LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

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	Gregory Scott Allhands #, 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
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	Brian Richard Doran #, 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., Sr VP
Jay Vincent Johnson #, VP, Assistant Treasurer	Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr 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	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Aaron Jason Wolf #, VP, Chief Underwriter		

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

Subscribed and sworn to before me this 20 day of April, 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.....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,692,341,528	0	3,692,341,528	3,544,456,026
2.	Stocks:				
	2.1 Preferred stocks	40,374,094	0	40,374,094	40,699,978
	2.2 Common stocks	3,433,154,828	10,143	3,433,144,685	3,581,885,201
3.	Mortgage loans on real estate:				
	3.1 First liens	41,059,223	0	41,059,223	49,229,227
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	24,476,435	0	24,476,435	24,478,591
	4.2 Properties held for the production of income (less $ encumbrances)	3,289,508	0	3,289,508	3,327,111
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 24,106,845), cash equivalents ($ 99,403,468) and short-term investments ($ 0)	123,510,313	0	123,510,313	230,949,770
6.	Contract loans (including $ premium notes)	163,356,791	0	163,356,791	164,706,091
7.	Derivatives	449	0	449	0
8.	Other invested assets	1,789,336,361	159,600,815	1,629,735,546	1,635,170,024
9.	Receivables for securities	108,594,146	0	108,594,146	2,142,725
10.	Securities lending reinvested collateral assets	93,889,914	0	93,889,914	62,047,919
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,513,383,590	159,610,958	9,353,772,632	9,339,092,663
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	50,693,458	0	50,693,458	44,164,087
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,664,476	0	2,664,476	2,809,165
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	47,156,985		47,156,985	48,210,805
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	267,159	0	267,159	198,596
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	14,105,754	0	14,105,754	17,025,349
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon			0	26,766,243
18.2	Net deferred tax asset	46,454,362	0	46,454,362	24,178,058
19.	Guaranty funds receivable or on deposit	1,247,665	0	1,247,665	1,264,625
20.	Electronic data processing equipment and software	42,404,083	36,960,175	5,443,908	5,348,834
21.	Furniture and equipment, including health care delivery assets ($)	8,613,161	8,613,161	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	44,868,304	4,658,456	40,209,848	36,273,344
24.	Health care ($) and other amounts receivable	1,439,596	376,273	1,063,323	424,994
25.	Aggregate write-ins for other than invested assets	9,321,832	9,321,832	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,782,620,425	219,540,855	9,563,079,570	9,545,756,763
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,034,065,909	0	1,034,065,909	1,005,693,948
28.	Total (Lines 26 and 27)	10,816,686,334	219,540,855	10,597,145,479	10,551,450,711
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Prepaid Expense	9,321,832	9,321,832	0	0
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,321,832	9,321,832	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,681,529,729 less $ included in Line 6.3 (including $ Modco Reserve)	2,681,529,729	2,681,637,959
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	259,286,227	258,423,945
3.	Liability for deposit-type contracts (including $ Modco Reserve)	221,555,977	224,599,040
4.	Contract claims:		
	4.1 Life	44,521,227	48,513,123
	4.2 Accident and health	2,808,498	2,969,658
5.	Policyholders' dividends $ 210,000 and coupons $ due and unpaid	210,000	211,000
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	31,190,183	1,066,267
	6.2 Dividends not yet apportioned (including $ Modco)	9,235,746	37,380,389
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 104,635 accident and health premiums	4,342,762	3,735,787
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	3,860,429	3,666,053
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 452,356 ceded	452,356	443,732
	9.4 Interest Maintenance Reserve	58,489,532	51,889,784
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,562,894 , accident and health $ 124,235 and deposit-type contract funds $	1,687,129	2,042,949
11.	Commissions and expense allowances payable on reinsurance assumed	295,715	298,967
12.	General expenses due or accrued	177,586,960	200,681,590
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,907)	(14,999)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	106,939	3,111,843
15.1	Current federal and foreign income taxes, including $ (8,765,901) on realized capital gains (losses)	5,382,098	0
15.2	Net deferred tax liability		
16.	Unearned investment income	2,767,696	2,767,696
17.	Amounts withheld or retained by company as agent or trustee	816,962	868,586
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	3,756,021	5,393,479
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	245,044,824	243,113,287
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	347,737,640	373,868,132
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	19,416,294	18,469,133
	24.10 Payable for securities lending	307,447,236	245,502,804
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	31,387,797	35,777,306
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,460,904,070	4,446,417,510
27.	From Separate Accounts Statement	1,034,065,909	1,005,693,948
28.	Total liabilities (Lines 26 and 27)	5,494,969,979	5,452,111,458
29.	Common capital stock	1,000,000	1,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	112,102,515	112,102,515
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	4,989,072,985	4,986,236,738
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	5,101,175,500	5,098,339,253
38.	Totals of Lines 29, 30 and 37	5,102,175,500	5,099,339,253
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,597,145,479	10,551,450,711
	DETAILS OF WRITE-INS		
2501.	Pension Liability	28,981,966	32,996,710
2502.	Uncashed drafts and checks pending escheatment to a state	2,331,071	2,051,799
2503.	Interest on contract and policy funds	74,760	728,797
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	31,387,797	35,777,306
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	57,730,847	59,426,695	246,746,351
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	91,191,499	84,439,125	539,164,078
4.	Amortization of Interest Maintenance Reserve (IMR)	1,634,974	951,035	3,814,845
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	0		931,829
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	39,567	24,975	78,807
9.	Totals (Lines 1 to 8.3)	150,596,887	144,841,830	790,735,910
10.	Death benefits	38,208,322	37,707,668	143,502,578
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,284,215	859,691	2,916,080
12.	Annuity benefits	22,632,890	26,304,301	146,297,281
13.	Disability benefits and benefits under accident and health contracts	4,193,273	4,157,918	17,316,180
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	16,932,709	18,026,472	71,351,909
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,451,349	2,197,282	7,700,494
18.	Payments on supplementary contracts with life contingencies	104,624	118,718	441,007
19.	Increase in aggregate reserves for life and accident and health contracts	776,999	4,159,710	32,092,288
20.	Totals (Lines 10 to 19)	85,584,381	93,531,760	421,617,817
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,469,983	6,078,726	23,752,873
22.	Commissions and expense allowances on reinsurance assumed	295,715	308,521	1,213,567
23.	General insurance expenses	24,131,028	26,132,811	119,287,590
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,555,475	4,203,211	15,111,642
25.	Increase in loading on deferred and uncollected premiums	(869,724)	(1,278,732)	(1,594,490)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(11,915,932)	(13,022,183)	(101,618,615)
27.	Aggregate write-ins for deductions	(7,997,472)	(10,138,567)	(18,289,802)
28.	Totals (Lines 20 to 27)	98,253,454	105,815,547	459,480,582
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,343,433	39,026,283	331,255,328
30.	Dividends to policyholders	13,316,044	14,352,558	51,964,048
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	39,027,389	24,673,725	279,291,280
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,838,255	15,996,905	12,110,783
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	27,189,134	8,676,820	267,180,497
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 4,331,820 (excluding taxes of $ 4,434,081 transferred to the IMR)	26,082,275	7,274,901	2,557,090
35.	Net income (Line 33 plus Line 34)	53,271,409	15,951,721	269,737,587
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	5,099,339,253	4,815,530,109	4,815,530,109
37.	Net income (Line 35)	53,271,409	15,951,721	269,737,587
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (15,987,111)	(81,686,820)	78,207,057	126,689,233
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	7,248,078	13,061,335	(103,026,772)
41.	Change in nonadmitted assets	(5,734,145)	(5,359,996)	(64,588,271)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	26,130,492	(14,389,850)	(32,481,533)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	57,100,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	3,607,233	3,598,087	30,378,900
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,836,247	91,068,354	283,809,144
55.	Capital and surplus, as of statement date (Lines 36 + 54)	5,102,175,500	4,906,598,463	5,099,339,253
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	39,567	24,975	78,807
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,567	24,975	78,807
2701.	Benefits for employees and agents not included elsewhere	5,084,881	13,748,440	50,083,873
2702.	Securities lending interest expense	1,022,252	297,902	2,195,312
2703.	Miscellaneous Expense	24,096	110,084	1,331,803
2798.	Summary of remaining write-ins for Line 27 from overflow page	(14,128,701)	(24,294,993)	(71,900,790)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(7,997,472)	(10,138,567)	(18,289,802)
5301.	Change in unrecognized pension liability, net of tax	4,549,445	4,327,502	29,979,692
5302.	Change in unrecognized other post retirement employee benefits liability, net of tax	(942,212)	(729,415)	2,329,568
5303.	Change in unrecognized SERP liability, net of tax	0	0	(1,317,447)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	(612,913)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	3,607,233	3,598,087	30,378,900

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	60,406,055	63,582,012	249,358,071
2.	Net investment income	81,759,746	71,547,854	509,989,914
3.	Miscellaneous income	39,567	24,975	1,010,636
4.	Total (Lines 1 to 3)	142,205,368	135,154,841	760,358,621
5.	Benefit and loss related payments	88,848,948	88,138,822	387,279,411
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,919,024)	(13,322,494)	(101,915,834)
7.	Commissions, expenses paid and aggregate write-ins for deductions	41,314,828	37,469,458	77,257,083
8.	Dividends paid to policyholders	11,337,771	12,203,090	55,731,834
9.	Federal and foreign income taxes paid (recovered) net of $ 19,249,652 tax on capital gains (losses)	(11,544,185)	(4,731,024)	52,259,941
10.	Total (Lines 5 through 9)	118,038,338	119,757,852	470,612,435
11.	Net cash from operations (Line 4 minus Line 10)	24,167,030	15,396,989	289,746,186
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	248,625,923	152,189,558	782,779,948
	12.2 Stocks	259,738,188	81,672,840	481,054,803
	12.3 Mortgage loans	8,170,004	299,439	15,501,394
	12.4 Real estate	0	0	475,781
	12.5 Other invested assets	62,242,001	44,496,026	245,518,040
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(8,426)	(15,622)	(23,010)
	12.7 Miscellaneous proceeds	947,161	12,805,762	19,962,066
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	579,714,851	291,448,003	1,545,269,022
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	386,820,445	202,585,538	885,797,427
	13.2 Stocks	177,208,401	124,542,186	575,187,579
	13.3 Mortgage loans	0	743,067	7,075,508
	13.4 Real estate	354,959	191,801	791,026
	13.5 Other invested assets	57,195,940	35,720,414	315,724,493
	13.6 Miscellaneous applications	138,293,418	13,317,343	44,455,931
	13.7 Total investments acquired (Lines 13.1 to 13.6)	759,873,163	377,100,349	1,829,031,964
14.	Net increase (or decrease) in contract loans and premium notes	(1,349,300)	(958,237)	(2,298,445)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(178,809,012)	(84,694,110)	(281,464,498)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	57,100,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,043,063)	(1,740,334)	(6,033,327)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	50,245,588	(26,109,744)	22,906,621
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	47,202,525	(27,850,078)	73,973,294
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(107,439,457)	(97,147,199)	82,254,982
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	230,949,770	148,694,788	148,694,788
	19.2 End of period (Line 18 plus Line 19.1)	123,510,313	51,547,589	230,949,770

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	31,304	34,931	10,232,643
2.	Ordinary life insurance	53,543,287	56,189,545	211,672,471
3.	Ordinary individual annuities	7,297	8,510	18,642
4.	Credit life (group and individual)			0
5.	Group life insurance	1,076,144	1,113,560	3,739,496
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	6,479,250	6,626,736	25,759,477
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	61,137,282	63,973,282	251,422,729
12.	Deposit-type contracts	0	0	0
13.	Total	61,137,282	63,973,282	251,422,729
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	53,271,409	269,737,587
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	53,271,409	269,737,587
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	5,102,175,500	5,099,339,253
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	5,102,175,500	5,099,339,253

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2018, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2018:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 2,144,799
2. 12 Months or Longer 449,946

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months 184,729,099
2. 12 Months or Longer 27,585,441

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

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $306.4 million and $44.5 million in the general and separate accounts, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

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

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

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

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt. No Change.

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

A. Defined Benefit Plan

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2018	2017	2018	2017	2018	2017
(4)	Components of net periodic benefit cost						
a.	Service cost	5,627,847	19,990,011	100,881	482,762	—	—
b.	Interest cost	8,505,423	35,791,600	1,354,692	5,687,650	—	—
c.	Expected return on plan assets	(18,148,014)	(66,605,127)	—	—	—	—
d.	Transition asset or obligation	—	—	—	—	—	—
e.	Gains and losses	6,913,872	31,764,775	(534,531)	(2,985,795)	—	—
f.	Prior service cost or credit	(1,155,082)	(5,133,992)	(658,143)	(1,503,263)	—	—
g.	Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h.	Total net periodic benefit cost	1,744,046	15,807,267	262,899	1,681,354	—	—

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: Exchange traded funds	5,231,857	—	—	5,231,857	—
Common stock: Unaffiliated	1,170,492,575	750,000	4,388,042	1,175,630,617	750,000
Common stock: Mutual funds	133,764,403	—	—	133,764,403	—
Preferred stock	—	953,452	—	953,452	—
Separate account assets	668,518,379	347,296,970	18,250,559	1,034,065,908	210,844,517
Total assets at fair value	1,978,007,214	349,000,422	22,638,601	2,349,646,237	211,594,517

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

Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these partnerships are restricted and cannot be sold without consent from the general partner.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 03/31/2018

Description	Beginning Balance at 01/01/2018	Transfers into Level 3**	Transfers out of Level 3***	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2018
a. Assets										
Common stock: Unaffiliated	4,901,641	—	(510,000)	—	(3,599)	—	—	—	—	4,388,042
Separate account assets*	78,597,366	1,757,126	(61,971,895)	204,161	—	—	—	—	(336,199)	18,250,559
Total Assets	83,499,007	1,757,126	(62,481,895)	204,161	(3,599)	—	—	—	(336,199)	22,638,601

*Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.
** Transfers into Level 3 are due to changes in the price source.
*** Transfers out of Level 3 are due to utilizing net asset value.

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

(4) The fair value of common stock included in Level 2 and Level 3 has been determined by utilizing recent financing for similar securities.

Included in Level 2 is NAIC 4 and 6 rated preferred stocks. The fair value of the preferred stocks have been determined by utilizing market observable inputs from third-party pricing services.

