICELINE GROUP INC.		02/15/2017	BNY CONVERG-SOFT	137.000	225,898		144,599	200,850	(56,252)	0	0	(56,252)	0	144,599	0	81,299	81,299	0	
742718-10-9	PROCTER & GAMBLE CO		02/15/2017	BNY CONVERG-SOFT	3,865.000	352,036		325,201	324,969	232	0	0	232	0	325,201	0	26,835	26,835	2,588	
74340W-10-3	PROLOGIS INC REIT		11/06/2017	ADVANTUS CAPITAL MANAGEMENT	1,919.000	115,871		101,158	101,304	(146)	0	0	(146)	0	101,158	0	14,713	14,713	1,724	
744320-10-2	PRUDENTIAL FINANCIAL		05/31/2017	BNY CONVERG-SOFT	20,874.000	2,189,219		2,070,365	2,172,148	(101,784)	0	0	(101,784)	0	2,070,365	0	118,855	118,855	31,311	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
74460D-10-9	PUBLIC STORAGE INC REIT		12/13/2017	ADVANTUS CAPITAL MANAGEMENT	1,300.000	272,761		289,152	290,550	(1,398)	0	0	(1,398)	0	289,152	0	(16,390)	(16,390)	7,200	
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		05/09/2017	ADVANTUS CAPITAL MANAGEMENT	25,462.000	347,752		431,581	422,160	9,421	0	0	9,421	0	431,581	0	(83,829)	(83,829)	9,311	
758849-10-3	REGENCY CENTERS CORP REIT		12/26/2017	ADVANTUS CAPITAL MANAGEMENT	100.000	6,899		6,154	6,154	0	0	0	0	0	6,154	0	745	745	159	
759509-10-2	RELIANCE STEEL & ALUMINUM		02/15/2017	INSTINET	4,889.000	416,283		291,315	388,871	(97,556)	0	0	(97,556)	0	291,315	0	124,969	124,969	0	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		08/21/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	4,036		4,246	4,246	0	0	0	0	0	4,246	0	(210)	(210)	75	
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/29/2017	Various	606,700.000	12,162,652		9,744,940	14,912,686	(5,167,746)	0	0	(5,167,746)	0	9,744,940	0	2,417,712	2,417,712	461,099	
78440X-10-1	SL GREEN REALTY CORP REIT		12/13/2017	ADVANTUS CAPITAL MANAGEMENT	100.000	10,330		10,186	10,186	0	0	0	0	0	10,186	0	143	143	0	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		05/01/2017	ADVANTUS CAPITAL MANAGEMENT	18,000.000	476,448		376,485	439,560	(63,075)	0	0	(63,075)	0	376,485	0	99,964	99,964	2,940	
79466L-30-2	SALESFORCE.COM INC		02/15/2017	BNY CONVERG-SOFT	2,340.000	191,022		157,959	160,196	(2,237)	0	0	(2,237)	0	157,959	0	33,062	33,062	0	
80589M-10-2	SCANA CORP		12/26/2017	Various	12,959.000	641,700		762,292	938,098	(175,806)	0	0	(175,806)	0	762,292	0	(120,592)	(120,592)	24,174	
806857-10-8	SCHLUMBERGER LTD		12/27/2017	Various	127,659.000	8,730,389		10,452,164	10,716,973	(264,809)	0	0	(264,809)	0	10,452,164	0	(1,721,775)	(1,721,775)	251,370	
81617J-10-3	SELECT ENERGY SERVICES		11/29/2017	Tax Free Exchange	100,000.000	2,000,000		2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	
81663A-10-5	SEMGROUP CORP-CLASS A		06/16/2017	Various	115,430.000	2,980,008		3,861,498	4,819,203	(957,705)	0	0	(957,705)	0	3,861,498	0	(881,490)	(881,490)	99,387	
828806-10-9	SIMON PROPERTY GRP LP REIT		12/27/2017	Various	60,059.000	10,221,808		11,406,770	10,670,683	736,087	0	0	736,087	0	11,406,770	0	(1,184,962)	(1,184,962)	422,152	
832696-40-5	SMUCKER JM CO		11/15/2017	Various	54,892.000	6,085,790		5,684,477	7,029,470	(1,344,993)	0	0	(1,344,993)	0	5,684,477	0	401,314	401,314	151,925	
83416T-10-0	SOLARCITY CORP		03/09/2017	Taxable Exchange	28,063.000	571,082		571,082	571,082	0	0	0	0	0	571,082	0	0	0	0	
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		04/27/2017	ADVANTUS CAPITAL MANAGEMENT	1,300.000	49,524		36,444	43,797	(7,353)	0	0	(7,353)	0	36,444	0	13,080	13,080	354	
842587-10-7	SOUTHERN CO		01/09/2017	ADVANTUS CAPITAL MANAGEMENT	3,600.000	175,327		178,416	177,084	1,332	0	0	1,332	0	178,416	0	(3,089)	(3,089)	0	
84756N-10-9	SPECTRA ENERGY PARTNERS LP		12/12/2017	ADVANTUS CAPITAL MANAGEMENT	7,100.000	300,494		322,793	325,464	(2,671)	0	0	(2,671)	0	322,793	0	(22,299)	(22,299)	16,834	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		06/19/2017	ADVANTUS CAPITAL MANAGEMENT	361.000	10,676		9,785	9,785	0	0	0	0	0	9,785	0	891	891	214	
85254J-10-2	STAG INDUSTRIAL INC REIT		11/09/2017	ADVANTUS CAPITAL MANAGEMENT	3,400.000	88,477		84,253	81,158	3,095	0	0	3,095	0	84,253	0	4,224	4,224	1,824	
858912-10-8	STERICYCLE INC		02/15/2017	BNY CONVERG-SOFT	2,136.000	165,227		226,275	164,557	61,718	0	0	61,718	0	226,275	0	(61,049)	(61,049)	0	
862121-10-0	STORE CAPITAL CORP REIT		03/07/2017	ADVANTUS CAPITAL MANAGEMENT	25,097.000	613,500		464,295	620,147	(155,852)	0	0	(155,852)	0	464,295	0	149,206	149,206	7,278	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/23/2017	Various	105,000.000	2,306,727		2,065,950	2,640,750	(574,800)	0	0	(574,800)	0	2,065,950	0	240,777	240,777	100,625	
866674-10-4	SUN COMMUNITIES INC REIT		12/26/2017	ADVANTUS CAPITAL MANAGEMENT	11,600.000	965,951		717,754	888,676	(170,922)	0	0	(170,922)	0	717,754	0	248,197	248,197	13,436	
86764L-10-8	SUNOCO LOGISTICS PARTNERS		03/14/2017	Various	32,350.000	784,175		970,547	777,047	193,500	0	0	193,500	0	970,547	0	(186,372)	(186,372)	8,840	
86764L-10-8	SUNOCO LOGISTICS PARTNERS		05/01/2017	Tax Free Exchange	603,000.000	14,757,669		14,757,669	14,484,060	273,609	0	0	273,609	0	14,757,669	0	0	0	313,560	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		04/24/2017	ADVANTUS CAPITAL MANAGEMENT	6,100.000	94,138		75,806	93,025	(17,219)	0	0	(17,219)	0	75,806	0	18,332	18,332	3,318	
871503-10-8	SYMANTEC CORP		03/21/2017	BNY CONVERG-SOFT	85,861.000	2,592,594		1,727,575	2,051,219	(323,644)	0	0	(323,644)	0	1,727,575	0	865,019	865,019	6,440	
871829-10-7	SYSCO CORP		06/20/2017	Various	82,484.000	4,342,304		2,546,857	4,567,139	(2,020,282)	0	0	(2,020,282)	0	2,546,857	0	1,795,446	1,795,446	28,444	
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	2,500.000	123,327		113,884	118,625	(4,741)	0	0	(4,741)	0	113,884	0	9,444	9,444	4,202	
87612G-10-1	TARGA RESOURCES CORP		12/18/2017	Various	43,849.000	2,250,122		1,412,735	2,276,638	(863,903)	0	0	(863,903)	0	1,412,735	0	837,387	837,387	34,750	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		02/15/2017	BNY CONVERG-SOFT	8,656.000	265,387		211,380	242,714	(31,335)	0	0	(31,335)	0	211,380	0	54,008	54,008	0	
902653-10-4	UDR INC REIT		06/16/2017	ADVANTUS CAPITAL MANAGEMENT	600.000	24,125		21,796	21,796	0	0	0	0	0	21,796	0	2,330	2,330	186	
91325V-10-8	UNITI GROUP INC NPV REIT		12/18/2017	ADVANTUS CAPITAL MANAGEMENT	6,200.000	99,176		164,300	164,300	0	0	0	0	0	164,300	0	(65,124)	(65,124)	6,840	
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		06/21/2017	ADVANTUS CAPITAL MANAGEMENT	3,100.000	139,992		128,009	137,237	(9,228)	0	0	(9,228)	0	128,009	0	11,983	11,983	2,030	
92276F-10-0	VENTAS INC REIT		05/05/2017	ADVANTUS CAPITAL MANAGEMENT	7,900.000	491,294		432,612	493,908	(61,296)	0	0	(61,296)	0	432,612	0	58,683	58,683	1,938	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-10-4	VERIZON COMMUNICATIONS		08/22/2017	ADVANTUS CAPITAL MANAGEMENT	5,400.000	262,001		284,676	288,252	(3,576)	0	0	(3,576)	0	284,676	0	(22,675)	(22,675)	6,757	
92532W-10-3	VERSUM MATERIALS INC		03/09/2017	BNY CONVERG-SOFT	5,301.000	154,828		109,204	148,799	(39,595)	0	0	(39,595)	0	109,204	0	45,624	45,624	0	
92553P-20-1	VIACOM INC.		12/26/2017	S. G. COWEN SECURITIES CORP.	31,383.000	996,874		1,264,785	1,101,543	163,242	0	0	163,242	0	1,264,785	0	(267,911)	(267,911)	25,106	
928377-10-0	VISTA OUTDOOR		02/15/2017	BNY CONVERG-SOFT	8,903.000	180,504		191,937	328,521	(136,583)	0	0	(136,583)	0	191,937	0	(11,433)	(11,433)	0	
929042-10-9	VORNADO REALTY TRUST REIT		07/18/2017	Spin Off	0.000	173,279		173,279	210,251	(36,972)	0	0	(36,972)	0	173,279	0	0	0	0	
92939U-10-6	WEC		10/27/2017	ADVANTUS CAPITAL MANAGEMENT	6,600.000	416,450		378,961	387,090	(8,129)	0	0	(8,129)	0	378,961	0	37,489	37,489	6,344	
948741-10-3	WEINGARTEN REALTY INVST REIT		11/20/2017	ADVANTUS CAPITAL MANAGEMENT	1,700.000	55,756		60,505	60,843	(338)	0	0	(338)	0	60,505	0	(4,749)	(4,749)	1,771	
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		10/06/2017	ADVANTUS CAPITAL MANAGEMENT	7,000.000	473,482		468,155	473,725	(5,570)	0	0	(5,570)	0	468,155	0	5,328	5,328	2,871	
95082P-10-5	WESCO INTERNATIONAL INC		11/02/2017	Various	56,805.000	3,766,525		3,832,907	3,780,373	52,534	0	0	52,534	0	3,832,907	0	(66,383)	(66,383)	0	
958254-10-4	WESTERN GAS PARTNERS LP		12/13/2017	Various	171,718.000	9,115,574		8,797,953	10,090,153	(1,292,200)	0	0	(1,292,200)	0	8,797,953	0	317,621	317,621	346,675	
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		11/29/2017	Various	64,000.000	2,431,410		2,311,746	2,710,400	(398,654)	0	0	(398,654)	0	2,311,746	0	119,664	119,664	99,258	
962166-10-4	WEYERHAEUSER CO		11/08/2017	ADVANTUS CAPITAL MANAGEMENT	100.000	3,637		3,439	3,439	0	0	0	0	0	3,439	0	198	198	62	
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		11/15/2017	Various	26,350.000	1,087,434		993,035	1,002,663	(9,628)	0	0	(9,628)	0	993,035	0	94,399	94,399	38,568	
983134-10-7	WYNN RESORTS LTD		10/16/2017	S. G. COWEN SECURITIES CORP.	5,594.000	807,315		404,988	483,937	(78,949)	0	0	(78,949)	0	404,988	0	402,327	402,327	8,391	
984121-10-3	XEROX CORP		01/03/2017	Spin Off	0.000	391,092		391,092	376,598	14,494	0	0	14,494	0	391,092	0	0	0	0	
984121-10-3	XEROX CORP		06/15/2017	Tax Free Exchange	31,593.000	754,605		754,605	726,639	27,967	0	0	27,967	0	754,605	0	0	0	1,975	
984121-10-3	XEROX CORP		06/15/2017	Cash Adjustment	1.000	7		18	17	1	0	0	1	0	18	0	(11)	(11)	0	
984121-10-3	XEROX CORP		06/15/2017	Various	94,781.000	0		0	0	0	0	0	0	0	0	0	0	0	5,924	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		11/08/2017	Various	35,817.000	1,346,250		831,135	938,181	(107,046)	0	0	(107,046)	0	831,135	0	515,115	515,115	0	
493271-10-0	KEYERA CORP		09/20/2017	Cash Adjustment	4.000	98		111	111	0	0	0	0	0	117	0	(14)	(14)	0	
45833V-10-9	INTER PIPELINE LTD		11/18/2017	Cash Adjustment	2.000	16		33	33	0	0	0	0	0	32	0	(17)	(17)	0	
493271-10-0	KEYERA CORP		11/21/2017	Cash Adjustment	2.000	41		62	62	0	0	0	0	0	65	0	(21)	(21)	0	
45833V-10-9	INTER PIPELINE LTD		12/15/2017	Cash Adjustment	2.000	31		46	46	0	0	0	0	0	43	0	(14)	(14)	0	
374825-20-6	GIBSON ENERGY INC		06/27/2017	NAT BK FINANCIAL EQ	231,228.000	3,087,048		2,980,662	3,268,277	(287,614)	0	0	(287,614)	0	2,980,662	0	106,386	106,386	85,908	
008916-10-8	AGRIUM INC	A	11/07/2017	Various	36,398.000	3,697,571		3,063,506	3,659,819	(596,313)	0	0	(596,313)	0	3,063,506	0	634,065	634,065	94,712	
021361-10-0	ALTAGAS LTD		11/27/2017	Cash Adjustment	2.000	37		37	37	0	0	0	0	0	37	0	(1)	(1)	0	
143658-30-0	CARNIVAL CRUISE UNIT	C	07/26/2017	Various	41,003.000	2,562,673		1,440,363	2,134,616	(694,254)	0	0	(694,254)	0	1,440,363	0	1,122,311	1,122,311	18,266	
66987V-10-9	NOVARTIS AG-ADR	D	02/15/2017	BNY CONVERG-SOFT	4,758.000	360,625		403,351	346,573	56,779	0	0	56,779	0	403,351	0	(42,727)	(42,727)	0	
904784-70-9	UNILEVER N V -NY SHARES	D	10/19/2017	Various	3,667.000	211,844		150,625	150,625	0	0	0	0	0	150,625	0	61,219	61,219	3,266	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	08/17/2017	Various	83,800.000	3,002,245		2,738,119	2,804,786	(66,667)	0	0	(66,667)	0	2,738,119	0	264,127	264,127	27,465	
Y2687W-10-8	GASLOG PARTNERS LP	D	05/10/2017	Various	7,000.000	164,685		186,580	143,850	42,730	0	0	42,730	0	186,580	0	(21,895)	(21,895)	6,930	
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	08/22/2017	Various	105,430.000	1,134,989		690,567	980,499	(289,933)	0	0	(289,933)	0	690,567	0	444,423	444,423	0	
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	05/16/2017	Various	292,900.000	5,556,558		5,750,501	4,730,335	1,020,166	0	0	1,020,166	0	5,750,501	0	(193,944)	(193,944)	103,186	
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	01/01/2017	Tax Free Exchange	5,000.000	78,461		78,461	82,819	(4,358)	0	0	(4,358)	0	78,461	0	0	0	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						323,679,564	XXX	297,542,114	349,040,174	(50,957,510)	0	540,553	(51,498,063)	0	297,542,119	0	26,137,464	26,137,464	9,163,272	XXX
092508-10-0	BLACKROCK CREDIT ALLOCATION CLOSED END FUND		09/25/2017	BANK OF NEW YORK	321,704.000	4,317,811		3,966,347	4,172,501	(206,154)	0	0	(206,154)	0	3,966,347	0	351,464	351,464	204,121	
112830-10-4	BROOKFIELD REAL ASSETS CLOSED END FUND		12/06/2017	UBS WARBURG	4,444.000	103,861		105,188	105,188	0	0	0	0	0	105,188	0	(1,327)	(1,327)	3,537	
278279-10-4	EATON VANCE FLOAT RT INC TR CLOSED END FUND		08/09/2017	KNIGHT SECURITIES	14,931.000	225,129		188,041	222,472	(34,431)	0	0	(34,431)	0	188,041	0	37,088	37,088	7,242	
27828Q-10-5	EATON VANCE SR FLTG RATE TR CLOSED END FUND		11/01/2017	Various	31,577.000	464,529		394,815	465,129	(70,314)	0	0	(70,314)	0	394,815	0	69,714	69,714	18,775	
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		11/09/2017	ADVANTUS CAPITAL MANAGEMENT	9,400.000	148,338		130,910	148,896	(17,986)	0	0	(17,986)	0	130,910	0	17,429	17,429	0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/27/2017	TOUCHSTONE SECURITIES	50,166.000	522,677		530,165	516,212	13,953	0	0	13,953	0	530,165	0	(7,489)	(7,489)	7,569	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/27/2017	TOUCHSTONE SECURITIES	100,817.000	864,549		845,857	846,864	(1,007)	0	0	(1,007)	0	845,857	0	18,693	18,693	26,875	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/20/2017	TOUCHSTONE SECURITIES	21,371.000	917,108		774,937	870,222	(95,284)	0	0	(95,284)	0	774,937	0	142,170	142,170	10,189	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		11/28/2017	TOUCHSTONE SECURITIES	22,536.000	226,568		207,120	217,017	(9,897)	0	0	(9,897)	0	207,120	0	19,448	19,448	1,333	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/27/2017	TOUCHSTONE SECURITIES	82,228.000	2,212,004		2,051,880	2,040,905	10,975	0	0	10,975	0	2,051,880	0	160,124	160,124	41,944	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/27/2017	TOUCHSTONE SECURITIES	68,147.000	1,171,299		1,336,669	1,191,213	145,456	0	0	145,456	0	1,336,669	0	(165,370)	(165,370)	38,961	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/08/2017	TOUCHSTONE SECURITIES	36,023.000	674,596		591,225	643,373	(52,147)	0	0	(52,147)	0	591,225	0	83,371	83,371	1,002	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		11/03/2017	TOUCHSTONE SECURITIES	46,301.000	480,410		481,224	398,745	82,479	0	0	82,479	0	481,224	0	(814)	(814)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		10/02/2017	TOUCHSTONE SECURITIES	108,858.000	1,628,225		2,025,831	1,451,076	574,755	0	0	574,755	0	2,025,831	0	(397,606)	(397,606)	0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/06/2017	TOUCHSTONE SECURITIES	88,900.000	826,981		828,433	826,769	1,664	0	0	1,664	0	828,433	0	(1,452)	(1,452)	3,781	
92913A-10-0	VOYA PRIME RATE TRUST CLOSED END FUND		08/09/2017	KNIGHT SECURITIES	389,570.000	2,045,148		1,961,733	2,158,218	(196,485)	0	0	(196,485)	0	1,961,733	0	83,415	83,415	81,420	
9299999. Subtotal - Common Stocks - Mutual Funds						16,829,233	XXX	16,420,375	16,274,800	145,577	0	0	145,577	0	16,420,375	0	408,858	408,858	446,749	XXX
9799997. Total - Common Stocks - Part 4						340,508,797	XXX	313,962,489	365,314,974	(50,811,933)	0	540,553	(51,352,486)	0	313,962,494	0	26,546,322	26,546,322	9,610,021	XXX
9799998. Total - Common Stocks - Part 5						124,105,004	XXX	137,866,989		0	0	0	0	0	137,866,989	0	(13,761,980)	(13,761,980)	2,024,682	XXX
9799999. Total - Common Stocks						464,613,801	XXX	451,829,478	365,314,974	(50,811,933)	0	540,553	(51,352,486)	0	451,829,483	0	12,784,342	12,784,342	11,634,703	XXX
9899999. Total - Preferred and Common Stocks						481,054,803	XXX	463,256,018	376,534,047	(50,811,933)	0	540,553	(51,352,486)	0	463,256,023	0	17,798,806	17,798,806	17,936,755	XXX
9999999 - Totals						1,263,834,751	XXX	1,232,955,751	993,578,438	(50,731,718)	474,729	544,178	(50,801,167)	0	1,234,224,880	0	29,609,892	29,609,892	37,800,443	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
690353-ZZ-3	OPIC 0.870% 09/15/20		05/26/2017	WELLS FARGO	09/29/2017	WELLS FARGO	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	5,604	1,806
0599999. Subtotal - Bonds - U.S. Governments							1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	5,604	1,806
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES 0.640% 06/01/29		02/17/2017	BB&T CAPITAL MARKETS	10/03/2017	BB&T CAPITAL MARKETS	3,425,000	3,425,000	3,425,000	3,425,000	0	0	0	0	0	0	0	0	22,327	4,946
095175-EY-7	BLOUNT CNTY TN PUBLIC BLDG AUT FACILITIES 0.640% 06/01/29		02/17/2017	BB&T CAPITAL MARKETS	06/01/2017	Redemption 100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	745	289
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST	07/03/2017	Redemption 100.0000	9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	0	28,874	0