Assets held in Level 2 and Level 3 of the separate account include debt securities, preferred stock, private equity and private debt fund investments. The fair values of debt securities and preferred stock in the separate account has been determined through the use of third-party pricing services utilizing market observable inputs. The fair values of private equity and private debt fund investments in the separate account has been determined based on the Company's interest in the underlying audited GAAP equity of the investee.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	4,005,876,088	3,692,341,530	46,451,148	3,941,776,324	17,648,616		—
Common stock: Unaffiliated	1,175,630,617	1,175,630,617	1,170,492,575	750,000	4,388,042		750,000
Common stock: Mutual funds	133,764,403	133,764,403	133,764,403	—	—		—
Preferred stock	44,943,877	40,374,094	—	44,280,573	663,304		—
Mortgage loans	40,476,601	41,059,223	—	—	40,476,601		—
Cash, cash equivalents, & short-term investments	123,530,998	123,510,313	123,530,998	—	—		—
Other invested assets: Surplus notes	42,090,961	36,048,135	—	42,090,961	—		—
Securities lending reinvested collateral assets	93,889,914	93,889,914	93,889,914	—	—		—
Separate account assets	1,034,065,908	1,034,065,908	668,518,379	347,296,970	18,250,559		210,844,517
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(4,625,179)	(4,380,025)	—	—	(4,625,179)		—
Securities lending liability	(307,447,236)	(307,447,236)	—	(307,447,236)	—		—

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

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of preferred stock and common stock included in Level 2 and Level 3 has been determined by utilizing recent financing for similar securities.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Securities Lending Liability

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 46,729

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 838,619,747

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 2,150,771,359	$ 2,123,759,808
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 1,410,770,969	$ 1,403,473,045
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,561,542,328	$ 3,527,232,853
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 306,435,450
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 306,527,041
16.3	Total payable for securities lending reported on the liability page.	$ 307,447,236

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A
ADVANTUS CAPITAL MANAGEMENT, INC	U

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	
	1.13 Commercial Mortgages	$	40,965,624
	1.14 Total Mortgages in Good Standing	$	40,965,624
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	93,599
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	41,059,223
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		86.700 %
	2.2 A&H cost containment percent		2.500 %
	2.3 A&H expense percent excluding cost containment expenses		63.400 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	55,155		8,059		63,214	
2. Alaska AK	N	27,623		387		28,010	
3. Arizona AZ	L	250,119		14,737		264,856	
4. Arkansas AR	L	38,451		2,456		40,907	
5. California CA	L	2,664,565		144,445		2,809,009	
6. Colorado CO	L	54,483		2,737		57,221	
7. Connecticut CT	N	15,588		751		16,338	
8. Delaware DE	L	10,544		719		11,263	
9. District of Columbia DC	L	56,668		3,648		60,316	
10. Florida FL	L	1,984,915		383,140		2,368,054	
11. Georgia GA	L	337,745		28,432		366,176	
12. Hawaii HI	L	8,196		832		9,028	
13. Idaho ID	L	7,115		242		7,357	
14. Illinois IL	L	5,820,150	2,000	350,298		6,172,448	
15. Indiana IN	L	3,592,311		703,081		4,295,392	
16. Iowa IA	L	41,434		3,043		44,477	
17. Kansas KS	L	181,094		50,930		232,023	
18. Kentucky KY	L	1,425,270		364,937		1,790,207	
19. Louisiana LA	L	1,688,479		70,579		1,759,058	
20. Maine ME	N	2,082		597		2,679	
21. Maryland MD	L	661,889		21,268		683,157	
22. Massachusetts MA	N	10,139		1,647		11,786	
23. Michigan MI	L	1,557,070	29	207,144		1,764,243	
24. Minnesota MN	L	386,972		12,211		399,182	
25. Mississippi MS	L	38,369		3,062		41,432	
26. Missouri MO	L	1,080,092	60	134,047		1,214,199	
27. Montana MT	L	2,570		244		2,814	
28. Nebraska NE	L	6,121		383		6,505	
29. Nevada NV	L	73,449		5,160		78,609	
30. New Hampshire NH	N	1,996		258		2,255	
31. New Jersey NJ	L	48,094		2,520		50,615	
32. New Mexico NM	L	6,942		1,533		8,475	
33. New York NY	N	41,833		4,179		46,011	
34. North Carolina NC	L	4,126,119		1,036,034		5,162,153	
35. North Dakota ND	L	1,516		44		1,561	
36. Ohio OH	L	12,290,151	2,677	1,901,335		14,194,163	
37. Oklahoma OK	L	40,100		5,254		45,354	
38. Oregon OR	L	27,910		1,096		29,006	
39. Pennsylvania PA	L	2,533,060	1,992	271,628		2,806,679	
40. Rhode Island RI	L	1,359		43		1,402	
41. South Carolina SC	L	461,937		75,007		536,944	
42. South Dakota SD	L	3,244		606		3,850	
43. Tennessee TN	L	392,385		151,074		543,460	
44. Texas TX	L	1,521,239		180,624		1,701,863	
45. Utah UT	L	12,010		304		12,315	
46. Vermont VT	N	922		170		1,093	
47. Virginia VA	L	183,050		28,542		211,592	
48. Washington WA	L	42,980		3,333		46,313	
49. West Virginia WV	L	991,501		283,154		1,274,655	
50. Wisconsin WI	L	427,393		12,392		439,785	
51. Wyoming WY	L	1,750		88		1,838	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N	3,418		70		3,488	
55. U.S. Virgin Islands VI	N	236				236	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	14				14	
58. Aggregate Other Aliens OT	XXX	8,057	0	673	0	8,730	0
59. Subtotal	XXX	45,247,876	6,759	6,479,176	0	51,733,811	0
90. Reporting entity contributions for employee benefits plans	XXX	1,076,144				1,076,144	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,714,781	538			7,715,319	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	611,934		74		612,008	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	54,650,735	7,297	6,479,250	0	61,137,282	0
96. Plus Reinsurance Assumed	XXX	810,367	318,701			1,129,068	
97 Totals (All Business)	XXX	55,461,102	325,998	6,479,250	0	62,266,350	0
98. Less Reinsurance Ceded	XXX	320,613		986,532		1,307,145	
99. Totals (All Business) less Reinsurance Ceded	XXX	55,140,489	325,998	5,492,717	0	60,959,204	0
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	1,143				1,143	
58002. ZZZ Other Alien	XXX	6,914		673		7,587	
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	8,057	0	673	0	8,730	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 44
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 13

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	N	

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

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0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	41.160	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.040	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

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

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0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	NIA	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	

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

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0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	.0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	.0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	DS	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	.0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	DS	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

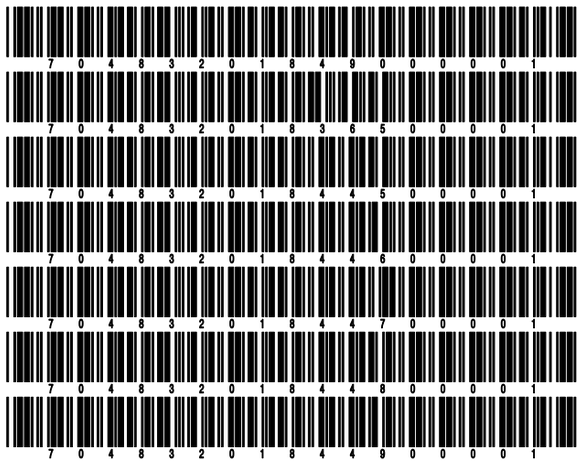
5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve adjustment on reinsurance assumed - Lafayette	(22,947)	47,073	36,451
2705.	Reserve adjustment on reinsurance assumed - Integrity	(14,105,754)	(24,342,066)	(71,937,241)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(14,128,701)	(24,294,993)	(71,900,790)

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Traditional Life Reserve Correction	0	0	(612,913)
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	0	(612,913)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	27,805,701	29,104,322
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	354,959	791,026
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		475,781
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	394,717	1,613,866
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,765,943	27,805,701
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	27,765,943	27,805,701

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	49,229,222	57,655,108
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		6,000,000
	2.2 Additional investment made after acquisition		1,075,508
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,170,004	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		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	41,059,218	49,229,222
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	41,059,218	49,229,222
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	41,059,218	49,229,222

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,788,822,737	1,601,152,483
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	750,000	47,440,688
	2.2 Additional investment made after acquisition	56,445,940	268,283,805
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	260	171
5.	Unrealized valuation increase (decrease)	7,496,821	130,075,076
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	62,242,001	245,518,040
8.	Deduct amortization of premium and depreciation	7,403	27,845
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized	1,930,000	12,583,602
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,789,336,354	1,788,822,737
12.	Deduct total nonadmitted amounts	159,600,815	153,652,719
13.	Statement value at end of current period (Line 11 minus Line 12)	1,629,735,539	1,635,170,018

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,167,051,397	6,949,251,084
2.	Cost of bonds and stocks acquired	564,028,839	1,460,985,006
3.	Accrual of discount	781,659	3,553,012
4.	Unrealized valuation increase (decrease)	(99,347,434)	(983,374)
5.	Total gain (loss) on disposals	43,091,325	29,609,892
6.	Deduct consideration for bonds and stocks disposed of	508,364,104	1,263,834,751
7.	Deduct amortization of premium	1,371,181	6,508,526
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	5,020,946
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,165,870,501	7,167,051,397
12.	Deduct total nonadmitted amounts	10,143	10,143
13.	Statement value at end of current period (Line 11 minus Line 12)	7,165,860,358	7,167,041,254

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,154,594,404	622,791,831	633,143,615	36,823,793	2,181,066,413			2,154,594,404
2.	NAIC 2 (a)	1,329,536,593	2,652,587,719	2,622,318,764	(48,834,408)	1,310,971,140			1,329,536,593
3.	NAIC 3 (a)	205,868,860	15,360,914	12,046,599	11,380,132	220,563,307			205,868,860
4.	NAIC 4 (a)	60,215,333	8,293,799	8,744,599	(177,863)	59,586,670			60,215,333
5.	NAIC 5 (a)	6,036,327	2,564,000	1,063,710	6,907	7,543,524			6,036,327
6.	NAIC 6 (a)	5,610,533	0	0	(3,492)	5,607,041			5,610,533
7.	Total Bonds	3,761,862,050	3,301,598,263	3,277,317,287	(804,931)	3,785,338,095	0	0	3,761,862,050
	PREFERRED STOCK								
8.	NAIC 1	11,764,021	0	0	0	11,764,021			11,764,021
9.	NAIC 2	23,411,537	32,258	0	0	23,443,795			23,411,537
10.	NAIC 3	3,655,084	111,881	497,116	313,018	3,582,867			3,655,084
11.	NAIC 4	855,617	292,500	144,031	(350,119)	653,967			855,617
12.	NAIC 5	0	0	0	0	0			
13.	NAIC 6	1,013,718	348,128	348,128	(84,274)	929,444			1,013,718
14.	Total Preferred Stock	40,699,977	784,767	989,275	(121,375)	40,374,094	0	0	40,699,977
15.	Total Bonds and Preferred Stock	3,802,562,027	3,302,383,030	3,278,306,562	(926,306)	3,825,712,189	0	0	3,802,562,027

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

NAIC 1 $ 64,412,323 ; NAIC 2 $ 28,584,246 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	447
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	447
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	447

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	447	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		447
4.	Part D, Section 1, Column 5	447	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	447	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		447
10.	Part D, Section 1, Column 8	447	
11.	Part D, Section 1, Column 9	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	226,092,704	68,987,167
2.	Cost of cash equivalents acquired	3,095,238,390	10,013,514,105
3.	Accrual of discount	0	236
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	9,892
6.	Deduct consideration received on disposals	3,221,927,627	9,856,418,696
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	99,403,467	226,092,704
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	99,403,467	226,092,704

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

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	0		14,518,407	306,496
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS	0		1,758,006	13
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS	0		1,346,363	48,450
0199999. Acquired by Purchase					0	0	17,622,776	354,959
0399999 - Totals					0	0	17,622,776	354,959

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0044694	Kansas City	MO		03/31/2015	02/01/2018	7,805,985	0	0	0	0	0	0	7,805,985	7,805,985	0	0	0
0199999. Mortgages closed by repayment						7,805,985	0	0	0	0	0	0	7,805,985	7,805,985	0	0	0
0044579	Lexington	KY		10/02/1987		2,047,526	0	0	0	0	0	0	0	72,393	0	0	0
0044666	Miami	FL		07/30/1999		1,022,719	0	0	0	0	0	0	0	145,613	0	0	0
0044682	Cincinnati	OH		12/01/2011		25,689	0	0	0	0	0	0	0	256	0	0	0
0044688	Cincinnati	OH		12/01/2011		24,604	0	0	0	0	0	0	0	294	0	0	0
0044689	Cincinnati	OH		12/01/2011		293,771	0	0	0	0	0	0	0	3,939	0	0	0
0044690	Covington	KY		12/01/2011		57,145	0	0	0	0	0	0	0	1,587	0	0	0
0044692	Cincinnati	OH		12/01/2011		38,945	0	0	0	0	0	0	0	903	0	0	0
0044696	North Charleston	SC		10/28/2016		12,659,929	0	0	0	0	0	0	0	80,536	0	0	0
0044697	North Charleston	SC		11/01/2016		1,752,913	0	0	0	0	0	0	0	11,151	0	0	0
0044698	San Jose	CA		12/01/2017		6,000,000	0	0	0	0	0	0	0	47,346	0	0	0
0299999. Mortgages with partial repayments						23,923,241	0	0	0	0	0	0	0	364,018	0	0	0
0599999 - Totals						31,729,226	0	0	0	0	0	0	7,805,985	8,170,003	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			456,732		3,234,730	6.640
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1		9,372		226,771	0.180
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			875,987			0.290
	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP		07/14/2014			69,645		1,116,938	2.440
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1		276,689			8.780
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC					212,374		4,776,801	15.500
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007			31,276		688,887	0.960
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011			72,390		774,383	1.420
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		12/16/2011			178,113		1,718,078	0.550
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		474,667		3,488,338	0.570
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1		15,107		615,687	0.200
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3		1,156		242,583	0.020
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010			25,283		137,647	0.590
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017			472,758		2,345,521	0.560
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE		06/20/2014			106,606		4,768,692	5.960
	Vestigo Ventures LP	BOSTON	MA	Vestigo Ventures LP		01/18/2018		750,000			4,250,000	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								750,000	3,278,155	0	28,385,056	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	1		264,375		1,251,374	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		1,647,500		4,818,937	99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016	3		1,375,631		47,375,000	99.500
1699999. Joint Venture Interests - Common Stock - Affiliated								0	3,287,506	0	53,445,311	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006			39,550,678		98,833,038	100.000
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS, LLC	ROUND ROCK	TX	SUNDANCE HOTEL, LLC		06/25/2008			231,204		33,726	62.720
000000-00-0	PRETIUM SFR FUND II LP	NEW YORK	NY	PRETIUM PARTNERS LLC		06/30/2017			6,367,018		1,203,758	2.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND V LP	BOSTON	MA	CABOT PROPERTIES		08/22/2017			968,000		23,064,500	3.230
1899999. Joint Venture Interests - Real Estate - Affiliated								0	47,116,900	0	123,135,022	XXX
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2		893		9,883,644	1.080
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3		4,281		374,364	0.660
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3		291,667		4,588,122	0.830
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/0214			96,845		2,911,519	2.290
	MPC NC 2017 Energy LP	ATLANTA	GA	MPC NC 2017 Energy LP		09/30/0215			60,800			0.000
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014			1,883,274		1,658,763	3.270
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		11/18/2016			425,618		1,450,456	1.060
2199999. Joint Venture Interests - Other - Unaffiliated								0	2,763,378	0	20,866,868	XXX
4499999. Total - Unaffiliated								750,000	6,041,533	0	49,251,924	XXX
4599999. Total - Affiliated								0	50,404,406	0	176,580,333	XXX
4699999 - Totals								750,000	56,445,939	0	225,832,257	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	03/26/2018	96,921					0		96,921	96,921			0	
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	01/25/2018	10,231					0		10,231	10,231			0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2018	138,071					0		138,071	138,071			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/02/2018	55,041					0		55,041	55,041			0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	02/02/2018	262,196					0		262,196	262,196			0	
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	03/16/2018	45,794					0		45,794	45,794			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	01/10/2018	14,346					0		14,346	14,346			0	
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	01/08/2018	288,768					0		288,768	288,768			0	474,236
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	01/16/2018	65,272					0		65,272	65,272			0	
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	01/31/2018	364,263					0		364,263	364,263			0	
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	01/24/2018	140,959					0		140,959	140,959			0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	02/02/2018	616,982					0		616,982	616,982			0	
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	02/07/2018	19,911					0		19,911	19,911			0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	01/11/2018	601,694					0		601,694	601,694			0	1,288,532
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	02/12/2018	218,330					0		218,330	218,330			0	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	03/15/2018	53,671					0		53,671	53,671			0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	01/19/2018	20,551					0		20,551	20,551			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							3,012,999	0	0	0	0	0	0	3,012,999	3,012,999	0	0	0	2,090,425
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	03/27/2018	1,632,150					0		1,632,150	1,632,150			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	03/14/2018	841,920					0		841,920	841,920			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	03/14/2018	211,500					0		211,500	211,500			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	03/14/2018	823,750					0		823,750	823,750			0	
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	03/31/2018	2,137,500					0		2,137,500	2,137,500			0	
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	03/27/2018	2,475,000					0		2,475,000	2,475,000			0	
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	01/31/2018	1,638,750					0		1,638,750	1,638,750			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							9,760,570	0	0	0	0	0	0	9,760,570	9,760,570	0	0	0	0
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	CASH RETURN DIST	06/08/2004	03/15/2018	(12,566,224)					0		1,010,993	1,010,993			0	
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	CASH RETURN DIST.	12/01/2006	03/26/2018	810,760,163					0		41,500,345	41,500,345			0	28,188,562
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC	CINCINNATI	OH	CASH RETURN DIST.	01/21/2005	01/04/2018	958,991					0		731,853	731,853			0	
1899999. Joint Venture Interests - Real Estate - Affiliated							799,152,930	0	0	0	0	0	0	43,243,191	43,243,191	0	0	0	28,188,562
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	01/30/2018	701,731					0		701,731	701,731			0	17,105
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	01/05/2018	322,740					0		322,740	322,740			0	
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	03/21/2018	13,358					0		13,358	13,358			0	
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012		10,504					0		10,504	10,504			0	
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	02/16/2018	467,289					0		467,289	467,289			0	228,656
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	01/26/2018	180,301					0		180,301	180,301			0	205,215
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	01/31/2018	106,444					0		106,444	106,444			0	
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	01/24/2018	70,804					0		70,804	70,804			0	
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	02/01/2018	404,813					0		404,813	404,813			0	
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	03/12/2018	118,889					0		118,889	118,889			0	41,592
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	01/09/2018	195,763					0		195,763	195,763			0	73,543
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	03/08/2018	349,752					0		349,752	349,752			0	371,295
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	03/06/2018	298,990					0		298,990	298,990			0	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	03/27/2018	49,861					0		49,861	49,861			0	
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	02/09/2018	2,109,498					0		2,109,498	2,109,498			0	333,268
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	01/09/2018	595,986					0		595,986	595,986			0	103,544
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	01/31/2018	228,517					0		228,517	228,517			0	151,249

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2199999. Joint Venture Interests - Other - Unaffiliated							6,225,241	0	0	0	0	0	0	6,225,241	6,225,241	0	0	0	1,525,468
4499999. Total - Unaffiliated							9,238,240	0	0	0	0	0	0	9,238,240	9,238,240	0	0	0	3,615,893
4599999. Total - Affiliated							808,913,500	0	0	0	0	0	0	53,003,761	53,003,761	0	0	0	28,188,562
4699999 - Totals							818,151,740	0	0	0	0	0	0	62,242,001	62,242,001	0	0	0	31,804,455

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-3H-1	U S TREASURY 1.750% 11/30/19		02/08/2018	DEUTSCHE BANK		7,946,250	8,000,000	27,308	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		03/13/2018	DEUTSCHE BANK		19,514	20,000	125	1
912828-XL-9	U S TREASURY 0.375% 07/15/25		02/13/2018	ADVANTUS CAPITAL MANAGEMENT		305,385	300,000	97	1
0599999. Subtotal - Bonds - U.S. Governments						8,271,149	8,320,000	27,530	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2.000% 09/27/18	A	01/12/2018	FIFTH THIRD SECURITIES		1,300,728	1,300,000	7,944	1FE
698299-BD-5	REPUBLIC OF PANAMA 4.000% 09/22/24	D	02/09/2018	Various		11,509,960	11,110,000	174,057	2FE
1099999. Subtotal - Bonds - All Other Governments						12,810,688	12,410,000	182,001	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2018	Interest Capitalization		44,355	44,355	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2018	Interest Capitalization		20,184	20,184	0	1
3136AU-09-5	FNR 2016-98 BZ 4.000% 01/25/57		03/01/2018	Interest Capitalization		87,310	87,310	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		02/20/2018	AMHERST SECURITIES GROUP		5,097,981	5,005,689	15,017	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		03/01/2018	Interest Capitalization		16,686	16,686	0	1
313970-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		03/01/2018	Interest Capitalization		77,321	77,321	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						5,343,837	5,251,545	15,017	XXX
001690-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		03/05/2018	Various		994,960	994,960	0	4FE
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 02/23/25		03/09/2018	GOLDMAN SACHS INTERNATIONAL		498,750	500,000	0	4FE
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/05/2018	WELLS FARGO		2,499,925	2,500,000	19,708	1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WOR 4.600% 04/15/48		03/20/2018	BANK of AMERICA SEC		1,988,680	2,000,000	0	1FE
03852J-AH-4	ARAMARK SERVICES TL B 1L 03/07/25		01/03/2018	JPM FUNDS RECAP		1,000,000	1,000,000	0	3FE
03970J-AD-0	CHILL MERGER SUB INC TL 1L 03/20/24		03/20/2018	CREDIT SUISSE FIRST BOSTON		89,775	90,000	0	4FE
04010L-AN-3	ARES CAPITAL CORP 4.875% 11/30/18		01/11/2018	WELLS FARGO		2,246,244	2,200,000	13,704	2FE
05377R-CD-4	AESOP 2016-1A A 2.990% 06/20/22		02/16/2018	CITIGROUP GLOBAL MKTS		15,319,567	15,370,000	1,277	1FE
05531F-AZ-6	BB&T CORPORATION 2.150% 02/01/21		01/05/2018	WELLS FARGO		5,304,981	5,359,000	23,364	1FE
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/23/2018	FIFTH THIRD SECURITIES		880,881	860,000	1,574	2FE
06051G-HA-0	BANK OF AMERICA CORP 3.946% 01/23/49		01/18/2018	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
06406R-AE-7	BANK OF NY MELLON CORP 2.950% 01/29/23		01/22/2018	CITIGROUP GLOBAL MKTS		29,954,400	30,000,000	0	1FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		01/11/2018	MITSUBISHI UFJ SECURITIES		2,199,780	2,200,000	14,117	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		01/11/2018	MITSUBISHI UFJ SECURITIES		2,849,943	2,850,000	17,630	1FE
07368R-AD-3	BEACON ROOFING SUPPLY INC TL B 1L 01/02/25		01/25/2018	CITIBANK		497,500	500,000	0	4FE
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.150% 08/15/18		03/26/2018	FIFTH THIRD SECURITIES		2,090,046	2,100,000	2,885	1FE
08579J-AY-8	BERRY PLASTICS TL R 1L 01/19/24		02/12/2018	Various		992,500	992,500	0	3FE
115637-AT-7	BROWN-FORMAN CORP -CL B 4.000% 04/15/38		03/22/2018	BARCLAYS		4,942,750	5,000,000	0	1FE
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		01/29/2018	RBS CAPITAL		500,000	500,000	0	3FE
126650-CH-1	CVS CORP 1.900% 07/20/18		01/10/2018	GOLDMAN SACHS		3,099,349	3,100,000	28,083	2FE
126650-CX-6	CVS CORP 4.300% 03/25/28		03/06/2018	BANK of AMERICA SEC		4,929,700	5,000,000	0	2FE
134429-BC-2	CAMPBELL SOUP CO 2.755% 03/15/21		03/12/2018	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	2FE
151020-BC-7	CELGENE CORP 2.875% 02/19/21		02/08/2018	CITIGROUP GLOBAL MKTS		9,995,400	10,000,000	0	2FE
15672W-AJ-3	CEQUEL COM HLDG I/CAP 7.500% 04/01/28		03/22/2018	GOLDMAN SACHS		2,564,000	2,564,000	0	5FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		01/30/2018	BANK of AMERICA SEC		999,660	1,000,000	4,250	1FE
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/12/24		01/05/2018	JPM FUNDS RECAP		500,000	500,000	0	3FE
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		01/19/2018	CITIGROUP GLOBAL MKTS		4,004,920	4,000,000	14,156	2FE
19933M-AL-7	COLUMBUS MCKINNON TL B 1L 01/20/24		02/26/2018	Various		438,722	438,722	0	3FE
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/09/2018	FIFTH THIRD SECURITIES		1,243,186	1,243,000	36,107	1FE
20030N-CE-9	COMCAST CORP 3.999% 11/01/49		01/17/2018	SUNTRUST		4,068,040	4,000,000	39,990	1FE
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		02/01/2018	WELLS FARGO		4,909,650	5,000,000	0	1FE
20589K-AD-4	CONCENTRA INC TL 1L 06/01/22		02/09/2018	JPM FUNDS RECAP		499,375	500,000	0	4FE
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN 5.000% 03/15/24		01/08/2018	Tax Free Exchange		200,000	200,000	0	3FE
25456Q-AG-3	DIPLOMAT PHARMACY INC TL B 1L 12/20/24		01/05/2018	J P MORGAN SEC FIXED INC		495,000	500,000	0	4FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		01/04/2018	GOLDMAN SACHS		1,100,099	1,100,000	8,372	2FE
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		02/07/2018	GOLDMAN SACHS		2,450,147	2,450,000	14,547	2FE
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		01/29/2018	FIFTH THIRD SECURITIES		500,330	500,000	1,342	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		01/11/2018	GOLDMAN SACHS		1,051,638	1,050,000	2,260	2FE
29379V-BQ-5	ENTERPRISE PRODUCTS 4.250% 02/15/48		02/01/2018	J P MORGAN SEC FIXED INC		2,496,625	2,500,000	0	2FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		03/02/2018	Various		1,489,623	1,490,000	6,273	1FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		01/10/2018	FIFTH THIRD SECURITIES		865,538	850,000	6,534	2FE
37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L 04/22/23		03/20/2018	Various		366,482	366,482	0	2FE
404122-AX-1	HCA INC TL B10 1L 03/13/25		03/21/2018	BANK of AMERICA SEC		500,000	500,000	0	3FE
404122-AY-9	HCA HOLDINGS INC TL B11 03/18/23		03/13/2018	Various		275,470	275,470	0	3FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		02/09/2018	FIFTH THIRD SECURITIES		2,149,763	2,150,000	15,588	1FE
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/29/2018	BARCLAYS		497,500	500,000	0	4FE
428040-CU-1	HERTZ 2017-1A A 2.960% 10/25/21		03/16/2018	BANK of AMERICA SEC		9,274,396	9,350,000	19,219	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		01/17/2018	FIFTH THIRD SECURITIES		1,658,646	1,650,000	13,585	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.400% 10/30/18		01/03/2018	FIFTH THIRD SECURITIES		389,630	390,000	1,690	2FE
46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/29/2018	JPM FUNDS RECAP		1,995,000	2,000,000	0	3FE
46589U-AB-1	ZEST DENTAL TL 1L 03/08/25		03/23/2018	CREDIT SUISSE FIRST BOSTON		995,000	1,000,000	0	4FE
47579S-AT-7	JELD-WEN INC TL 1L 12/08/24		01/04/2018	BANK of AMERICA SEC Mont		2,000,000	2,000,000	0	3FE
49456B-AQ-4	KINDER MORGAN 5.200% 03/01/48		02/22/2018	MIZUHO SECURITIES USA INC		2,992,770	3,000,000	0	2FE
513076-AZ-2	LAMAR MEDIA CORP TB B 1L 02/16/25		03/26/2018	JP MORGAN - EQ		998,750	1,000,000	0	2FE
51783Q-AP-3	LAS VEGAS SANDS LLC TL B 1L 03/27/25		03/27/2018	Various		1,485,000	1,485,000	0	2FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		01/10/2018	GOLDMAN SACHS		3,475,687	3,476,000	24,006	1FE
57636Q-AK-0	MASTERCARD INC 3.950% 02/26/48		02/21/2018	J P MORGAN SEC FIXED INC		4,995,650	5,000,000	0	1FE
58462Q-AC-5	MEDICAL SOLUTIONS HOLDIN TL 1L 06/14/24		03/21/2018	UBS WARBURG		997,500	1,000,000	0	4FE
58943P-AN-2	MEREDITH CORP TL B 1L 01/18/25		02/12/2018	RBC/DAIN		498,750	500,000	0	3FE
59018Y-N6-4	MERRILL BAC 6.875% 04/25/18		02/08/2018	FIFTH THIRD SECURITIES		1,181,723	1,170,000	23,908	1FE
605417-CA-0	MISSISSIPPI POWER 2.942% 03/27/20		03/22/2018	BARCLAYS		7,000,000	7,000,000	0	3FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		03/21/2018	SUSQUEHANNA		994,260	1,000,000	6,578	2FE
63874L-AJ-3	NCMS 2018-TECH B 2.827% 11/15/34		01/19/2018	NATIXIS SECURITIES		5,500,000	5,500,000	0	1FE
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		01/03/2018	CREDIT SUISSE FIRST BOSTON		4,960,250	5,000,000	0	1FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		02/14/2018	US BANCORP		1,619,072	1,600,000	16,402	2FE
68764P-AD-9	ORYX SOUTHERN DELAWARE TL 1 L 02/28/25		03/20/2018	JEFFERIES & CO		995,000	1,000,000	0	4FE
703481-AA-9	PATTERSON-UTI ENERGY INC 3.950% 02/01/28		01/10/2018	GOLDMAN SACHS		4,996,250	5,000,000	0	2FE
713448-DD-7	PEPSICO INC 4.450% 04/14/46		01/24/2018	NOMURA SECURITIES INTERNATIONA		9,339,810	8,410,000	106,036	1FE
718546-AS-3	PHILLIPS 66 2.544% 02/26/21		02/26/2018	DEUTSCHE BANK		7,000,000	7,000,000	0	2FE
74349E-AQ-7	PROSPECT MEDICAL HOLDING TL B 1L 02/16/24		02/27/2018	JPM FUNDS RECAP		490,000	500,000	0	4FE
743756-AE-8	PROV ST JOSEPH HLTH OBL 3.930% 10/01/48		01/30/2018	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1FE
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		01/19/2018	BANK of AMERICA SEC		3,344,385	3,325,000	23,866	2FE
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		01/11/2018	GOLDMAN SACHS		1,181,581	1,180,000	2,563	2FE
78008S-VD-5	ROYAL BANK OF CANADA 1.500% 01/16/18		01/05/2018	FIFTH THIRD SECURITIES		999,950	1,000,000	7,208	1FE
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		01/30/2018	JEFFERIES & CO		249,688	250,000	0	4FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		01/18/2018	RBC/DAIN		9,300,000	9,300,000	0	1FE
816851-BC-2	SEMPRA ENERGY 1.970% 07/15/19		01/09/2018	RBC/DAIN		1,350,000	1,350,000	0	2FE
816851-BD-0	SEMPRA ENERGY 2.220% 01/15/21		01/09/2018	RBC/DAIN		10,000,000	10,000,000	0	2FE
82621Y-AC-6	LYONS MAGNUS INC TL 1L 11/03/24		01/16/2018	RBC/DAIN		497,500	500,000	0	4FE
853254-AU-4	STANDARD CHARTERED 1.700% 04/17/18		01/11/2018	TD SECURITIES		1,898,936	1,900,000	8,165	1FE
85434V-AA-6	STANFORD HEALTH CARE 3.795% 11/15/48		01/09/2018	MORGAN STANLEY FIXED INC		4,000,000	4,000,000	0	1FE
867914-BF-9	SUNTRUST BANKS INC 2.350% 11/01/18		03/16/2018	FIFTH THIRD SECURITIES		998,140	1,000,000	9,074	2FE
88078F-BH-0	TEREX CORP TL 1L 01/31/24		02/28/2018	Various		496,250	496,250	0	3FE
882384-AE-0	TEXAS EASTERN TRANSMISSI 4.150% 01/15/48		01/04/2018	DEUTSCHE BANK		4,955,850	5,000,000	0	2FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		01/31/2018	PRIVATE PLACEMENT		2	20,429	0	4
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		01/11/2018	GOLDMAN SACHS		1,430,186	1,430,000	7,865	1FE
92210M-AR-5	VANTIV LLC TL B1 1L 09/20/24		01/30/2018	Morgan Stanley		218,597	219,145	0	3FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/18/2018	US BANCORP		4,400,132	4,400,000	38,378	2FE
929160-AX-7	VULCAN MATERIALS CO 2.656% 03/01/21		02/20/2018	GOLDMAN SACHS		28,000,000	28,000,000	0	2FE
96042N-AG-2	WLAKE 2018-1A B 2.670% 05/17/21		01/17/2018	J P MORGAN SEC FIXED INC		9,999,055	10,000,000	0	1FE
98379E-AE-6	XPO LOGISTICS INC TL B 1L 02/23/25		02/23/2018	Various		1,250,000	1,250,000	0	3FE
98419M-AK-6	XYLEM INC 4.375% 11/01/46		01/03/2018	CITIGROUP GLOBAL MKTS		4,156,644	3,880,000	30,178	2FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/06/2018	GOLDMAN SACHS		2,799,356	2,800,000	24,422	2FE
06367T-JW-1	BANK OF MONTREAL 1.350% 08/28/18	A	01/11/2018	GOLDMAN SACHS		1,394,904	1,400,000	7,245	1FE
775109-BB-6	ROGERS COMMUNICATIONS 5.000% 03/15/44	A	01/18/2018	STIFEL NICHOLAS		2,499,383	2,212,000	39,017	2FE
89114Q-AM-0	TORONTO DOMINION BANK 2.625% 09/10/18	A	01/18/2018	FIFTH THIRD SECURITIES		3,011,820	3,000,000	28,875	1FE
04044P-AE-4	ARISTOCRAT INTERNATIONAL PT TL B 1L 10/19/24	C	01/23/2018	UBS WARBURG		499,375	500,000	0	3FE
05565Q-CG-1	BP CAPITAL MARKETS 2.241% 09/26/18	D	02/27/2018	FIFTH THIRD SECURITIES		1,399,580	1,400,000	13,508	1FE
09659W-2E-3	BNP PARIBAS 3.500% 03/01/23	D	02/22/2018	BNP SECURITIES		4,989,300	5,000,000	0	1FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	01/10/2018	GOLDMAN SACHS		1,499,535	1,500,000	5,313	1FE