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		08/08/2017	PNC CAPITAL MARKETS	12/19/2017	PNC CAPITAL MARKETS	4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	0	0	0	0	24,718	1,240
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.340% 11/01/39		08/08/2017	PNC CAPITAL MARKETS	11/01/2017	Redemption 100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	329	25
3199999. Subtotal - Bonds - U.S. Special Revenues							17,625,000	17,625,000	17,625,000	17,625,000	0	0	0	0	0	0	0	0	76,993	6,500
00138C-AA-6	AIG GLOBAL FUNDING 1.650% 12/15/17		12/06/2017	US BANCORP	12/15/2017	Maturity	4,385,000	4,385,088	4,385,000	4,385,000	0	(88)	0	(88)	0	0	0	0	36,176	34,568
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		12/06/2017	Various	12/15/2017	Maturity	5,500,000	5,500,242	5,500,000	5,500,000	0	(242)	0	(242)	0	0	0	0	59,400	37,950
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK	05/22/2017	Maturity	2,700,000	2,700,540	2,700,000	2,700,000	0	(540)	0	(540)	0	0	0	0	16,875	9,469
06050T-KN-1	BANK OF AMERICA NA 5.300% 03/15/17		02/16/2017	BROWNSTONE INV GROUP,LLC	03/15/2017	Maturity	600,000	602,401	600,000	600,000	0	(2,401)	0	(2,401)	0	0	0	0	15,900	12,786
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP	02/14/2017	Maturity	1,300,000	1,299,987	1,300,000	1,300,000	0	13	0	13	0	0	0	0	8,125	7,177
08579J-AQ-5	BERRY PLASTICS TL J 1L 01/13/24		01/26/2017	CITIGROUP GLOBAL MKTS	08/10/2017	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	18,967	0
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO	07/01/2017	Maturity	2,175,000	2,175,653	2,175,000	2,175,000	0	(653)	0	(653)	0	0	0	0	21,206	18,261
12768Q-AF-6	CAESARS GROWTH PROPERTIE TL 1L 05/08/21		04/27/2017	Various	12/22/2017	Redemption 100.0000	1,215,625	1,215,625	1,215,625	1,215,625	0	0	0	0	0	0	0	0	33,289	0
134429-AV-1	CAMPBELL SOUP CO 3.050% 07/15/17		03/29/2017	BROWNSTONE INV GROUP,LLC	07/15/2017	Maturity	675,000	678,044	675,000	675,000	0	(3,044)	0	(3,044)	0	0	0	0	10,294	4,461
14042E-3Z-1	CAPITAL ONE NA 1.500% 09/05/17		03/08/2017	FIRST TENNESSEE	08/07/2017	Call 100.0000	1,280,000	1,279,821	1,280,000	1,279,962	0	141	0	141	0	0	38	38	8,000	427
14168E-AC-2	CAREERBUILDER LLC TL 1I 07/26/23		08/10/2017	CREDIT SUISSE FIRST BOSTON	11/02/2017	CREDIT SUISSE FIRST BOSTON	1,500,000	1,455,000	1,462,500	1,438,635	0	(16,365)	0	(16,365)	0	0	23,865	23,865	14,964	0
15018L-AJ-0	CEDAR FAIR LP TL B 1L 04/07/24		04/07/2017	JPM FUNDS RECAP	04/27/2017	Redemption 100.0000	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	134	0
16117L-BL-2	CHARTER COMMUNICATIONS TL I 1L 01/15/24		01/01/2017	Various	12/21/2017	Redemption 100.0000	467,650	467,065	467,650	467,650	0	585	0	585	0	0	0	0	16,116	0
172967-EM-9	CITIGROUP 6.125% 11/21/17		08/25/2017	Various	11/21/2017	Maturity	2,300,000	2,357,054	2,300,000	2,300,000	0	(57,054)	0	(57,054)	0	0	0	0	110,250	32,769
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS	12/04/2017	Maturity	3,800,000	3,800,114	3,800,000	3,800,000	0	(114)	0	(114)	0	0	0	0	30,400	169
181593-AL-8	HARLAND CLARKE HOLDINGS TL B6 1L 02/09/22		10/13/2017	CREDIT SUISSE FIRST BOSTON	11/03/2017	Redemption 100.0000	750,000	747,188	750,000	750,000	0	2,813	0	2,813	0	0	0	0	15,575	0
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/09/2017	MORGAN STANLEY FIXED INC	05/15/2017	Maturity	2,800,000	2,827,104	2,800,000	2,800,000	0	(27,104)	0	(27,104)	0	0	0	0	101,500	64,847
233851-CW-2	DAIMLER FINANCE NA LLC 1.642% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS	05/26/2017	Various	2,200,000	2,200,000	2,200,468	2,200,000	0	0	0	0	0	0	468	468	2,345	0
25389N-AM-9	DIGITALGLOBE INC TL B 1L 12/22/23		01/01/2017	BARCLAYS	10/05/2017	Redemption 100.0000	500,000	498,750	500,000	500,000	0	1,250	0	1,250	0	0	0	0	14,574	0
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC	04/27/2017	Call 100.0000	750,000	758,993	750,000	754,640	0	(4,353)	0	(4,353)	0	0	(4,640)	(4,640)	13,328	2,492
26817H-AK-6	DYNEGY INC TL 1L 06/27/23		02/23/2017	Morgan Stanley	12/20/2017	Redemption 100.0000	1,000,000	997,500	1,000,000	1,000,000	0	2,500	0	2,500	0	0	0	0	35,260	0
29446B-AR-7	EQUINIX TL B 1L 01/09/23		01/01/2017	Various	08/15/2017	Redemption 100.0000	288,550	288,550	288,550	288,550	0	0	0	0	0	0	0	0	6,235	0
29446B-AT-3	EQUINIX INC TL B 1L 01/09/23		08/15/2017	Various	12/12/2017	Redemption 100.0000	286,375	286,375	286,375	286,375	0	0	0	0	0	0	0	0	3,089	0
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC	06/02/2017	Maturity	2,600,000	2,599,989	2,600,000	2,600,000	0	11	0	11	0	0	0	0	16,250	3,625
30227K-AC-3	EXTERRAN NRG SOLUTIONS/F 8.125% 05/01/25		03/30/2017	WELLS FARGO	05/05/2017	MARKET AXESS	714,000	714,000	735,670	714,000	0	0	0	0	0	0	21,670	21,670	5,801	0
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	WELLS FARGO	06/05/2017	Maturity	1,200,000	1,200,168	1,200,000	1,200,000	0	(168)	0	(168)	0	0	0	0	8,700	4,737
32007U-BV-0	FIRST DATA CORP TL 1L 04/21/24		05/01/2017	Various	11/15/2017	Redemption 100.0000	1,000,000	997,875	1,000,000	1,000,000	0	2,125	0	2,125	0	0	0	0	20,119	0
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP	08/15/2017	Maturity	1,500,000	1,538,835	1,500,000	1,500,000	0	(38,835)	0	(38,835)	0	0	0	0	49,688	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC	06/12/2017	Maturity	2,900,000	2,906,844	2,900,000	2,900,000	0	(6,844)	0	(6,844)	0	0	0	0	43,500	30,208
391164-AK-6	GREAT PLAINS ENERGY INC 4.850% 04/01/47		03/06/2017	GOLDMAN SACHS	07/19/2017	Call 101.0000	4,000,000	3,994,800	4,040,000	3,994,591	0	(209)	0	(209)	0	0	45,409	45,409	70,056	0
39154E-AE-1	GREATBATCH INC TL B 1L 10/27/22		03/17/2017	Various	11/07/2017	Redemption 100.0000	442,213	442,213	442,213	442,213	0	0	0	0	0	0	0	0	12,820	0
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/27/2017	MORGAN STANLEY FIXED INC	07/17/2017	Call 100.0000	893,000	913,298	893,000	893,000	0	(20,298)	0	(20,298)	0	0	0	0	29,692	2,639
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO	04/28/2017	Call 100.0000	1,192,000	1,198,973	1,192,000	1,196,125	0	(2,849)	0	(2,849)	0	0	(4,125)	(4,125)	23,455	8,377
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO	10/05/2017	Maturity	658,000	661,849	658,000	658,000	0	(3,849)	0	(3,849)	0	0	0	0	16,496	4,624
44043V-AF-5	HORIZON PHARMA INC TL B 1L 03/29/24		04/05/2017	Various	10/23/2017	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	28,217	0
44108H-AG-6	HOSTESS BRANDS LLC TL 1L 08/03/22		05/19/2017	Various	11/20/2017	Redemption 100.0000	1,995,000	1,995,000	1,995,000	1,995,000	0	0	0	0	0	0	0	0	37,791	0
47579S-AS-9	JELD-WEN ESCROW CORP TL B 1L 07/01/22		03/07/2017	Various	09/19/2017	GOLDMAN SACHS INTERNATIONAL	714,976	714,976	720,339	714,976	0	0	0	0	0	0	5,362	5,362	8,514	0
47579S-AS-9	JELD-WEN ESCROW CORP TL B 1L 07/01/22		03/07/2017	Various	12/14/2017	Redemption 100.0000	168,764	168,764	168,764	168,764	0	0	0	0	0	0	0	0	10,688	0
50077L-AF-3	KRAFT HEINZ FOODS CO 1.600% 06/30/17		01/06/2017	MORGAN STANLEY FIXED INC	06/30/2017	Maturity	2,136,000	2,137,901	2,136,000	2,136,000	0	(1,901)	0	(1,901)	0	0	0	0	17,088	1,044
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 03/15/18		05/17/2017	CREDIT SUISSE FIRST BOSTON	08/15/2017	Paydown	6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	0	0	0	18,450	0
55279H-AF-7	M&T TRUST CO 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS	06/26/2017	Call 100.0000	1,500,000	1,500,135	1,500,000	1,500,000	0	(135)	0	(135)	0	0	0	0	8,808	7,058
55377G-AG-8	MTL PUBLISHING LLC TL 1L 08/20/22		01/01/2017	UBS WARBURG	05/05/2017	Redemption 100.0000	1,490,681	1,490,681	1,490,681	1,490,681	0	0	0	0	0	0	0	0	19,677	0
55377G-AH-6	MTL PUBLISHING LLC TL 1L 08/20/23		05/05/2017	Various	12/18/2017	Redemption 100.0000	1,752,029	1,752,029	1,752,029	1,752,029	0	0	0	0	0	0	0	0	39,391	0
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/05/2017	BROWNSTONE INV GROUP,LLC	08/28/2017	Maturity	1,850,000	1,906,370	1,850,000	1,850,000	0	(56,370)	0	(56,370)	0	0	0	0	118,400	43,413
59022C-CS-0	MERRILL LYNCH & CO 5.700% 05/02/17		03/29/2017	BROWNSTONE INV GROUP,LLC	05/02/2017	Maturity	940,000	943,187	940,000	940,000	0	(3,187)	0	(3,187)	0	0	0	0	26,790	22,474