35177P-AX-5	ORANGE SA 5.375% 01/13/42	D	01/04/2018	MORGAN STANLEY FIXED INC		8,340,990	7,000,000	182,899	2FE
82620K-AB-9	SIEMENS 1.450% 05/25/18	D	02/07/2018	BANK of AMERICA SEC		1,797,948	1,800,000	5,365	1FE
87938W-AW-3	TELEFONICA EMISIONES 4.895% 03/06/48	D	02/27/2018	GOLDMAN SACHS		5,000,000	5,000,000	0	2FE
89531F-AE-7	TREST 2017-1A A2 3.560% 07/25/29	D	01/10/2018	ROBERT W. BAIRD		7,569,141	7,500,000	115,092	1FE
G7739P-AK-6	SABLE INTL FINANCE LTD TL B4 1L 02/06/26	C	02/13/2018	JPM FUNDS RECAP		2,996,250	3,000,000	0	3FE
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	02/15/2018	DEUTSCHE BANK		1,496,250	1,500,000	0	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						360,394,771	357,937,958	1,032,218	XXX
8399997. Total - Bonds - Part 3						386,820,445	383,919,503	1,256,766	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399999. Total - Bonds						386,820,445	383,919,503	1,256,766	XXX
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES		01/01/2018	PRIVATE PLACEMENT	3,500.000	348,128	0.00	0	P6*U
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED		02/27/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	9,544	0.00	0	P3LFE
26884U-50-5	EPR PROPERTIES PREFERRED		03/01/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	27,885	0.00	0	P3LFE
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED		02/09/2018	ADVANTUS CAPITAL MANAGEMENT	277.000	6,331	0.00	0	P3LZ
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		02/20/2018	ADVANTUS CAPITAL MANAGEMENT	1,400.000	32,258	0.00	0	P2LFE
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		02/16/2018	ADVANTUS CAPITAL MANAGEMENT	634.000	15,377	0.00	0	P3L
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED		02/20/2018	ADVANTUS CAPITAL MANAGEMENT	2,100.000	47,189	0.00	0	P3LZ
804395-80-4	SAUL CENTERS INC PREFERRED		01/16/2018	ADVANTUS CAPITAL MANAGEMENT	11,700.000	292,500	0.00	0	P4LZ
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		02/14/2018	ADVANTUS CAPITAL MANAGEMENT	233.000	5,554	0.00	0	P3L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						784,766	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						784,766	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						784,766	XXX	0	XXX
38174@-10-8	Golub Capital Investment Corpo		01/30/2018	PRIVATE PLACEMENT	6,000.000	90,000		0	U
38174*-10-0	Golub Capital Investment Corp BDC 3		02/23/2018	PRIVATE PLACEMENT	4,000.000	60,000		0	U
38174@-10-8	Golub Capital Investment Corpo		02/26/2018	PRIVATE PLACEMENT	6,000.000	90,000		0	U
38174@-10-8	Golub Capital Investment Corp BDC 3		02/20/2018	Tax Free Exchange	12,000.000	180,000		0	U
001055-10-2	AFLAC INC		03/19/2018	Stock Split	25,587.000	0		0	L
00130H-10-5	AES CORP		01/05/2018	Various	30,000.000	327,094		0	L
00206R-10-2	AT&T INC		03/22/2018	Various	63,212.000	2,336,003		0	L
008492-10-0	AGREE REALTY CORP REIT		03/20/2018	ADVANTUS CAPITAL MANAGEMENT	1,000.000	46,928		0	L
015271-10-9	ALEXANDRIA REAL ESTATE REIT		02/12/2018	ADVANTUS CAPITAL MANAGEMENT	4,400.000	537,570		0	L
02079K-10-7	ALPHABET CLASS C		03/22/2018	Various	580.000	648,495		0	L
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		03/13/2018	ADVANTUS CAPITAL MANAGEMENT	3,300.000	122,025		0	L
025537-10-1	AMERICAN ELECTRIC POWER		02/07/2018	ADVANTUS CAPITAL MANAGEMENT	600.000	40,514		0	L
03350F-10-6	ANDEAVOR LOGISTICS LP		01/04/2018	RBC/DAIN	10,000.000	497,770		0	L
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/04/2018	Various	35,000.000	1,036,745		0	L
03674X-10-6	ANTERO RESOURCES CORP		02/21/2018	HOWARD WEIL	33,943.000	633,841		0	L
03675Y-10-3	ANTERO MIDSTREAM GP LP		03/21/2018	Various	240,935.000	4,706,606		0	L
03784Y-20-0	APPLE HOSPITALITY REIT INC REIT		02/05/2018	ADVANTUS CAPITAL MANAGEMENT	1,600.000	30,852		0	L
03836W-10-3	AQUA AMERICA INC		01/05/2018	JEFFERIES & CO INC-EQ	2,000.000	76,060		0	L
053484-10-1	AVALON BAY COMMUNITIES REIT		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	600.000	93,683		0	L
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		03/15/2018	S. G. COWEN SECURITIES CORP.	5,017.000	1,042,783		0	L
09062X-10-3	BIOGEN INC		03/22/2018	Various	20,679.000	5,864,228		0	L
09075E-10-0	BIOVERATIV INC		02/01/2018	Various	1.000	104		0	L
09857L-10-8	BOOKING HOLDING BOOKING HOLDING		03/22/2018	Various	130.000	281,718		0	L
09857L-10-8	BOOKING HOLDING BOOKING HOLDING		02/27/2018	Tax Free Exchange	4,452.000	5,907,519		0	L
10316T-10-4	BOX INC - CLASS A		01/09/2018	PRIVATE EQUITY DIST	2,792.000	60,196		0	L
105368-20-3	BRANDYWINE REALTY TRUST REIT		02/28/2018	ADVANTUS CAPITAL MANAGEMENT	6,800.000	110,874		0	L
110122-10-8	BRISTOL-MYERS SQUIBB		03/22/2018	Various	9,378.000	615,290		0	L
125896-10-0	CMS ENERGY CORP		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	3,900.000	168,953		0	L
133131-10-2	CAMDEN PROPERTY TRUST REIT		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	800.000	63,584		0	L
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		03/14/2018	ADVANTUS CAPITAL MANAGEMENT	9,800.000	124,084		0	L
16208T-10-2	CHATHAM LODGING TRUST REIT		03/28/2018	ADVANTUS CAPITAL MANAGEMENT	3,408.000	74,671		0	L
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		03/15/2018	Various	7,845.000	230,298		0	L
165240-10-2	CHESAPEAKE LODGING TRUST REIT		03/27/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	32,348		0	L
20030N-10-1	COMCAST CORP CL A		03/26/2018	Various	51,539.000	1,763,816		0	L
21870Q-10-5	CORESITE REALTY CORP REIT		03/01/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	123,988		0	L
22822V-10-1	CROWN CASTLE INTL CORP REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	41,796		0	L
229663-10-9	CUBESMART REIT		02/20/2018	ADVANTUS CAPITAL MANAGEMENT	4,500.000	117,713		0	L
23283R-10-0	CYRUSONE INC REIT		03/09/2018	ADVANTUS CAPITAL MANAGEMENT	8,900.000	463,315		0	L
233331-10-7	DTE ENERGY COMPANY		03/16/2018	ADVANTUS CAPITAL MANAGEMENT	1,400.000	141,188		0	L
253868-10-3	DIGITAL REALTY TRUST INC REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	41,508		0	L
257454-10-8	DOMINION MIDSTREAM PARTNERS LIMITED PARTNERS		03/15/2018	Various	129,286.000	3,261,213		0	L
25746U-10-9	DOMINION RESOURCES		03/15/2018	ADVANTUS CAPITAL MANAGEMENT	800.000	58,447		0	L
264411-50-5	DUKE WEEKS REALTY CORP REIT		01/25/2018	ADVANTUS CAPITAL MANAGEMENT	3,000.000	77,968		0	L
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/27/2018	ADVANTUS CAPITAL MANAGEMENT	800.000	56,757		0	L
277276-10-1	EASTGROUP PROPERTIES INC REIT		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	2,500.000	201,170		0	L
28140H-20-3	EDUCATION REALTY TRUST INC REIT		02/12/2018	ADVANTUS CAPITAL MANAGEMENT	500.000	15,080		0	L
29250R-10-6	ENBRIDGE ENERGY PARTNERS LP LIMITED PARTNERS		03/16/2018	Various	426,275.000	4,713,258		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
29273V-10-0	ENERGY TRANSFER EQUITY LP		03/15/2018	INSTINET	35,842.000	498,881		0	L
29278N-10-3	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		03/20/2018	Various	128,976.000	2,359,307		0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/23/2018	Various	14,600.000	393,327		0	L
30161N-10-1	EXELON CORP		02/01/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	45,790		0	L
30225T-10-2	EXTRA SPACE STORAGE INC REIT		02/27/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	99,525		0	L
30231G-10-2	EXXON MOBIL CORP		03/22/2018	Various	4,176.000	309,712		0	L
30303M-10-2	FACEBOOK INC-A		03/22/2018	Various	15,021.000	2,736,893		0	L
313747-20-6	FEDERAL REALTY INVS TRUST REIT		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	1,400.000	155,654		0	L
36174X-10-1	GGP INC REIT		01/18/2018	ADVANTUS CAPITAL MANAGEMENT	2,100.000	49,301		0	L
371927-10-4	GENESIS ENERGY L.P.		03/29/2018	Various	76,420.000	1,507,092		0	L
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT		02/27/2018	ADVANTUS CAPITAL MANAGEMENT	2,600.000	43,052		0	L
40414L-10-9	HCP INC REIT		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	2,200.000	50,401		0	L
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		01/25/2018	ADVANTUS CAPITAL MANAGEMENT	700.000	15,429		0	L
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	6,000.000	156,171		0	L
431284-10-8	HIGHWOODS PROPERTY		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	3,200.000	141,342		0	L
44107P-10-4	HOST HOTELS & RESORTS INC		03/27/2018	ADVANTUS CAPITAL MANAGEMENT	25,900.000	508,162		0	L
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	7,800.000	244,702		0	L
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		01/12/2018	ADVANTUS CAPITAL MANAGEMENT	28,000.000	672,000		0	L
459200-10-1	IBM		03/22/2018	Various	5,905.000	939,179		0	L
46284V-10-1	IRON MOUNTAIN INC REIT		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	13,218		0	L
46590V-10-0	JBG SMITH PROPERTIES REIT		01/01/2018	Spin Off	5,273.500	173,279		0	L
478160-10-4	JOHNSON & JOHNSON		03/22/2018	Various	3,163.000	415,380		0	L
48020Q-10-7	JONES LANG LASALLE INC		03/22/2018	Various	4,575.000	748,898		0	L
49456B-10-1	KINDER MORGAN		03/29/2018	Various	214,188.000	3,675,622		0	L
502175-10-2	LTC PROPERTIES INC REIT		03/20/2018	ADVANTUS CAPITAL MANAGEMENT	900.000	33,850		0	L
531172-10-4	LIBERTY PROPERTY TRUST REIT		03/28/2018	ADVANTUS CAPITAL MANAGEMENT	7,700.000	311,873		0	L
55336V-10-0	MPLX LP LIMITED PARTNERS		02/23/2018	Various	22,200.000	814,996		0	L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		03/21/2018	Various	83,651.000	3,250,140		0	L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		03/26/2018	Various	324,881.000	19,492,765		0	L
594918-10-4	MICROSOFT CORP		03/22/2018	Various	10,202.000	948,265		0	L
62942X-30-6	NRG YIELD INC-CLASS A COMMON		02/26/2018	ADVANTUS CAPITAL MANAGEMENT	1,800.000	30,181		0	L
63633D-10-4	NATL HEALTH INV REIT		02/28/2018	ADVANTUS CAPITAL MANAGEMENT	300.000	19,462		0	L
637417-10-6	NATL RETAIL PROP REIT		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	2,100.000	79,213		0	L
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	900.000	35,142		0	L
682680-10-3	ONEOK INC		03/29/2018	ADVANTUS CAPITAL MANAGEMENT	7,100.000	407,106		0	L
69007J-10-6	OUTFRONT MEDIA INC REIT		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	1,300.000	26,070		0	L
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		01/16/2018	ADVANTUS CAPITAL MANAGEMENT	600.000	12,696		0	L
700517-10-5	PARK HOTELS & RESORTS INC REIT		03/07/2018	ADVANTUS CAPITAL MANAGEMENT	11,700.000	301,275		0	L
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		03/27/2018	ADVANTUS CAPITAL MANAGEMENT	1,400.000	46,822		0	L
723484-10-1	PINNACLE WEST CAP CORP		02/15/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	92,130		0	L
726503-10-5	PLAINS ALL AMER PIPELINE LP		01/31/2018	Various	397,600.000	9,009,235		0	L
741503-40-3	PRICELINE GROUP INC.		01/11/2018	S. G. COWEN SECURITIES CORP.	1,314.000	2,480,016		0	L
74340W-10-3	PROLOGIS INC REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	300.000	17,987		0	L
74460D-10-9	PUBLIC STORAGE INC REIT		03/27/2018	ADVANTUS CAPITAL MANAGEMENT	1,100.000	218,469		0	L
75737F-10-8	REDFIN CORP		01/23/2018	PRIVATE EQUITY DIST	9,865.000	228,572		0	L
758849-10-3	REGENCY CENTERS CORP REIT		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	6,000.000	355,654		0	L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		03/08/2018	ADVANTUS CAPITAL MANAGEMENT	3,100.000	53,822		0	L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		02/20/2018	ADVANTUS CAPITAL MANAGEMENT	3,000.000	219,942		0	L
78440X-10-1	SL GREEN REALTY CORP REIT		02/16/2018	ADVANTUS CAPITAL MANAGEMENT	2,200.000	208,252		0	L
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		03/29/2018	ADVANTUS CAPITAL MANAGEMENT	4,400.000	75,196		0	L
79466L-30-2	SALESFORCE.COM INC		03/22/2018	Various	23,181.000	2,601,912		0	L
806857-10-8	SCHLUMBERGER LTD		03/22/2018	Various	27,601.000	1,849,532		0	L
81663A-10-5	SEMGROUP CORP-CLASS A		03/26/2018	Various	90,579.000	2,031,364		0	L
816851-10-9	SEMPRA ENERGY		01/30/2018	ADVANTUS CAPITAL MANAGEMENT	900.000	95,876		0	L
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/02/2018	Morgan Stanley	193,840.000	5,184,755		0	L
82669G-10-4	SIGNATURE BANK		03/23/2018	Various	4,449.000	663,076		0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		03/27/2018	Various	6,400.000	993,019		0	L
832696-40-5	SMUCKER JM CO		03/15/2018	S. G. COWEN SECURITIES CORP.	1,311.000	163,718		0	L
838518-10-8	SOUTH JERSEY INDUSTRIES COMMON		02/07/2018	ADVANTUS CAPITAL MANAGEMENT	2,200.000	62,556		0	L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		03/26/2018	ADVANTUS CAPITAL MANAGEMENT	600.000	14,298		0	L
85254J-10-2	STAG INDUSTRIAL INC REIT		02/05/2018	ADVANTUS CAPITAL MANAGEMENT	1,900.000	47,743		0	L
855244-10-9	STARBUCKS CORP		03/22/2018	Various	60,057.000	3,567,812		0	L

SCHEDULE D - PART 3

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

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85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		02/15/2018	ADVANTUS CAPITAL MANAGEMENT	1,500.000	29,982		0	L
862121-10-0	STORE CAPITAL CORP REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	10,300.000	255,439		0	L
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		02/28/2018	ADVANTUS CAPITAL MANAGEMENT	4,700.000	64,719		0	L
866674-10-4	SUN COMMUNITIES INC REIT		02/20/2018	ADVANTUS CAPITAL MANAGEMENT	3,100.000	268,465		0	L
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		03/21/2018	Various	344,750.000	7,586,139		0	L
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		03/20/2018	Various	5,400.000	247,009		0	L
87612G-10-1	TARGA RESOURCES CORP		03/29/2018	Various	13,841.000	612,437		0	L
902653-10-4	UDR INC REIT		03/09/2018	ADVANTUS CAPITAL MANAGEMENT	1,800.000	65,266		0	L
913017-10-9	UNITED TECHNOLOGIES		03/22/2018	Various	2,071.000	264,506		0	L
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	2,497.000	102,713		0	L
92343V-10-4	VERIZON COMMUNICATIONS		03/23/2018	Various	17,611.000	861,181		0	L
92939U-10-6	WEC		03/07/2018	ADVANTUS CAPITAL MANAGEMENT	4,300.000	259,927		0	L
948741-10-3	WEINGARTEN REALTY INVST REIT		03/01/2018	ADVANTUS CAPITAL MANAGEMENT	500.000	13,866		0	L
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		02/14/2018	Various	359,395.000	14,209,577		0	L
962166-10-4	WEYERHAEUSER CO		02/06/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	42,095		0	L
969457-10-0	WILLIAMS COS INC		03/15/2018	Various	28,270.000	779,750		0	L
96949L-10-5	WILLIAMS PARTNERS LP LIMITED PARTNERS		03/16/2018	Various	18,273.000	720,229		0	L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		03/22/2018	Various	9,326.000	381,737		0	L
G51502-10-5	JCI		03/22/2018	Various	7,045.000	257,833		0	L
493271-10-0	KEYERA CORP		03/29/2018	BMO CAPITAL MARKETS CORP EQ	16,400.000	418,877		0	U
706327-10-3	PEMBINA PIPELINE CORP		03/29/2018	MORGAN STANLEY-CINN	4,082.000	125,741		0	L
45833V-10-9	INTER PIPELINE LTD		03/29/2018	NAT BK FINANCIAL EQ	15,703.000	271,155		0	U
493271-10-0	KEYERA CORP		03/29/2018	NAT BK FINANCIAL EQ	1,492.000	38,926		0	U
493271-10-0	KEYERA CORP		01/01/2018	Stock Dividend	629.590	0		0	U
45833V-10-9	INTER PIPELINE LTD		01/01/2018	Stock Dividend	548.200	0		0	U
493271-10-0	KEYERA CORP		01/19/2018	Stock Dividend	666.310	0		0	U
45833V-10-9	INTER PIPELINE LTD		02/22/2018	Stock Dividend	318.810	0		0	U
374825-20-6	GIBSON ENERGY INC		03/29/2018	Various	239,996.000	3,095,776		0	U
14042M-10-2	CAPITAL POWER CORP		01/03/2018	BMO CAPITAL MARKETS CORP EQ	3,000.000	58,647		0	U
29250N-10-5	ENBRIDGE INC		03/16/2018	Various	169,031.000	5,547,155		0	L
021361-10-0	ALTAGAS LTD		01/05/2018	Various	20,000.000	469,196		0	U
021361-10-0	ALTAGAS LTD		01/24/2018	Stock Dividend	454.190	0		0	U
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	03/22/2018	Various	190,280.000	8,048,765		0	L
67077M-10-8	NUTRIEN LTD COM	A	01/02/2018	Taxable Exchange	239,506.000	13,112,954		0	L
886453-10-9	TIDEWATER MIDSTREAM		03/29/2018	NAT BK FINANCIAL EQ	595,178.000	715,450		0	U
G3066L-10-1	ENN ENERGY HOLDINGS LTD	B	03/09/2018	Morgan Stanley	289,000.000	2,271,093		0	U
G5320C-10-8	KUNLUN ENERGY CO LTD	B	03/09/2018	Morgan Stanley	2,506,000.000	2,292,363		0	U
143658-30-0	CARNIVAL CRUISE UNIT	C	03/15/2018	S. G. COWEN SECURITIES CORP.	7,035.000	469,657		0	L
66987V-10-9	NOVARTIS AG-ADR	D	03/22/2018	Various	7,830.000	636,259		0	L
904784-70-9	UNILEVER N V -NY SHARES	D	03/22/2018	INSTINET	1,765.000	94,057		0	L
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	03/06/2018	ADVANTUS CAPITAL MANAGEMENT	2,017.000	83,370		0	L
G37585-10-9	GASLOG LTD	D	02/16/2018	Various	39,367.000	772,332		0	L
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	01/24/2018	HOWARD WEIL	9,756.000	101,306		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						174,851,111	XXX	0	XXX
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		02/27/2018	TOUCHSTONE SECURITIES	7,277.628	74,228		0	U
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		02/27/2018	TOUCHSTONE SECURITIES	4,211.383	35,728		0	U
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		02/20/2018	TOUCHSTONE SECURITIES	168.600	7,624		0	U
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		02/02/2018	TOUCHSTONE SECURITIES	281.979	2,910		0	U
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		02/20/2018	TOUCHSTONE SECURITIES	366.949	10,677		0	U
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	11,105.276	171,165		0	U
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		02/27/2018	TOUCHSTONE SECURITIES	253.105	4,901		0	U
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		02/02/2018	TOUCHSTONE SECURITIES	152.529	1,860		0	U
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		02/20/2018	TOUCHSTONE SECURITIES	223.072	3,485		0	U
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	136,062.186	1,259,946		0	U
9299999. Subtotal - Common Stocks - Mutual Funds						1,572,524	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						176,423,635	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						176,423,635	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						177,208,401	XXX	0	XXX
9999999 - Totals						564,028,846	XXX	1,256,766	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 28