59156R-BE-7	METLIFE INC 1.756% 12/15/17		12/06/2017	US BANCORP	12/15/2017	Maturity	1,500,000	1,500,060	1,500,000	1,500,000	0	(60)	0	(60)	0	0	0	0	6,585	6,000
605024-AM-0	MISSION BROADCASTING TL B 1L 01/17/24		07/05/2017	Various	08/01/2017	Redemption 100.0000	42,287	41,946	42,287	42,287	0	341	0	341	0	0	0	0	684	0
605024-AN-8	MISSION BROADCASTING TL B 1L 01/17/24		08/01/2017	Various	11/09/2017	BANK of AMERICA SEC	41,960	41,960	42,012	41,960	0	0	0	0	0	0	52	52	39	0
605024-AN-8	MISSION BROADCASTING TL B 1L 01/17/24		08/01/2017	Various	10/02/2017	Redemption 100.0000	117	117	117	117	0	0	0	0	0	0	0	0	1	0
617446-V7-1	MORGAN STANLEY 6.250% 08/28/17		03/29/2017	BROWNSTONE INV GROUP,LLC	08/28/2017	Maturity	500,000	509,860	500,000	500,000	0	(9,860)	0	(9,860)	0	0	0	0	15,625	3,038
65336R-AP-3	NEXSTAR BROADCASTING INC TL B 1L 01/17/24		02/23/2017	BANK of AMERICA SEC	08/01/2017	Redemption 100.0000	444,182	440,479	444,182	444,182	0	3,703	0	3,703	0	0	0	0	7,035	0
65336R-AR-9	NEXSTAR BROADCASTING INC TL B 1L 01/17/24		08/01/2017	Various	11/09/2017	BANK of AMERICA SEC	332,378	332,378	332,794	332,378	0	0	0	0	0	0	415	415	675	0
65336R-AR-9	NEXSTAR BROADCASTING INC TL B 1L 01/17/24		08/01/2017	Various	11/01/2017	Redemption 100.0000	11,815	11,815	11,815	11,815	0	0	0	0	0	0	0	0	38	0
68218E-AE-4	ON SEMICONDUCTOR CORP TL BL 1L 03/31/23		03/31/2017	Various	11/30/2017	Redemption 100.0000	264,762	264,762	264,762	264,762	0	0	0	0	0	0	0	0	5,884	0
69349L-AC-2	PNC BANK NA 4.875% 09/21/17		07/25/2017	GOLDMAN SACHS	09/21/2017	Maturity	846,000	850,222	846,000	846,000	0	(4,222)	0	(4,222)	0	0	0	0	20,621	14,549
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	SUSQUEHANNA	12/07/2017	Maturity	1,669,000	1,711,843	1,669,000	1,669,000	0	(42,843)	0	(42,843)	0	0	0	0	100,140	40,056
701094-AK-0	PARKER HANNIFIN 4.100% 03/01/47		02/21/2017	MORGAN STANLEY FIXED INC	12/11/2017	Tax Free Exchange	5,000,000	4,979,400	4,979,464	4,979,464	0	64	0	64	0	0	0	0	163,431	0
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		04/26/2017	MORGAN STANLEY FIXED INC	09/01/2017	Maturity	800,000	811,792	800,000	800,000	0	(11,792)	0	(11,792)	0	0	0	0	24,200	8,067
713448-CB-2	PEPSICO INC 1.250% 08/13/17		08/07/2017	GOLDMAN SACHS	08/13/2017	Maturity	4,000,000	3,999,840	4,000,000	4,000,000	0	160	0	160	0	0	0	0	25,000	24,583
74153W-CE-7	PRU 1.350% 08/18/17		01/09/2017	BROWNSTONE INV GROUP,LLC	08/18/2017	Maturity	600,000	600,312	600,000	600,000	0	(312)	0	(312)	0	0	0	0	8,100	3,240
74966U-AN-0	RPI FINANCE TRUST(ROYALTY PHAR TL B5 1L 10/14/22		01/03/2017	BANK of AMERICA SEC	04/17/2017	Redemption 100.0000	595,630	592,644	595,630	595,630	0	2,986	0	2,986	0	0	0	0	6,059	0
88078F-BF-4	TEREX CORP TL 1L 01/27/24		02/08/2017	CREDIT SUISSE FIRST BOSTON	08/17/2017	Redemption 100.0000	500,000	498,750	500,000	500,000	0	1,250	0	1,250	0	0	0	0	9,458	0
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC	08/14/2017	Maturity	3,500,000	3,502,695	3,500,000	3,500,000	0	(2,695)	0	(2,695)	0	0	0	0	24,063	2,540
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO	06/16/2017	Maturity	2,500,000	2,508,775	2,500,000	2,500,000	0	(8,775)	0	(8,775)	0	0	0	0	26,563	6,050
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	MITSUBISHI UFJ SECURITIES	04/17/2017	Maturity	900,000	900,009	900,000	900,000	0	(9)	0	(9)	0	0	0	0	5,625	5,406

SCHEDULE D - PART 5

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

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		02/03/2017	Taxable Exchange	07/11/2017	Tax Free Exchange	13,266,000	12,932,493	12,933,781	12,933,781	0	1,288	0	1,288	0	0	0	0	291,814	0
98919M-AL-9	ZAYO GROUP LLC TL B2 1L 01/19/24		03/14/2017	Various	07/20/2017	Redemption 100.0000	500,000	498,750	500,000	500,000	0	1,250	0	1,250	0	0	0	0	6,489	0
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC	10/12/2017	Call 100.0000	4,300,000	4,303,913	4,300,000	4,301,677	0	(2,236)	0	(2,236)	0	0	(1,677)	(1,677)	63,321	25,531
G9368P-AW-4	VIRGIN MEDIA BRISTOL LLC TL I 1L 01/31/25		01/03/2017	BANK OF NOVA SCOTIOA	11/15/2017	Redemption 100.0000	2,000,000	1,995,000	2,000,000	2,000,000	0	5,000	0	5,000	0	0	0	0	66,540	0
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	01/09/2017	BROWNSTONE INV GROUP,LLC	05/15/2017	Maturity	1,000,000	1,014,570	1,000,000	1,000,000	0	(14,570)	0	(14,570)	0	0	0	0	28,500	9,025
21036C-BK-2	CONSTELLATION BRANDS CANADA TL B1 1L 12/19/23		01/01/2017	Morgan Stanley	07/21/2017	Redemption 100.0000	1,000,000	995,000	1,000,000	1,000,000	0	5,000	0	5,000	0	0	0	0	28,257	0
884903-BU-8	THOMSON CORPORATION 1.650% 09/29/17	A	03/08/2017	BROWNSTONE INV GROUP,LLC	09/29/2017	Maturity	1,888,000	1,889,416	1,888,000	1,888,000	0	(1,416)	0	(1,416)	0	0	0	0	29,767	12,807
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK	04/21/2017	Call 100.0000	2,900,000	2,898,927	2,900,000	2,899,361	0	434	0	434	0	0	639	639	15,109	9,216
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC	09/15/2017	Maturity	1,750,000	1,754,533	1,750,000	1,750,000	0	(4,533)	0	(4,533)	0	0	0	0	51,625	45,315
05400K-AB-6	AVOLON HOLDINGS LTD TL B2 1L 01/20/22	C	03/29/2017	Morgan Stanley	08/01/2017	Morgan Stanley	2,000,000	1,990,000	2,015,000	1,990,393	0	393	0	393	0	0	24,607	24,607	23,720	0
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	06/01/2017	CREDIT AGRICOLE SECURITIES	10/01/2017	Maturity	1,800,000	1,808,910	1,800,000	1,800,000	0	(8,910)	0	(8,910)	0	0	0	0	27,000	9,750
25243Y-AM-1	DIAGEO PLC 5.750% 10/23/17	D	01/24/2017	BROWNSTONE INV GROUP,LLC	10/23/2017	Maturity	500,000	515,680	500,000	500,000	0	(15,680)	0	(15,680)	0	0	0	0	28,750	7,507
539473-AQ-1	LLOYDS BANK PLC 4.200% 03/28/17	D	03/08/2017	BROWNSTONE INV GROUP,LLC	03/28/2017	Maturity	1,500,000	1,501,815	1,500,000	1,500,000	0	(1,815)	0	(1,815)	0	0	0	0	31,500	28,875
G7739P-AF-7	CORAL (SABLE) TL B1 1L USD 01/03/23	C	04/28/2017	Various	05/26/2017	Redemption 100.0000	1,216,000	1,216,000	1,216,000	1,216,000	0	0	0	0	0	0	0	0	26,210	0
L9308U-AH-3	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 09/02/21	D	01/19/2017	Various	08/02/2017	Redemption 100.0000	431,279	434,514	431,279	431,279	0	(3,235)	0	(3,235)	0	0	0	0	10,108	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							134,819,273	134,748,161	134,511,987	134,399,902	0	(348,259)	0	(348,259)	0	0	112,083	112,083	2,400,929	615,130
8399998. Total - Bonds							153,444,273	153,373,161	153,136,987	153,024,902	0	(348,259)	0	(348,259)	0	0	112,083	112,083	2,483,526	623,436
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		02/09/2017	ADVANTUS CAPITAL MANAGEMENT	06/02/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	7,469	7,648	7,469	0	0	0	0	0	0	179	179	108	0
NUCLS#-PF-D	NUCLEUS SCIENTIFIC, INC SERIES B		03/15/2017	PRIVATE PLACEMENT	08/23/2017	Tax Free Exchange	41,309.000	199,998	199,998	199,998	0	0	0	0	0	0	0	0	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								207,467	207,646	207,467	0	0	0	0	0	0	179	179	108	0
8999998. Total - Preferred Stocks								207,467	207,646	207,467	0	0	0	0	0	0	179	179	108	0
00206R-10-2	AT&T INC		06/21/2017	ADVANTUS CAPITAL MANAGEMENT	11/15/2017	ADVANTUS CAPITAL MANAGEMENT	2,700.000	108,374	99,732	108,374	0	0	0	0	0	0	(8,642)	(8,642)	2,450	0
008492-10-0	AGREE REALTY CORP REIT		10/25/2017	ADVANTUS CAPITAL MANAGEMENT	12/18/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	9,564	10,471	9,564	0	0	0	0	0	0	907	907	0	0
025537-10-1	AMERICAN ELECTRIC POWER		01/23/2017	ADVANTUS CAPITAL MANAGEMENT	02/24/2017	ADVANTUS CAPITAL MANAGEMENT	500.000	31,445	33,471	31,445	0	0	0	0	0	0	2,026	2,026	295	0
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		04/07/2017	Various	08/31/2017	Various	39,500.000	1,321,930	1,327,421	1,321,930	0	0	0	0	0	0	5,491	5,491	10,063	0
03784Y-20-0	APPLE HOSPITALITY REIT INC REIT		01/19/2017	ADVANTUS CAPITAL MANAGEMENT	03/22/2017	ADVANTUS CAPITAL MANAGEMENT	5,900.000	118,880	110,519	118,880	0	0	0	0	0	0	(8,361)	(8,361)	1,180	0
053484-10-1	AVALON BAY COMMUNITIES REIT		11/14/2017	ADVANTUS CAPITAL MANAGEMENT	12/26/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	164,410	170,111	164,410	0	0	0	0	0	0	5,701	5,701	852	0
09075E-10-0	BIOVERATIV INC		02/07/2017	Spin Off	08/04/2017	Various	4,932.000	195,120	272,023	195,120	0	0	0	0	0	0	76,903	76,903	0	0