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z9-2	G2 #765168 4.602% 11/20/61		03/01/2018	Paydown		656,467	656,467	702,822	661,077	0	(4,610)	0	(4,610)	0	656,467	0	0	0	4,759	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2018	Paydown		21,255	21,255	21,281	21,274	0	(19)	0	(19)	0	21,255	0	0	0	94	01/15/2033	1
36202K-N5-0	G2 # 8512 3.500% 06/20/19		03/01/2018	Paydown		320	320	331	312	0	8	0	8	0	320	0	0	0	2	06/20/2019	1
36202K-UV-5	G2 # 8696 2.750% 09/20/25		03/01/2018	Paydown		423	423	435	403	0	20	0	20	0	423	0	0	0	2	09/20/2025	1
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		03/01/2018	Paydown		113	113	101	106	0	7	0	7	0	113	0	0	0	1	01/15/2024	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		03/01/2018	Paydown		336	336	301	315	0	20	0	20	0	336	0	0	0	4	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		03/01/2018	Paydown		161	161	144	151	0	10	0	10	0	161	0	0	0	2	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		03/01/2018	Paydown		364	364	326	342	0	21	0	21	0	364	0	0	0	4	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		03/01/2018	Paydown		2,554	2,554	2,182	2,338	0	216	0	216	0	2,554	0	0	0	41	11/15/2023	1
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		03/01/2018	Paydown		138	138	124	130	0	8	0	8	0	138	0	0	0	2	02/15/2024	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		03/01/2018	Paydown		994	994	849	909	0	85	0	85	0	994	0	0	0	11	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		03/01/2018	Paydown		631	631	566	594	0	38	0	38	0	631	0	0	0	7	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		03/01/2018	Paydown		274	274	237	252	0	22	0	22	0	274	0	0	0	3	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		03/01/2018	Paydown		3,189	3,189	2,747	2,923	0	266	0	266	0	3,189	0	0	0	35	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		03/01/2018	Paydown		3,730	3,730	3,232	3,439	0	292	0	292	0	3,730	0	0	0	41	01/15/2024	1
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		03/01/2018	Paydown		574	574	514	538	0	35	0	35	0	574	0	0	0	6	05/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		03/01/2018	Paydown		150	150	135	141	0	9	0	9	0	150	0	0	0	2	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		03/01/2018	Paydown		114	114	102	107	0	7	0	7	0	114	0	0	0	1	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		03/01/2018	Paydown		185	185	166	174	0	11	0	11	0	185	0	0	0	2	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		03/01/2018	Paydown		183	183	164	172	0	11	0	11	0	183	0	0	0	2	11/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		03/01/2018	Paydown		6,427	6,427	5,557	5,921	0	506	0	506	0	6,427	0	0	0	96	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		03/01/2018	Paydown		161	161	144	151	0	10	0	10	0	161	0	0	0	2	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		03/01/2018	Paydown		174	174	156	164	0	10	0	10	0	174	0	0	0	2	12/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		03/01/2018	Paydown		456	456	409	429	0	27	0	27	0	456	0	0	0	5	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		03/01/2018	Paydown		1,304	1,304	1,169	1,226	0	78	0	78	0	1,304	0	0	0	9	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		03/01/2018	Paydown		682	682	589	626	0	56	0	56	0	682	0	0	0	8	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		03/01/2018	Paydown		160	160	137	146	0	14	0	14	0	160	0	0	0	2	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		03/01/2018	Paydown		319	319	286	300	0	19	0	19	0	319	0	0	0	3	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		03/01/2018	Paydown		769	769	690	724	0	46	0	46	0	769	0	0	0	8	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		03/01/2018	Paydown		929	929	832	873	0	55	0	55	0	929	0	0	0	11	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		03/01/2018	Paydown		838	838	726	772	0	66	0	66	0	838	0	0	0	9	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		03/01/2018	Paydown		1,006	1,006	870	926	0	80	0	80	0	1,006	0	0	0	11	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		03/01/2018	Paydown		718	718	622	662	0	56	0	56	0	718	0	0	0	8	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		03/01/2018	Paydown		2,406	2,406	2,080	2,214	0	192	0	192	0	2,406	0	0	0	26	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		03/01/2018	Paydown		502	502	450	472	0	31	0	31	0	502	0	0	0	5	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		03/01/2018	Paydown		14,799	14,799	12,824	13,633	0	1,166	0	1,166	0	14,799	0	0	0	95	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		03/01/2018	Paydown		5,996	5,996	5,185	5,521	0	476	0	476	0	5,996	0	0	0	38	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		03/01/2018	Paydown		784	784	679	722	0	61	0	61	0	784	0	0	0	8	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		03/01/2018	Paydown		260	260	233	244	0	15	0	15	0	260	0	0	0	3	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		03/01/2018	Paydown		388	388	348	365	0	23	0	23	0	388	0	0	0	4	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		03/01/2018	Paydown		725	725	619	661	0	63	0	63	0	725	0	0	0	8	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		03/01/2018	Paydown		310	310	268	286	0	25	0	25	0	310	0	0	0	3	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		03/01/2018	Paydown		2,181	2,181	1,879	2,003	0	178	0	178	0	2,181	0	0	0	24	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		03/01/2018	Paydown		45	45	38	41	0	4	0	4	0	45	0	0	0	0	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		03/01/2018	Paydown		2,091	2,091	1,801	1,917	0	174	0	174	0	2,091	0	0	0	22	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		03/01/2018	Paydown		593	593	514	546	0	47	0	47	0	593	0	0	0	6	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		03/01/2018	Paydown		270	270	233	248	0	22	0	22	0	270	0	0	0	3	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		03/01/2018	Paydown		831	831	718	764	0	66	0	66	0	831	0	0	0	9	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		03/01/2018	Paydown		791	791	676	722	0	69	0	69	0	791	0	0	0	9	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		03/01/2018	Paydown		211	211	203	206	0	5	0	5	0	211	0	0	0	3	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		03/01/2018	Paydown		484	484	419	446	0	39	0	39	0	484	0	0	0	5	02/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		03/01/2018	Paydown		335	335	287	306	0	29	0	29	0	335	0	0	0	4	04/15/2024	1
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		03/01/2018	Paydown		1,747	1,747	1,813	1,795	0	(47)	0	(47)	0	1,747	0	0	0	22	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		03/01/2018	Paydown		3,160	3,160	3,234	3,213	0	(53)	0	(53)	0	3,160	0	0	0	34	09/15/2028	1
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		03/01/2018	Paydown		94	94	94	94	0	0	0	0	0	94	0	0	0	2	09/15/2018	1
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		03/01/2018	Paydown		429	429	434	429	0	0	0	0	0	429	0	0	0	7	11/15/2018	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		03/01/2018	Paydown		321	321	275	294	0	27	0	27	0	321	0	0	0	3	12/15/2023	1
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		03/01/2018	Paydown		380	380	389	381	0	(1)	0	(1)	0	380	0	0	0	6	10/15/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
...36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		03/01/2018	Paydown		288	288	276	286	0	2	0	2	0	288	0	0	0	5	05/15/2018	1
...36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		03/01/2018	Paydown		292	292	290	291	0	1	0	1	0	292	0	0	0	5	09/15/2018	1
...36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		03/01/2018	Paydown		695	695	643	676	0	19	0	19	0	695	0	0	0	12	06/15/2019	1
...36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		03/01/2018	Paydown		292	292	284	290	0	3	0	3	0	292	0	0	0	4	02/15/2020	1
...36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		03/01/2018	Paydown		453	453	436	444	0	9	0	9	0	453	0	0	0	6	01/15/2022	1
...36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		03/01/2018	Paydown		1,653	1,653	1,590	1,619	0	34	0	34	0	1,653	0	0	0	20	05/15/2022	1
...36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		03/01/2018	Paydown		606	606	543	570	0	36	0	36	0	606	0	0	0	7	11/15/2023	1
...36225C-EV-4	GNMA ARM # 80147 3.125% 12/20/27		03/01/2018	Paydown		651	651	670	623	0	27	0	27	0	651	0	0	0	3	12/20/2027	1
...36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		03/01/2018	Paydown		154	154	156	145	0	9	0	9	0	154	0	0	0	1	02/20/2028	1
...38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		03/01/2018	Paydown		20,167	20,167	19,905	20,003	0	164	0	164	0	20,167	0	0	0	220	12/20/2031	1
...38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		03/01/2018	Paydown		103,743	103,743	103,743	103,743	0	0	0	0	0	103,743	0	0	0	1,016	03/20/2033	1
...38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		02/01/2018	Paydown		4,046	4,046	4,003	2,090	0	1,956	0	1,956	0	4,046	0	0	0	1,097	09/16/2042	1
...38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.471% 02/16/44		03/01/2018	Paydown		24,198	24,198	23,352	23,561	0	637	0	637	0	24,198	0	0	0	221	02/16/2044	1
...38373Y-UK-8	GNMA - CMO 2003-5 Z 6.295% 11/16/42		03/01/2018	Paydown		2,239	2,239	2,150	2,240	0	(1)	0	(1)	0	2,239	0	0	0	24	11/16/2042	1
...38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		03/01/2018	Paydown		1,797,139	1,797,139	1,855,464	1,828,074	0	(30,935)	0	(30,935)	0	1,797,139	0	0	0	16,670	02/20/2061	1
...912828-3H-1	U S TREASURY 1.750% 11/30/19		02/09/2018	CITIGROUP GLOBAL MKTS		7,947,813	8,000,000	7,946,250	0	0	239	0	239	0	7,946,489	0	1,323	1,323	28,462	11/30/2019	1
0599999. Subtotal - Bonds - U.S. Governments						10,650,660	10,702,847	10,744,394	2,730,795	0	(27,709)	0	(27,709)	0	10,649,336	0	1,323	1,323	53,317	XXX	XXX
...277585-AD-7	EASTON MD REVENUE NURSING HOME 1.560% 01/01/26		01/02/2018	Redemption 100.0000		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	608	01/01/2026	1FE
...3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		03/01/2018	Paydown		78,913	78,913	81,244	80,177	0	(1,263)	0	(1,263)	0	78,913	0	0	0	679	06/01/2023	1
...3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		03/01/2018	Paydown		43,983	43,983	45,732	44,946	0	(963)	0	(963)	0	43,983	0	0	0	362	07/01/2023	1
...3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		03/01/2018	Paydown		38,960	38,960	38,762	38,776	0	184	0	184	0	38,960	0	0	0	485	08/01/2035	1
...3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		03/01/2018	Paydown		38,435	38,435	39,215	38,889	0	(454)	0	(454)	0	38,435	0	0	0	285	07/01/2024	1
...3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2018	Paydown		156,832	156,832	160,508	158,983	0	(2,151)	0	(2,151)	0	156,832	0	0	0	1,033	07/01/2024	1
...3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2018	Paydown		86,443	86,443	88,331	87,545	0	(1,101)	0	(1,101)	0	86,443	0	0	0	711	07/01/2024	1
...3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2018	Paydown		80,269	80,269	82,082	81,365	0	(1,095)	0	(1,095)	0	80,269	0	0	0	498	12/01/2024	1
...3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2018	Paydown		25,002	25,002	25,955	25,618	0	(616)	0	(616)	0	25,002	0	0	0	185	05/01/2025	1
...3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2018	Paydown		41,084	41,084	43,549	42,764	0	(1,680)	0	(1,680)	0	41,084	0	0	0	257	05/01/2025	1
...3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		03/01/2018	Paydown		131,231	131,231	127,499	128,628	0	2,603	0	2,603	0	131,231	0	0	0	663	01/01/2026	1
...31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		03/01/2018	Paydown		4,000	4,000	3,944	3,950	0	50	0	50	0	4,000	0	0	0	68	02/01/2021	1
...31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		03/01/2018	Paydown		334	334	325	329	0	4	0	4	0	334	0	0	0	5	12/01/2021	1
...31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		03/01/2018	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	1	11/01/2020	1
...31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		03/01/2018	Paydown		276	276	269	273	0	3	0	3	0	276	0	0	0	4	05/01/2021	1
...31326Y-H3-2	FG U80250 3.500% 03/01/33		03/01/2018	Paydown		88,141	88,141	92,665	92,052	0	(3,911)	0	(3,911)	0	88,141	0	0	0	401	03/01/2033	1
...313401-H4-6	FHLMC # 360043 10.000% 12/01/18		03/01/2018	Paydown		280	280	285	278	0	2	0	2	0	280	0	0	0	4	12/01/2018	1
...313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2018	Paydown		89	89	91	89	0	1	0	1	0	89	0	0	0	1	07/01/2019	1
...313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		03/01/2018	Paydown		298	298	293	294	0	4	0	4	0	298	0	0	0	3	07/01/2019	1
...313401-V8-1	FHLMC # 360103 9.500% 05/01/20		03/01/2018	Paydown		124	124	122	122	0	2	0	2	0	124	0	0	0	2	05/01/2020	1
...313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		03/01/2018	Paydown		314	314	302	311	0	3	0	3	0	314	0	0	0	5	07/25/2019	1
...313614-4B-2	FNMA # 050318 10.000% 07/01/20		03/01/2018	Paydown		55	55	55	54	0	0	0	0	0	55	0	0	0	1	07/01/2020	1
...313615-A3-0	FNMA # 050426 9.500% 04/01/21		03/01/2018	Paydown		271	271	270	270	0	2	0	2	0	271	0	0	0	4	04/01/2021	1
...313615-HN-9	FNMA # 050637 8.000% 12/01/22		03/01/2018	Paydown		865	865	862	861	0	4	0	4	0	865	0	0	0	13	12/01/2022	1
...31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		03/01/2018	Paydown		16,330	16,330	16,504	16,439	0	(109)	0	(109)	0	16,330	0	0	0	158	04/01/2028	1
...3137A2-YK-1	FHMS 3763 JM 4.000% 12/15/38		03/01/2018	Paydown		519,322	519,322	510,802	515,978	0	3,344	0	3,344	0	519,322	0	0	0	2,640	12/15/2038	1
...3137A6-6S-6	FHR 3798 AY 3.500% 01/15/26		03/01/2018	Paydown		72,844	72,844	78,160	74,879	0	(2,035)	0	(2,035)	0	72,844	0	0	0	412	01/15/2026	1
...3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		02/01/2018	Paydown		3,422,167	3,422,167	3,464,239	3,417,260	0	4,907	0	4,907	0	3,422,167	0	0	0	11,407	02/25/2018	1
...3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		03/01/2018	Paydown		23,556	23,556	22,525	22,949	0	606	0	606	0	23,556	0	0	0	88	04/15/2039	1
...3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2018	Paydown		110,734	110,734	103,147	105,423	0	5,311	0	5,311	0	110,734	0	0	0	269	07/15/2042	1
...3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2018	Paydown		3,935	3,935	3,905	3,913	0	22	0	22	0	3,935	0	0	0	23	05/15/2044	1
...3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2018	Paydown		183,204	183,204	177,965	179,257	0	3,947	0	3,947	0	183,204	0	0	0	830	01/01/2027	1
...3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2018	Paydown		160,044	160,044	159,869	159,850	0	193	0	193	0	160,044	0	0	0	850	08/01/2033	1
...3138WH-TV-4	FN #AS7763 4.000% 08/01/46		03/01/2018	Paydown		459,073	459,073	483,139	482,903	0	(23,830)	0	(23,830)	0	459,073	0	0	0	2,794	08/01/2046	1
...31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2018	Paydown		198,810	198,810	190,891	194,856	0	3,954	0	3,954	0	198,810	0	0	0	1,603	03/25/2033	1
...31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2018	Paydown		65,134	65,134	70,065	67,553	0	(2,419)	0	(2,419)	0	65,134	0	0	0	629	11/25/2033	1
...31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2018	Paydown		203,542	203,542	221,225	210,416	0	(6,874)	0	(6,874)	0	203,542	0	0	0	1,814	08/25/2033	1
...31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		03/01/2018	Paydown		250,949	250,949	243,584	247,375	0	3,574	0	3,574	0	250,949	0	0	0	2,318	03/15/2034	1
...31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2018	Paydown		59,054	59,054	59,922	59,266	0	(212)	0	(212)	0	59,054	0	0	0	311	03/25/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		03/01/2018	Paydown		45,948	45,948	46,717	46,102	0	(153)	0	(153)	0	45,948	0	0	0	225	12/15/2024	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2018	Paydown		198,038	198,038	189,498	194,854	0	3,184	0	3,184	0	198,038	0	0	0	1,449	02/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2018	Paydown		569,638	569,638	513,564	551,744	0	17,894	0	17,894	0	569,638	0	0	0	3,687	05/25/2025	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		03/01/2018	Paydown		41,124	41,124	40,330	40,618	0	506	0	506	0	41,124	0	0	0	366	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		03/01/2018	Paydown		39,169	39,169	38,412	38,680	0	489	0	489	0	39,169	0	0	0	400	06/01/2023	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		03/01/2018	Paydown		3,671	3,671	3,719	3,714	0	(42)	0	(42)	0	3,671	0	0	0	49	01/01/2038	1
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		03/01/2018	Paydown		18,719	18,719	19,394	19,072	0	(353)	0	(353)	0	18,719	0	0	0	157	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		03/01/2018	Paydown		60,540	60,540	59,370	59,784	0	755	0	755	0	60,540	0	0	0	635	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		03/01/2018	Paydown		99,134	99,134	97,219	97,897	0	1,236	0	1,236	0	99,134	0	0	0	911	06/01/2023	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2018	Paydown		13,539	13,539	14,131	13,870	0	(331)	0	(331)	0	13,539	0	0	0	113	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		03/01/2018	Paydown		27,886	27,886	29,019	28,521	0	(635)	0	(635)	0	27,886	0	0	0	232	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		03/01/2018	Paydown		11,078	11,078	11,528	11,317	0	(239)	0	(239)	0	11,078	0	0	0	86	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		03/01/2018	Paydown		17,205	17,205	17,915	17,582	0	(377)	0	(377)	0	17,205	0	0	0	166	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		03/01/2018	Paydown		9,277	9,277	9,654	9,482	0	(204)	0	(204)	0	9,277	0	0	0	77	08/01/2023	1