105368-20-3	BRANDYWINE REALTY TRUST REIT		12/01/2017	ADVANTUS CAPITAL MANAGEMENT	12/26/2017	Various	9,000.000	153,043	161,024	153,043	0	0	0	0	0	0	7,981	7,981	496	0
10922N-10-3	BRIGHTHOUSE ‘		08/07/2017	Spin Off	10/16/2017	S. G. COWEN SECURITIES CORP.	7,670.000	455,528	461,825	455,528	0	0	0	0	0	0	6,297	6,297	21	0
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		03/09/2017	ADVANTUS CAPITAL MANAGEMENT	06/01/2017	ADVANTUS CAPITAL MANAGEMENT	6,400.000	148,115	117,616	148,115	0	0	0	0	0	0	(30,499)	(30,499)	1,664	0
118230-10-1	BUCKEYE PARTNERS MLP		05/31/2017	ADVANTUS CAPITAL MANAGEMENT	08/08/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	58,677	57,870	58,677	0	0	0	0	0	0	(806)	(806)	619	0
16208T-10-2	CHATHAM LODGING TRUST REIT		03/01/2017	ADVANTUS CAPITAL MANAGEMENT	12/15/2017	Various	8,200.000	168,686	179,548	168,686	0	0	0	0	0	0	10,862	10,862	8,316	0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		02/28/2017	Various	08/31/2017	Various	27,000.000	827,503	742,464	827,503	0	0	0	0	0	0	(85,039)	(85,039)	30,600	0
16411R-20-8	CHENIERE ENERGY INC		01/03/2017	HOWARD WEIL	07/17/2017	HOWARD WEIL	6,000.000	256,868	285,295	256,868	0	0	0	0	0	0	28,427	28,427	0	0
16411W-10-8	CHENIERE ENERGY PART LP HOLD		04/03/2017	Various	06/21/2017	Various	69,000.000	1,663,724	1,794,799	1,663,724	0	0	0	0	0	0	131,075	131,075	1,380	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
165240-10-2	CHESAPEAKE LODGING TRUST REIT		04/27/2017	ADVANTUS CAPITAL MANAGEMENT	10/05/2017	ADVANTUS CAPITAL MANAGEMENT	5,900.000	144,124	152,688	144,124	0	0	0	0	0	0	8,563	8,563	2,518	0
19625X-10-2	COLONY STARWOOD HOMES REIT		01/12/2017	ADVANTUS CAPITAL MANAGEMENT	03/15/2017	ADVANTUS CAPITAL MANAGEMENT	6,200.000	179,283	206,285	179,283	0	0	0	0	0	0	27,002	27,002	0	0
20341J-10-4	COMMUNICATIONS SALES & LE-WI REIT		01/30/2017	ADVANTUS CAPITAL MANAGEMENT	02/27/2017	Tax Free Exchange	2,500.000	65,797	65,797	65,797	0	0	0	0	0	0	0	0	0	0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		08/09/2017	ADVANTUS CAPITAL MANAGEMENT	09/11/2017	ADVANTUS CAPITAL MANAGEMENT	600.000	14,706	16,092	14,706	0	0	0	0	0	0	1,386	1,386	236	0
206787-10-3	CONDUENT INC-WI		01/03/2017	Spin Off	03/21/2017	BNY CONVERG-SOFT	25,275.000	391,092	406,883	391,092	0	0	0	0	0	0	15,791	15,791	0	0
21870Q-10-5	CORESITE REALTY CORP REIT		08/11/2017	ADVANTUS CAPITAL MANAGEMENT	08/29/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	73,295	79,613	73,295	0	0	0	0	0	0	6,318	6,318	160	0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		01/12/2017	ADVANTUS CAPITAL MANAGEMENT	02/21/2017	ADVANTUS CAPITAL MANAGEMENT	500.000	15,199	16,708	15,199	0	0	0	0	0	0	1,508	1,508	0	0
229663-10-9	CUBESMART REIT		05/01/2017	ADVANTUS CAPITAL MANAGEMENT	11/08/2017	ADVANTUS CAPITAL MANAGEMENT	12,200.000	316,895	302,258	316,895	0	0	0	0	0	0	(14,637)	(14,637)	5,913	0
23283R-10-0	CYRUSONE INC REIT		03/01/2017	ADVANTUS CAPITAL MANAGEMENT	05/19/2017	ADVANTUS CAPITAL MANAGEMENT	3,000.000	143,758	161,941	143,758	0	0	0	0	0	0	18,183	18,183	1,260	0
233331-10-7	DTE ENERGY COMPANY		02/08/2017	ADVANTUS CAPITAL MANAGEMENT	04/26/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	88,202	93,618	88,202	0	0	0	0	0	0	5,416	5,416	743	0
25746U-10-9	DOMINION RESOURCES		06/26/2017	ADVANTUS CAPITAL MANAGEMENT	12/06/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	61,562	64,881	61,562	0	0	0	0	0	0	3,319	3,319	609	0
26613Q-10-6	DUPONT FABROS TECHNOLOGY REIT		03/10/2017	ADVANTUS CAPITAL MANAGEMENT	04/19/2017	ADVANTUS CAPITAL MANAGEMENT	1,500.000	70,748	75,443	70,748	0	0	0	0	0	0	4,695	4,695	300	0
26884L-10-9	EQT CORP		06/21/2017	UBS WARBURG	06/30/2017	DEUTSCHE BANK -EQ	10,000.000	520,537	588,628	520,537	0	0	0	0	0	0	68,091	68,091	0	0
26884U-10-9	EPR PROPERTIES REIT		11/10/2017	ADVANTUS CAPITAL MANAGEMENT	11/20/2017	ADVANTUS CAPITAL MANAGEMENT	2,100.000	151,976	147,514	151,976	0	0	0	0	0	0	(4,462)	(4,462)	2,686	0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/22/2017	Various	10/13/2017	Various	62,100.000	4,479,604	4,720,494	4,479,604	0	0	0	0	0	0	240,890	240,890	75,073	0
26885J-10-3	EQT GP HOLDINGS LP LIMITED PARTNERS		11/30/2017	Various	12/27/2017	Various	292,364.000	8,617,275	7,719,434	8,617,275	0	0	0	0	0	0	(897,841)	(897,841)	59,324	0
277276-10-1	EASTGROUP PROPERTIES INC REIT		02/17/2017	ADVANTUS CAPITAL MANAGEMENT	04/21/2017	ADVANTUS CAPITAL MANAGEMENT	2,900.000	204,701	224,326	204,701	0	0	0	0	0	0	19,626	19,626	1,426	0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		09/21/2017	ADVANTUS CAPITAL MANAGEMENT	10/12/2017	ADVANTUS CAPITAL MANAGEMENT	700.000	27,132	25,273	27,132	0	0	0	0	0	0	(1,859)	(1,859)	0	0
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		04/18/2017	ADVANTUS CAPITAL MANAGEMENT	04/28/2017	Taxable Exchange	12,600.000	453,336	452,466	453,336	0	0	0	0	0	0	(870)	(870)	0	0
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		06/16/2017	Various	08/10/2017	Various	81,440.000	1,670,014	1,634,206	1,670,014	0	0	0	0	0	0	(35,809)	(35,809)	44,792	0
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		05/01/2017	Tax Free Exchange	08/09/2017	Various	805,000.000	19,903,354	16,148,004	19,903,354	0	0	0	0	0	0	(3,755,350)	(3,755,350)	812,925	0
29336T-10-0	ENLINK MIDSTREAM LLC		11/02/2017	Various	11/30/2017	Various	29,830.000	487,138	477,594	487,138	0	0	0	0	0	0	(9,544)	(9,544)	2,805	0
29336U-10-7	ENLINK MISTREAM PARTNER LP		08/18/2017	Various	12/11/2017	Various	65,243.000	1,096,364	1,027,805	1,096,364	0	0	0	0	0	0	(68,559)	(68,559)	37,377	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/26/2017	Various	11/15/2017	Various	4,100.000	113,015	98,867	113,015	0	0	0	0	0	0	(14,149)	(14,149)	5,413	0
30161N-10-1	EXELON CORP		06/27/2017	ADVANTUS CAPITAL MANAGEMENT	07/21/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	7,372	7,498	7,372	0	0	0	0	0	0	126	126	0	0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		02/17/2017	ADVANTUS CAPITAL MANAGEMENT	10/05/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	22,712	24,048	22,712	0	0	0	0	0	0	1,336	1,336	702	0
36174X-10-1	GGP INC REIT		01/27/2017	Tax Free Exchange	10/05/2017	ADVANTUS CAPITAL MANAGEMENT	15,400.000	400,314	352,610	400,314	0	0	0	0	0	0	(47,704)	(47,704)	6,050	0
369604-10-3	GENERAL ELECTRIC CO		10/10/2017	S. G. COWEN SECURITIES CORP.	12/26/2017	S. G. COWEN SECURITIES CORP.	426,803.000	10,136,571	7,425,261	10,136,571	0	0	0	0	0	0	(2,711,310)	(2,711,310)	0	0
370023-10-3	GENERAL GROWTH PROPERTIES REIT		01/12/2017	ADVANTUS CAPITAL MANAGEMENT	01/27/2017	Tax Free Exchange	3,400.000	85,368	85,368	85,368	0	0	0	0	0	0	0	0	0	0
371927-10-4	GENESIS ENERGY L.P.		10/12/2017	Various	12/26/2017	Various	72,953.000	2,216,361	1,611,602	2,216,361	0	0	0	0	0	0	(604,759)	(604,759)	115,042	0
391164-10-0	GREAT PLAINS ENERGY INC		11/13/2017	ADVANTUS CAPITAL MANAGEMENT	12/06/2017	ADVANTUS CAPITAL MANAGEMENT	2,400.000	76,516	81,825	76,516	0	0	0	0	0	0	5,309	5,309	495	0
40414L-10-9	HCP INC REIT		02/13/2017	ADVANTUS CAPITAL MANAGEMENT	10/11/2017	ADVANTUS CAPITAL MANAGEMENT	2,000.000	60,995	53,238	60,995	0	0	0	0	0	0	(7,757)	(7,757)	1,924	0
406216-10-1	HALLIBURTON COMPANY		07/21/2017	CREDIT SUISSE FIRST BOSTON	10/23/2017	CITIGROUP GLOBAL-EQ	10,230.000	464,391	433,674	464,391	0	0	0	0	0	0	(30,716)	(30,716)	1,841	0
427825-50-0	HERSHA HOSPITALITY TRUST REIT		03/03/2017	ADVANTUS CAPITAL MANAGEMENT	12/18/2017	ADVANTUS CAPITAL MANAGEMENT	2,599.000	51,095	45,879	51,095	0	0	0	0	0	0	(5,216)	(5,216)	2,183	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
428337-10-9	HI-CRUSH PARTNERS LP LIMITED PARTNERS		06/30/2017	Various	12/01/2017	Various	400,000.000	6,023,404	4,163,064	6,023,404	0	0	0	0	0	0	(1,860,340)	(1,860,340)	53,466	0
431284-10-8	HIGHWOODS PROPERTY		01/10/2017	ADVANTUS CAPITAL MANAGEMENT	10/04/2017	ADVANTUS CAPITAL MANAGEMENT	200.000	10,367	10,543	10,367	0	0	0	0	0	0	176	176	264	0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		10/12/2017	ADVANTUS CAPITAL MANAGEMENT	12/04/2017	ADVANTUS CAPITAL MANAGEMENT	1,100.000	36,665	39,236	36,665	0	0	0	0	0	0	2,572	2,572	0	0
49446R-10-9	KIMCO REALTY CORP		03/03/2017	ADVANTUS CAPITAL MANAGEMENT	12/19/2017	ADVANTUS CAPITAL MANAGEMENT	4,700.000	113,151	86,947	113,151	0	0	0	0	0	0	(26,204)	(26,204)	3,807	0
49456B-10-1	KINDER MORGAN		04/10/2017	Various	05/24/2017	Various	420,000.000	9,253,732	8,188,409	9,253,732	0	0	0	0	0	0	(1,065,323)	(1,065,323)	87,000	0
502175-10-2	LTC PROPERTIES INC REIT		04/28/2017	ADVANTUS CAPITAL MANAGEMENT	08/21/2017	ADVANTUS CAPITAL MANAGEMENT	4,100.000	191,300	209,312	191,300	0	0	0	0	0	0	18,013	18,013	4,104	0
505743-10-4	LADDER CAPITAL CORP-REIT REIT		01/24/2017	DIVIDEND REINVESTMENT	09/19/2017	ADVANTUS CAPITAL MANAGEMENT	65.000	914	891	914	0	0	0	0	0	0	(23)	(23)	59	0
517942-10-8	LASALLE HOTEL PROPERTIES REIT		09/21/2017	ADVANTUS CAPITAL MANAGEMENT	10/19/2017	ADVANTUS CAPITAL MANAGEMENT	2,600.000	74,800	78,727	74,800	0	0	0	0	0	0	3,926	3,926	1,170	0
55336V-10-0	MPLX LP LIMITED PARTNERS		03/17/2017	Various	11/24/2017	Various	6,600.000	247,166	225,126	247,166	0	0	0	0	0	0	(22,040)	(22,040)	7,858	0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		04/12/2017	ADVANTUS CAPITAL MANAGEMENT	12/18/2017	ADVANTUS CAPITAL MANAGEMENT	500.000	40,562	32,152	40,562	0	0	0	0	0	0	(8,410)	(8,410)	2,453	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		01/10/2017	Various	10/19/2017	Various	33,500.000	2,553,278	2,293,191	2,553,278	0	0	0	0	0	0	(260,087)	(260,087)	81,518	0
56585A-10-2	MARATHON PETROLEUM CORP		09/07/2017	Various	09/14/2017	BARCLAYS	16,029.000	845,157	845,755	845,157	0	0	0	0	0	0	598	598	0	0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		07/25/2017	ADVANTUS CAPITAL MANAGEMENT	10/11/2017	Various	1,200.000	120,671	130,398	120,671	0	0	0	0	0	0	9,727	9,727	261	0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		08/29/2017	Various	10/30/2017	Various	60,949.000	1,222,288	656,986	1,222,288	0	0	0	0	0	0	(565,301)	(565,301)	43,680	0
62942X-30-6	NRG YIELD INC-CLASS A COMMON		08/08/2017	ADVANTUS CAPITAL MANAGEMENT	11/28/2017	ADVANTUS CAPITAL MANAGEMENT	3,800.000	67,787	70,799	67,787	0	0	0	0	0	0	3,012	3,012	560	0
63633D-10-4	NATL HEALTH INV REIT		04/28/2017	ADVANTUS CAPITAL MANAGEMENT	12/15/2017	ADVANTUS CAPITAL MANAGEMENT	5,100.000	378,093	396,929	378,093	0	0	0	0	0	0	18,836	18,836	11,970	0
637417-10-6	NATL RETAIL PROP REIT		04/25/2017	ADVANTUS CAPITAL MANAGEMENT	12/20/2017	ADVANTUS CAPITAL MANAGEMENT	5,000.000	220,679	208,116	220,679	0	0	0	0	0	0	(12,563)	(12,563)	4,935	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		10/31/2017	ADVANTUS CAPITAL MANAGEMENT	12/15/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	31,283	33,837	31,283	0	0	0	0	0	0	2,554	2,554	157	0
681936-10-0	OMEGA HEALTHCARE REIT		04/11/2017	ADVANTUS CAPITAL MANAGEMENT	09/28/2017	ADVANTUS CAPITAL MANAGEMENT	2,400.000	80,681	77,268	80,681	0	0	0	0	0	0	(3,414)	(3,414)	3,048	0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		09/12/2017	ADVANTUS CAPITAL MANAGEMENT	10/03/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	18,936	18,869	18,936	0	0	0	0	0	0	(67)	(67)	0	0
69331C-10-8	PACIFIC GAS & ELECTRIC		01/25/2017	ADVANTUS CAPITAL MANAGEMENT	03/03/2017	ADVANTUS CAPITAL MANAGEMENT	500.000	30,332	32,995	30,332	0	0	0	0	0	0	2,662	2,662	0	0
69924R-10-8	PARAMOUNT GROUP INC REIT		10/30/2017	ADVANTUS CAPITAL MANAGEMENT	11/02/2017	ADVANTUS CAPITAL MANAGEMENT	1,500.000	23,730	24,026	23,730	0	0	0	0	0	0	297	297	0	0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		05/17/2017	ADVANTUS CAPITAL MANAGEMENT	12/21/2017	ADVANTUS CAPITAL MANAGEMENT	10,933.000	315,966	390,138	315,966	0	0	0	0	0	0	74,172	74,172	8,664	0
709102-10-7	PENN REAL ESTATE INVEST TST REIT		02/24/2017	ADVANTUS CAPITAL MANAGEMENT	03/24/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	13,024	11,540	13,024	0	0	0	0	0	0	(1,484)	(1,484)	168	0
723484-10-1	PINNACLE WEST CAP CORP		01/26/2017	ADVANTUS CAPITAL MANAGEMENT	04/21/2017	ADVANTUS CAPITAL MANAGEMENT	2,900.000	224,229	244,151	224,229	0	0	0	0	0	0	19,922	19,922	1,900	0
726503-10-5	PLAINS ALL AMER PIPELINE LP		08/31/2017	Various	11/01/2017	Various	241,198.000	5,595,249	5,230,659	5,595,249	0	0	0	0	0	0	(364,590)	(364,590)	36,560	0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		10/02/2017	Various	11/03/2017	Various	373,015.000	8,015,107	7,621,780	8,015,107	0	0	0	0	0	0	(393,327)	(393,327)	77,032	0
74340W-10-3	PROLOGIS INC REIT		06/26/2017	ADVANTUS CAPITAL MANAGEMENT	11/06/2017	ADVANTUS CAPITAL MANAGEMENT	3,281.000	174,655	206,163	174,655	0	0	0	0	0	0	31,508	31,508	2,720	0
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		02/15/2017	ADVANTUS CAPITAL MANAGEMENT	05/09/2017	ADVANTUS CAPITAL MANAGEMENT	7,100.000	115,481	95,134	115,481	0	0	0	0	0	0	(20,347)	(20,347)	1,562	0
758849-10-3	REGENCY CENTERS CORP REIT		11/01/2017	ADVANTUS CAPITAL MANAGEMENT	12/26/2017	ADVANTUS CAPITAL MANAGEMENT	4,900.000	305,565	331,002	305,565	0	0	0	0	0	0	25,437	25,437	3,286	0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		01/05/2017	ADVANTUS CAPITAL MANAGEMENT	08/21/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	19,237	18,365	19,237	0	0	0	0	0	0	(872)	(872)	338	0
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/28/2017	Various	06/07/2017	Various	19,000.000	461,517	471,309	461,517	0	0	0	0	0	0	9,793	9,793	3,417	0
78440X-10-1	SL GREEN REALTY CORP REIT		09/22/2017	ADVANTUS CAPITAL MANAGEMENT	12/13/2017	ADVANTUS CAPITAL MANAGEMENT	600.000	61,285	62,315	61,285	0	0	0	0	0	0	1,031	1,031	465	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80589M-10-2	SCANA CORP		11/17/2017	ADVANTUS CAPITAL MANAGEMENT	12/22/2017	ADVANTUS CAPITAL MANAGEMENT	4,100.000	229,588	207,375	229,588	0	0	0	0	0	0	(22,213)	(22,213)	1,164	0
806857-10-8	SCHLUMBERGER LTD		07/21/2017	Various	12/26/2017	Various	12,574.000	956,239	813,126	956,239	0	0	0	0	0	0	(143,113)	(143,113)	11,934	0
81617J-30-1	SELECT ENERGY SERVICES		05/23/2017	Various	11/15/2017	Various	53,000.000	783,716	789,422	783,716	0	0	0	0	0	0	5,706	5,706	0	0
81617J-30-1	SELECT ENERGY SERVICES		12/01/2017	Tax Free Exchange	12/01/2017	FBR CAPITAL MARKETS & CO	100,000.000	2,000,000	1,637,672	2,000,000	0	0	0	0	0	0	(362,328)	(362,328)	0	0
81617J-40-0	SELECT ENERGY SERVICES COMMON		11/29/2017	Tax Free Exchange	12/01/2017	Tax Free Exchange	100,000.000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	0
81663A-10-5	SEMGROUP CORP-CLASS A		06/07/2017	Various	06/21/2017	Various	49,000.000	1,534,415	1,207,936	1,534,415	0	0	0	0	0	0	(326,479)	(326,479)	6,300	0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/06/2017	DEUTSCHE BANK -EQ	03/14/2017	UBS WARBURG	10,000.000	327,337	312,743	327,337	0	0	0	0	0	0	(14,593)	(14,593)	0	0
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		03/09/2017	ADVANTUS CAPITAL MANAGEMENT	04/26/2017	ADVANTUS CAPITAL MANAGEMENT	4,300.000	138,198	156,313	138,198	0	0	0	0	0	0	18,116	18,116	954	0
842587-10-7	SOUTHERN CO		06/21/2017	ADVANTUS CAPITAL MANAGEMENT	11/02/2017	ADVANTUS CAPITAL MANAGEMENT	4,500.000	230,819	225,244	230,819	0	0	0	0	0	0	(5,575)	(5,575)	1,276	0
84756N-10-9	SPECTRA ENERGY PARTNERS LP		02/27/2017	ADVANTUS CAPITAL MANAGEMENT	11/27/2017	ADVANTUS CAPITAL MANAGEMENT	1,000.000	45,162	41,455	45,162	0	0	0	0	0	0	(3,708)	(3,708)	2,123	0
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		01/25/2017	ADVANTUS CAPITAL MANAGEMENT	06/19/2017	ADVANTUS CAPITAL MANAGEMENT	600.000	16,266	17,744	16,266	0	0	0	0	0	0	1,478	1,478	702	0
85254J-10-2	STAG INDUSTRIAL INC REIT		06/27/2017	ADVANTUS CAPITAL MANAGEMENT	11/07/2017	ADVANTUS CAPITAL MANAGEMENT	4,600.000	120,338	128,650	120,338	0	0	0	0	0	0	8,312	8,312	2,049	0
866674-10-4	SUN COMMUNITIES INC REIT		09/27/2017	ADVANTUS CAPITAL MANAGEMENT	12/22/2017	ADVANTUS CAPITAL MANAGEMENT	2,500.000	211,589	225,404	211,589	0	0	0	0	0	0	13,815	13,815	1,675	0
86764L-10-8	SUNOCO LOGISTICS PARTNERS		04/10/2017	Various	05/01/2017	Tax Free Exchange	202,000.000	5,145,685	5,145,685	5,145,685	0	0	0	0	0	0	0	0	49,920	0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		02/08/2017	ADVANTUS CAPITAL MANAGEMENT	04/20/2017	ADVANTUS CAPITAL MANAGEMENT	1,100.000	16,363	16,984	16,363	0	0	0	0	0	0	621	621	55	0
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		08/17/2017	ADVANTUS CAPITAL MANAGEMENT	11/16/2017	ADVANTUS CAPITAL MANAGEMENT	1,800.000	90,231	80,502	90,231	0	0	0	0	0	0	(9,729)	(9,729)	2,299	0