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		03/01/2018	Paydown		62,030	62,030	60,831	61,247	0	783	0	783	0	62,030	0	0	0	451	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		03/01/2018	Paydown		8,218	8,218	8,552	8,405	0	(187)	0	(187)	0	8,218	0	0	0	64	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		03/01/2018	Paydown		48,830	48,830	50,028	49,498	0	(668)	0	(668)	0	48,830	0	0	0	375	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		03/01/2018	Paydown		23,621	23,621	23,916	23,774	0	(153)	0	(153)	0	23,621	0	0	0	178	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		03/01/2018	Paydown		161,458	161,458	160,972	160,993	0	465	0	465	0	161,458	0	0	0	1,334	08/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2018	Paydown		138,228	138,228	137,321	137,407	0	821	0	821	0	138,228	0	0	0	657	08/01/2032	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		03/01/2018	Paydown		106,311	106,311	106,211	106,142	0	169	0	169	0	106,311	0	0	0	624	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		03/01/2018	Paydown		131,954	131,954	134,799	133,640	0	(1,687)	0	(1,687)	0	131,954	0	0	0	795	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		03/01/2018	Paydown		229,642	229,642	232,128	231,016	0	(1,374)	0	(1,374)	0	229,642	0	0	0	1,485	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2018	Paydown		38,624	38,624	39,734	39,270	0	(646)	0	(646)	0	38,624	0	0	0	265	08/01/2024	1
88275F-NU-9	TEXAS ST DEPT HSG REV 3.200% 09/01/39		03/01/2018	Redemption 100.0000		410,000	410,000	405,761	406,004	0	3,996	0	3,996	0	410,000	0	0	0	1,666	09/01/2039	1FE
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		02/01/2018	Redemption 100.0000		30,797	30,797	30,797	30,797	0	0	0	0	0	30,797	0	0	0	176	10/25/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,604,627	9,604,627	9,614,873	9,601,372	0	3,256	0	3,256	0	9,604,627	0	0	0	49,047	XXX	XXX
00164D-AP-8	AMC ENTERTAINMENT TL B 1L 12/15/23		01/16/2018	Redemption 100.0000		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	4	12/15/2023	3FE
00169Q-AC-3	AIR MEDICAL GROUP HOLDINGS TL B 1L 04/28/22		03/05/2018	Redemption 100.0000		994,960	994,960	989,985	990,105	0	4,854	0	4,854	0	994,960	0	0	0	10,666	04/28/2022	4FE
00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		600,000	600,000	599,856	599,992	0	8	0	8	0	600,000	0	0	0	5,250	01/15/2018	2FE
00842A-AD-1	ABMT 2015-4 A4 3.500% 06/25/45		03/01/2018	Paydown		186,580	186,580	187,584	187,809	0	(1,228)	0	(1,228)	0	186,580	0	0	0	1,141	06/25/2045	1FM
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/15/2018	Maturity		2,500,000	2,500,000	2,499,925	0	0	75	0	75	0	2,500,000	0	0	0	20,625	02/15/2018	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2018	Paydown		36,689	41,604	35,203	34,660	0	2,029	0	2,029	0	36,689	0	0	0	421	01/25/2037	1FM
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2018	Paydown		35,132	35,132	35,028	34,448	0	684	0	684	0	35,132	0	0	0	246	09/25/2035	1FM
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/45		01/01/2018	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2045	6*
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/45		03/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2045	6*
030955-AM-0	AMERITECH CAPITAL FUNDING 6.450% 01/15/18		01/15/2018	Maturity		3,000,000	3,000,000	3,001,440	2,999,784	0	216	0	216	0	3,000,000	0	0	0	96,750	01/15/2018	2FE
03970J-AC-2	ARCTIC GLACIER TL 1L 03/14/24		01/01/2018	Redemption 100.0000		3,750	3,750	3,772	3,769	0	(19)	0	(19)	0	3,750	0	0	0	0	03/14/2024	4FE
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2018	Paydown		44,581	44,581	44,435	44,410	0	171	0	171	0	44,581	0	0	0	605	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2018	Paydown		39,352	39,352	39,028	39,104	0	248	0	248	0	39,352	0	0	0	379	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2018	Paydown		9,533	9,533	9,334	9,420	0	113	0	113	0	9,533	0	0	0	91	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		01/01/2018	Paydown		3,917	3,917	3,727	3,819	0	97	0	97	0	3,917	0	0	0	18	08/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2018	Paydown		91,639	98,352	90,769	94,987	0	(3,348)	0	(3,348)	0	91,639	0	0	0	798	03/25/2035	3FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2018	Paydown		197,458	206,121	201,380	201,380	0	(3,922)	0	(3,922)	0	197,458	0	0	0	1,575	12/25/2035	3FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2018	Paydown		88,557	88,557	74,141	81,073	0	7,484	0	7,484	0	88,557	0	0	0	974	09/25/2034	1FM
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		02/26/2018	Maturity		2,200,000	2,200,000	2,199,780	0	0	220	0	220	0	2,200,000	0	0	0	18,150	02/26/2018	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		03/05/2018	Maturity		3,450,000	3,450,000	3,450,255	600,058	0	(1)	0	(1)	0	3,450,000	0	0	0	29,325	03/05/2018	1FE
08579J-AU-6	BERRY PLASTICS TL N 1L 01/19/24		02/12/2018	Redemption 100.0000		992,500	992,500	992,500	992,500	0	0	0	0	0	992,500	0	0	0	6,506	01/19/2024	3FE
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/13/23		03/07/2018	Redemption 100.0000		12,421	12,421	12,421	12,421	0	0	0	0	0	12,421	0	0	0	69	09/13/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12189L-AW-1	BURLINGTON NORTH SANTA FE 4.150% 04/01/45		02/08/2018	JEFFERIES & CO		5,169,500	5,000,000	4,983,650	4,984,338	0	90	0	90	0	4,984,428	0	185,072	185,072	75,507	04/01/2045	1FE
1248MG-AX-2	CBASS 2007-CB1 AF1B 6.934% 01/25/37		03/01/2018	Paydown		16,346	16,346	9,562	5,471	0	10,875	0	10,875	0	16,346	0	0	0	60	01/25/2037	1FM
				Redemption 100.0000																	
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		03/29/2018			1,751	1,751	1,740	1,741	0	10	0	10	0	1,751	0	0	0	16	08/17/2023	3FE
				Redemption 100.0000																	
12651C-AB-6	COMPUTER SCIENCES TL B 1L 11/27/22		01/01/2018			390	390	390	390	0	0	0	0	0	390	0	0	0	0	11/27/2022	3FE
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2018	Paydown		29,103	32,010	30,740	30,131	0	(1,028)	0	(1,028)	0	29,103	0	0	0	334	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2018	Paydown		37,793	39,600	35,821	34,488	0	3,306	0	3,306	0	37,793	0	0	0	329	07/25/2035	1FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		03/01/2018	Paydown		180,227	188,842	179,550	172,465	0	7,762	0	7,762	0	180,227	0	0	0	1,569	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2018	Paydown		65,584	65,584	61,467	58,737	0	6,847	0	6,847	0	65,584	0	0	0	496	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2018	Paydown		141,046	163,273	148,759	138,198	0	2,848	0	2,848	0	141,046	0	0	0	1,181	10/25/2035	2FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		03/01/2018	Paydown		28,075	33,538	31,408	30,520	0	(2,445)	0	(2,445)	0	28,075	0	0	0	292	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2018	Paydown		15,948	17,181	13,952	12,061	0	3,887	0	3,887	0	15,948	0	0	0	193	05/25/2036	1FM
12668G-AD-4	CWL 2006-S9 A4 5.794% 08/25/36		03/01/2018	Paydown		6,806	6,806	4,946	6,018	0	788	0	788	0	6,806	0	0	0	45	08/25/2036	1FM
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		03/01/2018	Paydown		12,231	12,231	9,609	10,131	0	2,100	0	2,100	0	12,231	0	0	0	115	08/25/2036	1FM
12694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2018	Paydown		20,194	22,511	21,151	19,695	0	500	0	500	0	20,194	0	0	0	194	11/25/2035	1FM
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		03/01/2018	Paydown		2,561	2,561	2,202	2,248	0	313	0	313	0	2,561	0	0	0	28	05/25/2037	1FM
				Redemption 100.0000																	
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		03/31/2018			313	313	309	310	0	3	0	3	0	313	0	0	0	3	05/31/2023	3FE
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		02/22/2018	Call 100.0000		4,900,000	4,900,000	4,896,276	4,897,734	0	1,410	0	1,410	0	4,899,144	0	856	856	30,625	03/22/2018	2FE
14042E-4L-1	CAPITAL ONE NA 1.650% 02/05/18		01/05/2018	Call 100.0000		1,435,000	1,435,000	1,434,782	1,434,870	0	15	0	15	0	1,434,885	0	115	115	9,866	02/05/2018	2FE
				Redemption 100.0000																	
14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		01/01/2018			1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	10	08/07/2024	4FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		03/29/2018	Call 100.0000		3,073,000	3,073,000	3,072,473	2,072,835	0	322	0	322	0	3,072,817	0	183	183	0	05/01/2018	1FE
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		03/01/2018	Paydown		175,888	190,323	175,314	179,629	0	(3,741)	0	(3,741)	0	175,888	0	0	0	1,814	04/25/2036	3FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2018	Paydown		108,878	108,878	110,069	110,076	0	(1,198)	0	(1,198)	0	108,878	0	0	0	601	06/25/2044	1FM
				Redemption 100.0000																	
18449E-AE-0	CLEAN HARBORS INC TL B 1L 06/30/24		01/01/2018			1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	0	06/30/2024	2FE
				Redemption 100.0000																	
19933M-AJ-2	COLUMBUS MCKINNON TL B 1L 01/20/24		02/26/2018			455,365	455,365	453,088	453,359	0	2,007	0	2,007	0	455,365	0	0	0	3,372	01/20/2024	4FE
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/15/2018	Maturity		1,243,000	1,243,000	1,243,186	0	0	(186)	0	(186)	0	1,243,000	0	0	0	36,513	02/15/2018	1FE
	COMMERCIAL VEHICLE GROUP BL B 1L			Redemption 100.0000																	
20260Y-AD-0	03/30/23		01/01/2018			12,500	12,500	12,250	12,268	0	232	0	232	0	12,500	0	0	0	0	03/30/2023	4FE
				Redemption 100.0000																	
22164E-AC-9	COTIVITI CORP TL B 09/22/23		01/01/2018			535	535	534	534	0	1	0	1	0	535	0	0	0	0	09/22/2023	4FE
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2018	Paydown		36,473	36,473	34,264	33,350	0	3,122	0	3,122	0	36,473	0	0	0	375	06/25/2035	1FM
225470-VY-6	CSMC 2006-1 11P3 5.500% 02/25/36		03/01/2018	Paydown		35,192	36,796	35,416	35,654	0	(462)	0	(462)	0	35,192	0	0	0	185	02/25/2036	1FM
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN 5.000% 03/15/24		01/08/2018	Tax Free Exchange		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	0	03/15/2024	3FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		03/01/2018	Paydown		141,254	141,254	142,660	141,633	0	(380)	0	(380)	0	141,254	0	0	0	856	07/10/2044	1FM
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		03/02/2018	Maturity		500,000	500,000	499,935	499,949	0	51	0	51	0	500,000	0	0	0	4,125	03/02/2018	1FE
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2018	Paydown		78,612	78,612	71,891	71,465	0	7,147	0	7,147	0	78,612	0	0	0	649	02/25/2036	1FM
25179M-AL-7	DEVON ENERGY CORPORATION 5.600% 07/15/41		01/26/2018	JEFFERIES & CO		4,746,680	4,000,000	4,075,700	4,067,505	0	(129)	0	(129)	0	4,067,376	0	679,304	679,304	121,333	07/15/2041	2FE
	DIPLOMAT PHARMACY INC TL B 1L			Redemption 100.0000																	
25456Q-AG-3	12/20/24		02/22/2018			31,250	31,250	30,938	0	0	313	0	313	0	31,250	0	0	0	252	12/20/2024	4FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		1,100,000	1,100,000	1,100,099	0	0	(99)	0	(99)	0	1,100,000	0	0	0	11,000	02/21/2018	2FE
				Redemption 100.0000																	
256604-BF-5	DOLE FOODS CO TL B 1L 03/23/24		03/29/2018			3,125	3,125	3,109	3,110	0	15	0	15	0	3,125	0	0	0	34	03/23/2024	4FE
	ENABLE MIDSTREAM PARTNERS LP 5.000%			MORGAN STANLEY FIXED INC																	
29248O-AJ-9	05/15/44		01/23/2018			8,506,143	8,575,000	7,977,212	7,995,973	0	522	0	522	0	7,996,495	0	509,648	509,648	83,368	05/15/2044	2FE
29286G-AB-4	ENGILITY CORP TL B1 1L 08/12/20		03/12/2018	RBC/DAIN		441,219	437,500	435,313	435,977	0	212	0	212	0	436,189	0	5,030	5,030	2,975	08/12/2020	4FE
	ENVISION HEALTHCARE CORP TL B 1L			Redemption 100.0000																	
29414U-AB-8	11/17/23		03/14/2018			850,797	850,797	842,289	843,362	0	7,434	0	7,434	0	850,797	0	0	0	7,256	11/17/2023	3FE
30283W-AC-8	FTS INTERNATIONAL INC 9.625% 06/15/20		02/16/2018	Call 100.0000		1,658,000	1,658,000	1,144,020	1,322,988	0	13,435	0	13,435	0	1,336,424	0	321,576	321,576	51,240	06/15/2020	4FE
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2018	Paydown		43,491	39,951	36,199	36,318	0	7,173	0	7,173	0	43,491	0	0	0	424	08/25/2035	3FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2018	Paydown		13,434	13,375	10,850	(724)	0	14,158	0	14,158	0	13,434	0	0	0	183	08/25/2035	3FM
34417M-AA-5	FOCUS 2017-1A A2I 3.857% 04/30/47		01/30/2018	Paydown		18,750	18,750	19,026	18,994	0	(244)	0	(244)	0	18,750	0	0	0	181	04/30/2047	3AM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2018	Paydown		5,000	5,000	5,174	5,194	0	(194)	0	(194)	0	5,000	0	0	0	64	04/30/2047	3AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5																				
361856-DX-2	5.865% 09/25/34		03/01/2018	Paydown		156,395	156,395	160,259	160,107	0	(3,712)	0	(3,712)	0	156,395	0	0	0	1,549	09/25/2034	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2018	Paydown		38,218	38,870	37,030	37,195	0	1,023	0	1,023	0	38,218	0	0	0	335	05/25/2037	2FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		03/01/2018	Paydown		37,292	37,294	36,261	36,256	0	1,036	0	1,036	0	37,292	0	0	0	310	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		03/01/2018	Paydown		7,995	7,995	7,610	7,858	0	137	0	137	0	7,995	0	0	0	71	09/25/2035	1FM
	GLOBAL PAYMENTS INC TL B 1L 04/22/23			Redemption 100.0000																	
37943V-BF-9			03/20/2018			367,405	367,405	367,405	367,405	0	0	0	0	0	367,405	0	0	0	3,033	04/22/2023	3FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		01/22/2018	Maturity		5,800,000	5,800,000	5,831,088	5,802,434	0	(2,434)	0	(2,434)	0	5,800,000	0	0	0	68,875	01/22/2018	1FE
				Redemption 100.0000																	
39154E-AF-8	GREATBATCH INC TL B 1L 10/27/22		02/23/2018			19,927	19,927	19,927	19,927	0	0	0	0	0	19,927	0	0	0	128	10/27/2022	4FE
	GRIFOLS WORLDWIDE OPERAT TL B 1L			Redemption 100.0000																	
39843P-AD-5	01/31/25		03/28/2018			1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	285	01/31/2025	3FE
				Redemption 100.0000																	
404122-AV-5	HCA INC TL B9 1L 03/18/23		03/13/2018			330,825	330,825	330,825	330,825	0	0	0	0	0	330,825	0	0	0	2,431	03/18/2023	3FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		03/05/2018	Maturity		2,150,000	2,150,000	2,149,763	0	0	238	0	238	0	2,150,000	0	0	0	18,275	03/05/2018	1FE
				Redemption 100.0000																	
42206J-AS-1	HD SUPPLY INC TL B4 1L 10/17/23		01/01/2018			4,963	4,963	4,963	4,963	0	0	0	0	0	4,963	0	0	0	0	10/17/2023	3FE
	HORIZON PHARMA INC TL B 1L 03/29/24			Redemption 100.0000																	
44043V-AH-1			01/02/2018			2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	5	03/29/2024	3FE
	HYSTER-YALE GROUP INC TL B 1L			Redemption 100.0000																	
44932E-AB-6	05/30/23		01/01/2018			6,250	6,250	6,234	6,234	0	16	0	16	0	6,250	0	0	0	0	05/30/2023	3FE
				Redemption 100.0000																	
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		01/01/2018			1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	0	03/07/2024	3FE
				Redemption 100.0000																	
44988E-AC-7	INC RESEARCH TL B 1L 06/26/24		03/21/2018			15,625	15,625	15,605	15,605	0	20	0	20	0	15,625	0	0	0	134	06/26/2024	3FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2018	Paydown		128,046	128,046	105,287	98,248	0	29,798	0	29,798	0	128,046	0	0	0	1,379	02/25/2036	1FM
	JC PENNEY CORP INC TL B 1L 06/23/23																				
46611N-AJ-2			03/14/2018	JPM FUNDS RECAP		956,369	980,892	978,439	978,335	0	395	0	395	0	978,730	0	(22,360)	(22,360)	14,078	06/23/2023	3FE
	JC PENNEY CORP INC TL B 1L 06/23/23			Redemption 100.0000																	
46611N-AJ-2			01/01/2018			6,369	6,369	6,354	6,353	0	17	0	17	0	6,369	0	0	0	0	06/23/2023	3FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2018	Paydown		45,602	45,602	45,576	45,578	0	24	0	24	0	45,602	0	0	0	299	03/15/2063	1FE
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		03/01/2018	Paydown		12,564	12,564	12,611	12,632	0	(68)	0	(68)	0	12,564	0	0	0	115	11/25/2034	2FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		02/01/2018	Paydown		129,299	129,299	115,168	105,070	0	24,229	0	24,229	0	129,299	0	0	0	673	01/25/2036	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2018	Paydown		49,669	49,669	27,711	24,910	0	24,760	0	24,760	0	49,669	0	0	0	270	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2018	Paydown		27,375	27,375	15,745	14,120	0	13,255	0	13,255	0	27,375	0	0	0	145	07/25/2036	1FM
	PHARMACEUTICAL PRODUCT DEV TL 1L			Redemption 100.0000																	
47009Y-AJ-6	08/18/22		01/01/2018			1,576	1,576	1,576	1,576	0	0	0	0	0	1,576	0	0	0	0	08/18/2022	4FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2018	Paydown		7,500	7,500	7,505	7,505	0	(5)	0	(5)	0	7,500	0	0	0	91	07/30/2047	3AM