87612G-10-1	TARGA RESOURCES CORP		09/12/2017	Various	12/13/2017	Various	12,181.000	639,107	537,485	639,107	0	0	0	0	0	0	(101,622)	(101,622)	19,474	0
88160T-10-7	TESORO LOGISTICS LP		07/03/2017	Various	08/02/2017	Tax Free Exchange	56,849.000	2,824,317	2,824,317	2,824,317	0	0	0	0	0	0	0	0	0	0
902653-10-4	UDR INC REIT		01/05/2017	ADVANTUS CAPITAL MANAGEMENT	06/16/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	32,704	34,846	32,704	0	0	0	0	0	0	2,142	2,142	545	0
90346E-10-3	US SILICA HOLDINGS INC		06/22/2017	Various	09/07/2017	Various	36,500.000	1,669,921	949,304	1,669,921	0	0	0	0	0	0	(720,616)	(720,616)	1,813	0
91325V-10-8	UNITI GROUP INC NPV REIT		02/27/2017	Tax Free Exchange	09/25/2017	ADVANTUS CAPITAL MANAGEMENT	12,700.000	383,922	207,309	383,922	0	0	0	0	0	0	(176,613)	(176,613)	15,240	0
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		01/05/2017	ADVANTUS CAPITAL MANAGEMENT	03/21/2017	ADVANTUS CAPITAL MANAGEMENT	300.000	13,512	13,914	13,512	0	0	0	0	0	0	402	402	122	0
92343V-10-4	VERIZON COMMUNICATIONS		07/03/2017	ADVANTUS CAPITAL MANAGEMENT	11/30/2017	ADVANTUS CAPITAL MANAGEMENT	4,700.000	219,848	229,711	219,848	0	0	0	0	0	0	9,862	9,862	5,698	0
92939U-10-6	WEC		07/05/2017	ADVANTUS CAPITAL MANAGEMENT	09/08/2017	ADVANTUS CAPITAL MANAGEMENT	1,200.000	73,330	77,009	73,330	0	0	0	0	0	0	3,678	3,678	364	0
93964W-10-8	WASHINGTON PRIME GROUP REIT		06/09/2017	ADVANTUS CAPITAL MANAGEMENT	12/27/2017	ADVANTUS CAPITAL MANAGEMENT	28,700.000	235,877	231,707	235,877	0	0	0	0	0	0	(4,170)	(4,170)	13,525	0
948741-10-3	WEINGARTEN REALTY INVST REIT		02/24/2017	ADVANTUS CAPITAL MANAGEMENT	08/22/2017	ADVANTUS CAPITAL MANAGEMENT	2,500.000	90,224	81,653	90,224	0	0	0	0	0	0	(8,571)	(8,571)	1,925	0
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		07/28/2017	ADVANTUS CAPITAL MANAGEMENT	10/05/2017	ADVANTUS CAPITAL MANAGEMENT	900.000	66,144	61,796	66,144	0	0	0	0	0	0	(4,348)	(4,348)	783	0
958254-10-4	WESTERN GAS PARTNERS LP		11/29/2017	Various	12/13/2017	Various	15,163.000	728,803	692,936	728,803	0	0	0	0	0	0	(35,867)	(35,867)	10,060	0
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		01/10/2017	Various	04/06/2017	Various	8,000.000	341,704	368,167	341,704	0	0	0	0	0	0	26,463	26,463	3,700	0
962166-10-4	WEYERHAEUSER CO		04/21/2017	ADVANTUS CAPITAL MANAGEMENT	11/08/2017	ADVANTUS CAPITAL MANAGEMENT	1,900.000	65,889	67,184	65,889	0	0	0	0	0	0	1,294	1,294	1,178	0
969457-10-0	WILLIAMS COS INC		09/12/2017	Various	10/20/2017	Various	58,000.000	1,718,733	1,699,907	1,718,733	0	0	0	0	0	0	(18,826)	(18,826)	0	0
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		05/25/2017	ADVANTUS CAPITAL MANAGEMENT	11/15/2017	ADVANTUS CAPITAL MANAGEMENT	3,000.000	121,948	111,242	121,948	0	0	0	0	0	0	(10,706)	(10,706)	3,540	0
EBTH#C-S0-0	EVERYTHING BUT THE HOUSE		01/06/2017	PRIVATE PLACEMENT	08/23/2017	Tax Free Exchange	1,799,853.000	4,388,337	4,388,337	4,388,337	0	0	0	0	0	0	0	0	0	0
GOLUB#-CS-0	Golub Capital Investment Corpo		07/31/2017	PRIVATE PLACEMENT	08/31/2017	Tax Free Exchange	18,000.000	270,000	270,000	270,000	0	0	0	0	0	0	0	0	3,078	0
92340R-10-6	VERESEN INC		04/13/2017	Various	05/02/2017	NAT BK FINANCIAL EQ	170,000.000	1,822,890	2,247,870	1,822,890	0	0	0	0	0	0	424,980	424,980	13,174	0
29250N-10-5	ENBRIDGE INC	A	09/12/2017	RBC/DAIN	10/25/2017	RBC/DAIN	17,321.000	707,840	664,408	707,840	0	0	0	0	0	0	(43,432)	(43,432)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	02/07/2017	Various	02/10/2017	Various	20,200.000	688,132	709,694	688,132	0	0	0	0	0	0	21,563	21,563	5,929	0
G37585-10-9	GASLOG LTD	D	06/13/2017	Various	09/12/2017	Various	66,000.000	922,886	1,136,736	922,886	0	0	0	0	0	0	213,850	213,850	7,420	0
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	02/28/2017	Various	05/16/2017	Various	92,700.000	1,656,515	1,761,542	1,656,515	0	0	0	0	0	0	105,027	105,027	28,022	0
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	D	01/01/2017	Tax Free Exchange	04/13/2017	UBS WARBURG	5,000.000	78,461	94,456	78,461	0	0	0	0	0	0	15,995	15,995	1,680	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								128,985,950	115,825,927	128,985,950	0	0	0	0	0	0	(13,160,021)	(13,160,021)	1,899,876	0
00162Q-86-6	ALERIAN MLP ETF CLOSED END FUND		08/08/2017	Various	08/24/2017	Various	580,493.000	6,865,014	6,283,600	6,865,014	0	0	0	0	0	0	(581,413)	(581,413)	124,806	0
46625H-36-5	JP MORGAN CHASE & CO CLOSED END FUND		08/25/2017	KNIGHT SECURITIES	08/29/2017	BNY CONVERG-SOFT	72,780.000	2,004,136	1,983,034	2,004,136	0	0	0	0	0	0	(21,101)	(21,101)	0	0
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		03/14/2017	ADVANTUS CAPITAL MANAGEMENT	10/20/2017	ADVANTUS CAPITAL MANAGEMENT	800.000	11,889	12,443	11,889	0	0	0	0	0	0	555	555	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								8,881,039	8,279,077	8,881,039	0	0	0	0	0	0	(601,959)	(601,959)	124,806	0
9799998. Total - Common Stocks								137,866,989	124,105,004	137,866,989	0	0	0	0	0	0	(13,761,980)	(13,761,980)	2,024,682	0
9899999. Total - Preferred and Common Stocks								138,074,456	124,312,650	138,074,456	0	0	0	0	0	0	(13,761,801)	(13,761,801)	2,024,790	0
9999999 - Totals								291,447,617	277,449,637	291,099,358	0	(348,259)	0	(348,259)	0	0	(13,649,718)	(13,649,718)	4,508,316	623,436

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	2CIB1	NO		294,446,271		10,000,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	2CIB1	NO		875,758,653		1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	2CIB1	NO		980,556,292		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	2,150,761,216	0	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.			31-1413821	2CIB3	NO		10,143	10,143	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	10,143	10,143	XXX	XXX
1899999. Total Common Stocks							0	2,150,771,359	10,143	XXX	XXX
1999999 - Totals							0	2,150,771,359	10,143	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
44951#-10-3	IFS FINANCIAL SERVICES. INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000.000	100.0
34918#-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		150.000	100.0
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000.000	100.0
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE COMPANY	INTEGRITY LIFE INSURANCE COMPANY		200,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ 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			62,047,919	62,047,919	01/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				62,047,919	62,047,919	XXX
9999999 - Totals				62,047,919	62,047,919	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 44,455,931 Book/Adjusted Carrying Value $ 44,455,931
2. Average balance for the year Fair Value $ 50,519,702 Book/Adjusted Carrying Value $ 50,519,702
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 45,312,559 NAIC 2 $ 16,735,360 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2B-2	OPIC Flt % Due 5/15/2024 FMAN15		1	5,000,000	5,000,000	05/15/2024
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	1,800,000	1,800,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	2,200,000	2,200,000	08/15/2029
690353-YE-1	OPIC AGENCY Adj % Due 6/15/2034 MJSD15		1	4,121,483	4,121,483	06/15/2034
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	4,000,000	4,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				19,621,483	19,621,483	XXX
0599999. Total - U.S. Government Bonds				19,621,483	19,621,483	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 Adj % Due 11/1/2039 Mo-1		1FE	4,720,000	4,720,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,720,000	4,720,000	XXX
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	8,900,000	8,900,000	07/01/2022
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				8,900,000	8,900,000	XXX
3199999. Total - U.S. Special Revenues Bonds				13,620,000	13,620,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	599,830	599,992	01/15/2018
00507U-AM-3	ALLERGAN FUNDING SCS 2.35% Due 3/12/2018 MS12		2FE	9,137,119	9,141,179	03/12/2018
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	361,974	362,346	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,102,126	1,100,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO22		1FE	1,100,530	1,100,000	01/22/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,429,853	2,434,036	04/15/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	599,823	600,058	03/05/2018
06738E-AF-2	BARCLAYS PLC 2% Due 3/16/2018 MS16		2FE	1,750,011	1,750,434	03/16/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 AO15		1FE	801,476	802,659	10/15/2018
14042E-3V-0	CAPITAL ONE NA 1 1/2% Due 3/22/2018 MS22		2FE	4,893,861	4,897,734	03/22/2018
14042E-4L-1	CAPITAL ONE NA 1.65% Due 2/5/2018 FA5		2FE	1,434,961	1,434,870	02/05/2018
166754-AK-7	CHEVRON PHILLIPS CHEM 1.7% Due 5/1/2018 MN1		1FE	2,071,663	2,072,835	05/01/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	2,299,314	2,300,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	3,706,111	3,700,000	09/18/2019
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 AO27		1FE	6,245,336	6,247,762	04/27/2018
233851-BP-8	DAIMLER FINANCE NA LLC 1.65% Due 3/2/2018 MS2		1FE	499,832	499,949	03/02/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,504,523	1,503,102	09/19/2019
268789-AA-2	E.ON INTL FINANCE BV 5.8% Due 4/30/2018 AO30		2FE	1,264,803	1,266,097	04/30/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	1,201,400	1,202,402	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,020,353	2,023,013	05/15/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,500,178	1,500,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,501,890	1,500,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	5,801,186	5,802,434	01/22/2018
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	1,607,702	1,612,275	10/05/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	4,900,000	4,900,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	1,128,405	1,130,191	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	6,700,000	6,700,000	01/01/2033
55279H-AA-8	M&T TRUST CO 1.45% Due 3/7/2018 MS7		1FE	5,947,271	5,948,840	03/07/2018
59217G-AY-5	MET LIFE GLOB 1 1/2% Due 1/10/2018 JJ10		1FE	4,639,499	4,639,832	01/10/2018
59217G-BQ-1	MET LIFE GLOB 1.95% Due 12/3/2018 JD3		1FE	649,929	650,541	12/03/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4 1/4% Due 7/1/2018 JD1		1FE	323,611	323,611	07/01/2018
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% Due 9/1/2018 MS1		2FE	894,403	895,243	09/01/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	2,699,993	2,700,000	03/07/2019
664397-AJ-5	NORTHEAST UTILITIES 1.45% Due 5/1/2018 MN1		2FE	1,118,226	1,118,492	05/01/2018
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,400,000	3,400,000	12/01/2037
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		2FE	1,200,699	1,200,000	04/15/2019
756250-AA-7	RECKITT BENCKISER TSY 2 1/8% Due 9/21/2018 MS21		1FE	1,000,883	1,001,790	09/21/2018
84756N-AC-3	SPECTRA ENERGY PARTNERS LP 2.95% Due 9/25/2018 MS25		2FE	1,378,227	1,379,107	09/25/2018
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	2,626,579	2,628,915	03/15/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	821,614	823,432	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,200,040	1,200,445	03/26/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				96,065,234	96,093,613	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				96,065,234	96,093,613	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				120,406,718	120,435,097	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				8,900,000	8,900,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				129,306,718	129,335,097	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Huntington National Bank Money Market Account			76,977	76,977	
000000-00-0	Key Bank Money Market Account			29,633	29,633	
000000-00-0	BB&T Bank Money Market Account			80,207	80,207	
000000-00-0	Key Bank VMDA			8,469,919	8,469,919	
9099999. Total - Cash (Schedule E Part 1 type)				8,656,736	8,656,736	XXX
	ATLANTIC CITY ELECTRIC CP 1.85% Due 1/3/2018 At Mat			12,996,100	12,995,992	01/03/2018
	BANK OF TOKYO CP 1.39% Due 1/5/2018 At Mat			9,197,263	9,197,513	01/05/2018
	CATHOLIC HEALTH INITIATV CP 1.8% Due 2/16/2018 At Mat			7,976,000	7,976,000	02/16/2018
	KANSAS CITY POWER & LT CP 1.8% Due 1/2/2018 At Mat			10,398,071	10,397,920	01/02/2018
	SPIRE INC CP 1.85% Due 1/5/2018 At Mat			4,198,628	4,198,273	01/05/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			10,006	10,006	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				44,776,068	44,775,704	XXX
9999999 - Totals				182,739,522	182,767,537	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 67,648,873 Book/Adjusted Carrying Value $ 67,662,559
2. Average balance for the year Fair Value $ 157,239,891 Book/Adjusted Carrying Value $ 157,533,699

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					5,398,950	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					15,165,072	XXX
FIFTH THIRD BANK	CINCINNATI, OH					8,311,913	XXX
HUNTINGTON BANK	COLUMBUS, OH					8,119,429	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					8,530,349	XXX
PNC BANK	CINCINNATI, OH					(45,112,022)	XXX
US BANK	CINCINNATI, OH					3,758,668	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			661,923	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	4,834,282	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	4,834,282	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	22,783	XXX
0599999 Total - Cash		XXX	XXX	0	0	4,857,065	XXX

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

1.	January	7,007,928	4.	April	(15,677,415)	7.	July	1,451,760	10.	October	1,210,351
2.	February	36,242,714	5.	May	(6,687,344)	8.	August	5,798,341	11.	November	(3,924,067)
3.	March	(25,123,064)	6.	June	(12,162,748)	9.	September	(5,121,323)	12.	December	4,857,065

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	ATLANTIC CITY ELECTRIC CP		12/27/2017	1.850	01/02/2018	20,493,679	5,267	0
	ATLANTIC CITY ELECTRIC CP		12/28/2017	1.850	01/03/2018	12,995,992	2,672	0
	AUTOZONE INC CP		12/29/2017	1.700	01/02/2018	10,498,017	1,488	0
	BALTIMORE GAS & ELECTRIC CP		12/27/2017	1.800	01/02/2018	10,496,850	2,625	0
	BANK OF TOKYO CP		12/29/2017	1.390	01/05/2018	21,694,135	2,514	0
	BERSHIRE CP		12/27/2017	1.900	01/08/2018	19,987,333	5,278	0
	CATHOLIC HEALTH INITIATV CP		12/26/2017	1.750	01/02/2018	14,994,896	4,375	0
	CATHOLIC HEALTH INITIATV CP		12/18/2017	1.800	02/16/2018	7,976,000	5,600	0
	CONS EDISON INC CP		12/29/2017	1.600	01/02/2018	10,598,116	1,413	0
	DUKE ENERGY CORP CP		12/28/2017	1.800	01/05/2018	7,497,000	1,500	0
	INTL PAPER CO CP		12/28/2017	1.720	01/04/2018	7,997,324	1,529	0
	KANSAS CITY POWER & LT CP		12/29/2017	1.800	01/02/2018	10,397,920	1,560	0
	McCormick CP		12/28/2017	1.600	01/04/2018	19,993,778	3,556	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2017	1.850	01/04/2018	11,495,272	2,955	0
	SPIRE INC CP		12/28/2017	1.850	01/05/2018	4,198,273	863	0
	VIRGINIA ELECTRIC POWER CP		12/29/2017	1.720	01/03/2018	8,497,969	1,218	0
	WESTROCK CO CP		12/27/2017	1.820	01/02/2018	5,098,453	1,289	0
	CARNIVAL CORPORATION CP		12/26/2017	2.050	01/02/2018	12,495,017	4,271	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						217,406,024	49,973	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						217,406,024	49,973	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						217,406,024	49,973	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						217,406,024	49,973	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2017	0.000	XXX	50,000	0	334
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		12/29/2017	0.000	XXX	8,636,680	170	2,198
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,686,680	170	2,532
8899999 - Total Cash Equivalents						226,092,704	50,143	2,532

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of policy holders			108,886	108,216
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policy holders			50,000	50,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Protection of "all" policy holders	203,965	201,858		
33. New York NY						
34. North Carolina NC	B	Protection of policy holders			447,652	444,865
35. North Dakota ND						
36. Ohio OH	B	Protection of "all" policy holders	5,000,298	4,979,847		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,204,263	5,181,705	606,538	603,081
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)