				CREDIT SUISSE FIRST																	
487836-BD-9	KELLOGG CO 4.000% 12/15/20		02/06/2018	BOSTON		4,150,320	4,000,000	3,965,480	3,988,243	0	280	0	280	0	3,988,524	0	161,796	161,796	23,556	12/15/2020	2FE
494368-AT-0	KIMBERLY CLARK 6.250% 07/15/18		03/23/2018	FIFTH THIRD BANK		11,121,220	11,000,000	11,972,650	11,049,881	0	(23,791)	0	(23,791)	0	11,026,090	0	95,130	95,130	481,250	07/15/2018	1FE
				Redemption 100.0000																	
51783Q-AN-8	LAS VEGAS SANDS LLC TL 1L 03/24/24		03/27/2018			1,485,000	1,485,000	1,487,475	1,487,103	0	(2,103)	0	(2,103)	0	1,485,000	0	0	0	13,049	03/24/2024	2FE
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		03/01/2018	Paydown		24,506	26,050	21,495	22,531	0	1,975	0	1,975	0	24,506	0	0	0	271	01/25/2037	3FM
52523K-AJ-3	LXS 2006-17 WF5 5.124% 11/25/36		03/01/2018	Paydown		61	8,906	6,999	8,134	0	(8,073)	0	(8,073)	0	61	0	0	0	70	11/25/2036	3FM
	LEXINGTON FINANCIAL SERVICES VRDN 1.970%			Redemption 100.0000																	
52908M-AE-5	01/01/33		01/02/2018			200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	270	01/01/2033	1FE
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		02/05/2018	Call 100.0000		5,950,000	5,950,000	5,948,036	5,948,840	0	586	0	586	0	5,949,426	0	574	574	35,469	03/07/2018	1FE
	MGM GROWTH PROPERTIES TL B 1L			Redemption 100.0000																	
55303K-AC-7	03/25/25		01/01/2018			1,200	1,200	1,197	1,197	0	3	0	3	0	1,200	0	0	0	0	03/25/2025	3FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/09/2018	Maturity		3,476,000	3,476,000	3,475,687	0	0	313	0	313	0	3,476,000	0	0	0	28,243	02/09/2018	1FE
	MEDIACOM BRDBND LLC/CORP TL K 1L			Redemption 100.0000																	
58446H-AQ-5	02/19/24		01/01/2018			1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	0	02/19/2024	3FE
				Redemption 100.0000																	
58515U-AP-4	MEG ENERGY TL B 1L 12/31/23		03/27/2018			1,600,000	1,600,000	1,611,000	1,609,914	0	(9,914)	0	(9,914)	0	1,600,000	0	0	0	20,338	12/31/2023	3FE
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/10/2018	Maturity		4,640,000	4,640,000	4,639,469	4,639,832	0	168	0	168	0	4,640,000	0	0	0	34,800	01/10/2018	1FE
595620-AB-1	MIDAMERICAN ENERGY CO 6.750% 12/30/31		02/16/2018	KEY BANC-MCDONALD		2,616,760	2,000,000	1,925,220	1,946,805	0	84	0	84	0	1,946,889	0	669,871	669,871	86,625	12/30/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	MORGAN STANLEY 2006-12XS A5A 6.092%																				
61749E-AF-4	10/25/36		03/01/2018	Paydown		50,177	50,177	27,758	26,917	0	23,261	0	23,261	0	50,177	0	0	0	290	10/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		02/01/2018	Paydown		70,840	70,840	45,009	34,339	0	36,501	0	36,501	0	70,840	0	0	0	479	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2018	Paydown		9,508	9,508	5,087	4,875	0	4,632	0	4,632	0	9,508	0	0	0	89	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2018	Paydown		67,216	67,216	65,535	65,657	0	1,558	0	1,558	0	67,216	0	0	0	274	07/25/2043	1FM
	CSC HOLDINGS INC TL B-DD 1L 07/15/25			Redemption 100.0000																	
64072U-AE-2			01/16/2018			2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	8	07/15/2025	3FE
				Redemption 100.0000																	
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2018			319,289	319,289	319,289	319,289	0	0	0	0	0	319,289	0	0	0	8,191	01/15/2020	1FE
	NIELSEN FINANCE LLC/CO TL B4 1L			Redemption 100.0000																	
65409Y-BE-4	10/04/23		01/09/2018			2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	7	10/04/2023	3FE
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2018	Paydown		89,550	89,550	74,468	70,144	0	19,405	0	19,405	0	89,550	0	0	0	735	03/25/2047	1FM
694308-GN-1	PACIFIC GAS & EL 8.250% 10/15/18		02/18/2018	Call 100.0000		2,500,000	2,500,000	2,458,575	2,494,833	0	782	0	782	0	2,495,615	0	4,386	4,386	165,144	10/15/2018	1FE
				Redemption 100.0000																	
69946E-AT-8	PAREXEL TL B 1L 08/11/24		01/01/2018			2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	0	08/11/2024	4FE
718546-AS-3	PHILLIPS 66 2.544% 02/26/21		03/12/2018	TD SECURITIES		7,007,070	7,000,000	7,000,000	0	0	0	0	0	0	7,000,000	0	7,070	7,070	6,588	02/26/2021	2FE
	PRESTIGE BRANDS INC TL B4 1L																				
74112C-AT-0	01/20/24		03/02/2018	BARCLAYS		431,382	428,171	427,101	427,194	0	118	0	118	0	427,312	0	4,070	4,070	3,174	01/20/2024	4FE
	PRESTIGE BRANDS INC TL B4 1L			Redemption 100.0000																	
74112C-AT-0	01/20/24		02/28/2018			12,263	12,263	12,233	12,236	0	28	0	28	0	12,263	0	0	0	66	01/20/2024	4FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2018	Paydown		7,654	8,376	7,007	7,262	0	392	0	392	0	7,654	0	0	0	90	06/25/2036	3FM
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		03/01/2018	Paydown		2,063	2,063	1,124	935	0	1,127	0	1,127	0	2,063	0	0	0	28	04/25/2037	1FM
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		03/01/2018	Paydown		11,428	11,428	6,725	5,153	0	6,275	0	6,275	0	11,428	0	0	0	156	04/25/2037	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2018	Paydown		295,808	307,879	278,710	286,102	0	9,706	0	9,706	0	295,808	0	0	0	3,735	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2018	Paydown		21,373	21,373	17,613	18,961	0	2,412	0	2,412	0	21,373	0	0	0	157	03/25/2036	2FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		03/01/2018	Paydown		166,935	193,924	134,644	116,864	0	50,072	0	50,072	0	166,935	0	0	0	1,704	09/25/2036	1FM
78008S-VD-5	ROYAL BANK OF CANADA 1.500% 01/16/18		01/16/2018	Maturity		1,000,000	1,000,000	999,950	0	0	50	0	50	0	1,000,000	0	0	0	7,500	01/16/2018	1FE
	SBA TELECOMMUNICATIONS INC TL B2 1L			Redemption 100.0000																	
78404X-AG-0	06/10/22		01/01/2018			1,475	1,475	1,462	1,466	0	9	0	9	0	1,475	0	0	0	4	06/10/2022	3FE
	SS&C TECHNOLOGIES TL B1 1L 07/08/22			Redemption 100.0000																	
78466D-AZ-7			02/28/2018			5,887	5,887	5,887	5,887	0	0	0	0	0	5,887	0	0	0	28	07/08/2022	3FE
	SS&C TECHNOLOGIES TL B2 1L 07/08/22			Redemption 100.0000																	
78466D-BA-1			01/31/2018			1,124	1,124	1,124	1,124	0	0	0	0	0	1,124	0	0	0	4	07/08/2022	3FE
	SALLY HOLDINGS/SALLY CAP TL B 1L			Redemption 100.0000																	
79546K-AE-0	06/23/24		01/01/2018			1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	0	06/23/2024	3FE
	Santander Drive 20181 eivabl SER 20181 CL																				
80285T-AA-2	A1 1.830% 02/15/19		03/15/2018	Paydown		3,118,437	3,118,437	3,118,437	0	0	0	0	0	0	3,118,437	0	0	0	6,422	02/15/2019	1FE
	SELECT MEDICAL CORP TL B 1L 03/06/24			Redemption 100.0000																	
816194-AV-6			01/01/2018			1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	8	03/06/2024	3FE
				MIZUHO SECURITIES USA																	
816851-BD-0	SEMPRA ENERGY 2.220% 01/15/21		02/21/2018	INC		10,015,600	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	15,600	15,600	25,773	01/15/2021	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2018	Paydown		94,055	94,055	92,423	92,522	0	1,533	0	1,533	0	94,055	0	0	0	440	07/25/2043	1FM
81745E-AA-7	SEMT 2013-8 A1 3.000% 06/25/43		03/01/2018	Paydown		103,791	103,791	100,953	101,201	0	2,590	0	2,590	0	103,791	0	0	0	482	06/25/2043	1FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2018	Paydown		78,666	78,666	76,503	76,495	0	2,171	0	2,171	0	78,666	0	0	0	397	09/25/2043	1FM
81746J-AA-5	SEMT 2017-CH2 A1 4.000% 12/25/47		03/01/2018	Paydown		903,152	903,152	924,968	924,636	0	(21,484)	0	(21,484)	0	903,152	0	0	0	6,053	12/25/2047	1FE
	SOLARWINDS HOLDINGS INC TL 1L			Redemption 100.0000																	
83417U-AG-1	02/05/23		03/15/2018			365,389	365,389	365,389	365,389	0	0	0	0	0	365,389	0	0	0	3,914	02/05/2023	4FE
837004-BY-5	SOUTH CAROLINA ELE & GAS 5.250% 11/01/18		01/30/2018	WELLS FARGO		13,793,085	13,500,000	13,416,635	13,492,432	0	510	0	510	0	13,492,942	0	300,143	300,143	177,188	11/01/2018	1FE
	SPRINT COMMUNICATIONS TL B 1L			Redemption 100.0000																	
85208E-AB-6	02/29/24		01/01/2018			2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	02/29/2024	3FE
				Redemption 100.0000																	
855031-AP-5	STAPLES INC TL 1L 08/15/24		02/05/2018			5,000	5,000	4,988	4,987	0	13	0	13	0	5,000	0	0	0	16,770	08/15/2024	4FE
863579-AM-0	SARM SER 2004-12 CL 1A2 3.483% 09/25/34		03/01/2018	Paydown		39,689	39,689	35,050	38,197	0	1,493	0	1,493	0	39,689	0	0	0	270	09/25/2034	1FM
863579-CB-2	SARM SER 2004-14 CL 1A 3.593% 10/25/34		03/01/2018	Paydown		60,679	60,679	51,826	57,039	0	3,640	0	3,640	0	60,679	0	0	0	419	10/25/2034	1FM
86359A-Q5-5	SASC 2003-28XS A5 5.650% 09/25/33		01/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,040)	09/25/2033	1FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2018	Paydown		11,290	11,290	9,224	8,990	0	2,300	0	2,300	0	11,290	0	0	0	103	10/25/2035	3FM
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/15/2018	Maturity		2,600,000	2,600,000	2,719,127	2,628,915	0	(28,915)	0	(28,915)	0	2,600,000	0	0	0	94,250	03/15/2018	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	SUPERIOR INDUSTRIES INTE TL 1L			Redemption 100.0000																	
86816X-AB-6	03/22/24		03/26/2018			5,144	5,144	5,093	5,095	0	49	0	49	0	5,144	0	0	0	39	03/22/2024	4FE
				Redemption 100.0000																	
88078F-BG-2	TEREX CORP TL 1L 01/31/24		02/28/2018			497,500	497,500	497,500	497,500	0	0	0	0	0	497,500	0	0	0	3,316	01/31/2024	3FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2018	Paydown		60,573	60,573	69,428	66,778	0	(6,205)	0	(6,205)	0	60,573	0	0	0	564	07/15/2059	1FE
				Redemption 100.0000																	
89364M-BL-7	TRANSDIGM INC TL F 1L 06/09/23		01/01/2018			1,184	1,184	1,184	1,184	0	0	0	0	0	1,184	0	0	0	0	06/09/2023	4FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		03/26/2018	Maturity		2,630,000	2,630,000	2,631,950	2,631,445	0	(631)	0	(631)	0	2,630,000	0	0	0	23,670	03/26/2018	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2018	Paydown		144,509	144,509	146,670	145,038	0	(529)	0	(529)	0	144,509	0	0	0	809	01/10/2045	1FM
	AXALTA COATING SYSTEMS US H TL 1L																				
90347B-AH-1	06/30/24		02/27/2018	DEUTSCHE BANK		493,675	490,000	489,388	489,348	0	1	0	1	0	489,349	0	4,326	4,326	0	06/30/2024	3FE
913017-AT-6	UNITED TECHNOLOGIES 6.700% 08/01/28		03/27/2018	CITIGROUP GLOBAL MKTS		8,511,440	7,000,000	7,540,840	7,322,927	0	(5,662)	0	(5,662)	0	7,317,265	0	1,194,175	1,194,175	310,061	08/01/2028	1FE
				Redemption 100.0000																	
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		02/12/2018			131,377	131,377	131,049	131,042	0	335	0	335	0	131,377	0	0	0	668	07/01/2024	4FE
				MORGAN STANLEY FIXED INC																	
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37		02/22/2018			6,175,000	5,000,000	4,926,200	4,937,965	0	(194)	0	(194)	0	4,937,770	0	1,237,230	1,237,230	65,330	06/15/2037	2FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		02/15/2018	Maturity		4,400,000	4,400,000	4,400,132	0	0	(132)	0	(132)	0	4,400,000	0	0	0	44,000	02/15/2018	2FE
				Redemption 100.0000																	
92855L-AF-3	VIZIENT INC TL B 1L 02/13/23		01/31/2018			299,309	299,309	299,309	299,309	0	0	0	0	0	299,309	0	0	0	1,677	02/13/2023	4FE
				Redemption 100.0000																	
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		01/01/2018			1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	11	04/25/2024	3FE
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		03/01/2018	Paydown		33,567	33,849	32,436	32,525	0	1,042	0	1,042	0	33,567	0	0	0	218	08/25/2035	1FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2018	Paydown		81,322	89,681	37,649	39,331	0	41,992	0	41,992	0	81,322	0	0	0	209	04/25/2047	1FM
				Redemption 100.0000																	
95075E-AC-3	WERNER FINCO LP TL 1L 06/23/24		01/02/2018			3,750	3,750	3,713	3,713	0	37	0	37	0	3,750	0	0	0	18	06/23/2024	4FE
				Redemption 100.0000																	
96758D-BA-0	WIDEOPENWEST TL B 1L 08/19/23		01/01/2018			3,722	3,722	3,722	3,722	0	0	0	0	0	3,722	0	0	0	4	08/19/2023	4FE
				Redemption 100.0000																	
98379E-AD-8	XPO LOGISTICS INC TL B 1L 10/30/21		02/23/2018			1,250,000	1,250,000	1,250,000	1,249,856	0	(42)	0	(42)	0	1,249,814	0	186	186	17,543	10/30/2021	3FE
				Redemption 100.0000																	
C6901L-AE-7	BURGER KING TL B 1L 02/16/24		01/01/2018			3,753	3,753	3,750	3,750	0	3	0	3	0	3,753	0	0	0	0	02/16/2024	4FE
	VALEANT PHARMACEUTICALS INTERN TL BF1 1L																				
C9413P-AU-7	04/01/22		01/05/2018	BARCLAYS		419,102	414,952	413,710	414,074	0	4	0	4	0	414,079	0	5,023	5,023	(4,834)	04/01/2022	3FE
	Aricent technologies TL 1L 04/14/21			Redemption 100.0000																	
G0472K-AK-3			03/20/2018			793,123	793,123	789,445	790,745	0	2,377	0	2,377	0	793,123	0	0	0	12,769	04/14/2021	4FE
	CORAL-US CO-BORROWER LLC TL B3 1L			Redemption 100.0000																	
G7739P-AJ-9	01/19/25		02/09/2018			3,000,000	3,000,000	2,985,000	2,985,480	0	14,520	0	14,520	0	3,000,000	0	0	0	17,745	01/19/2025	3FE
	PTL ACQUISIONS (SAMSONITE) TL B 1L			Redemption 100.0000																	
L8030P-AD-0	04/12/23		01/01/2018			900	900	896	896	0	4	0	4	0	900	0	0	0	0	04/12/2023	3FE
	INTERNATIONAL SEAWAYS TL 1L 05/30/22			Redemption 100.0000																	
Y5000J-AB-6			01/02/2018			6,250	6,250	6,125	6,133	0	117	0	117	0	6,250	0	0	0	5	05/30/2022	4FE
	FOUR SEASONS HOLDINGS INC TL 1L																				
35100D-AR-7	11/30/23		03/02/2018	RBC/DAIN		996,732	990,000	985,050	985,692	0	320	0	320	0	986,012	0	10,720	10,720	6,829	11/30/2023	4FE
	CONCORDIA HEALTHCARE CORP TL B 1L																				
C2620K-AK-4	10/21/21		01/22/2018	DEUTSCHE BANK		892,227	1,104,925	1,044,154	1,063,100	0	611	0	611	0	1,063,710	0	(171,483)	(171,483)	(10,611)	10/21/2021	5FE
	ALBEA BEAUTY HOLDINGS SA TL B 1L			Redemption 100.0000																	
012605-AA-9	04/12/24	C	03/28/2018			1,995,000	1,995,000	1,985,025	1,985,189	0	9,811	0	9,811	0	1,995,000	0	0	0	30,209	04/12/2024	4FE
00507U-AM-3	ALLERGAN FUNDING SCS 2.350% 03/12/18	D	03/12/2018	Maturity		9,130,000	9,130,000	9,173,550	9,141,179	0	(11,179)	0	(11,179)	0	9,130,000	0	0	0	107,278	03/12/2018	2FE
03764D-AB-7	APID 2013-12A B1 3.309% 04/15/25	D	02/15/2018	Paydown		10,000,000	10,000,000	9,656,480	9,870,160	0	129,840	0	129,840	0	10,000,000	0	0	0	104,881	04/15/2025	1FE
06738E-AF-2	BARCLAYS PLC 2.000% 03/16/18	D	03/16/2018	Maturity		1,750,000	1,750,000	1,752,153	1,750,434	0	(434)	0	(434)	0	1,750,000	0	0	0	17,500	03/16/2018	2FE
111021-AE-1	BRITISH TELECOM PLC 9.125% 12/15/30	D	03/07/2018	BNP SECURITIES		2,910,860	2,000,000	2,194,640	2,132,277	0	(1,410)	0	(1,410)	0	2,130,867	0	779,993	779,993	42,583	12/15/2030	2FE
114521-AD-9	BSMC 2013-1A B1 3.481% 04/17/25	D	02/15/2018	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	161,022	04/17/2025	1FE
	CONVATEC HEALTHCARE TL B 1L 06/15/20			Redemption 100.0000																	
21244N-AB-7		C	03/01/2018			648	648	645	646	0	2	0	2	0	648	0	0	0	4	06/15/2020	3FE
25156P-AC-7	DEUTSCHE TELEKOM 8.750% 06/15/30	D	03/15/2018	HONG KONG SHANGHAI BK		7,158,000	5,000,000	5,118,560	5,126,855	0	(2,042)	0	(2,042)	0	5,124,814	0	2,033,186	2,033,186	114,236	06/15/2030	2FE
780641-AH-9	KONINKLIJKE 8.375% 10/01/30	D	03/14/2018	BARCLAYS		6,769,650	5,000,000	4,786,315	4,844,967	0	2,173	0	2,173	0	4,847,140	0	1,922,510	1,922,510	191,927	10/01/2030	2FE
826200-AD-9	SIEMENS FINANCING 6.125% 08/17/26	D	03/05/2018	HONG KONG SHANGHAI BK		3,537,000	3,000,000	2,993,820	2,996,159	0	187	0	187	0	2,996,345	0	540,655	540,655	102,083	08/17/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
L2968E-AB-8	ENDO INTERNATIONAL TL B 1L 04/12/24	D	01/01/2018	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	0	04/12/2024	3FE
L9308U-AJ-9	TRAVELPORT FINANCE LUXEMBOURG TL 1L 09/02/21	D	03/16/2018	Redemption 100.0000		407,845	407,845	407,845	407,845	0	0	0	0	0	407,845	0	0	0	5,845	09/02/2021	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						228,370,636	218,609,808	218,198,468	173,940,432	0	437,937	0	437,937	0	217,876,053	0	10,494,585	10,494,585	3,375,186	XXX	XXX
8399997. Total - Bonds - Part 4						248,625,923	238,917,282	238,557,735	186,272,599	0	413,484	0	413,484	0	238,130,016	0	10,495,908	10,495,908	3,477,550	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						248,625,923	238,917,282	238,557,735	186,272,599	0	413,484	0	413,484	0	238,130,016	0	10,495,908	10,495,908	3,477,550	XXX	XXX
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED		03/21/2018	ADVANTUS CAPITAL MANAGEMENT	13,800.000	231,176	0.00	321,519	321,519	0	0	0	0	0	321,519	0	(90,343)	(90,343)	414		P3LFE
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES		01/01/2018	PRIVATE PLACEMENT	3,500.000	348,128	0.00	348,128	348,128	0	0	0	0	0	348,128	0	0	0	0		P6*U
804395-60-6	SAUL CENTERS INC PREFERRED		03/26/2018	Various	6,272.000	157,134	0.00	144,031	144,031	0	0	0	0	0	144,031	0	13,103	13,103	3,199		P4LZ
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED		03/06/2018	ADVANTUS CAPITAL MANAGEMENT	7,485.000	188,507	0.00	175,598	175,598	0	0	0	0	0	175,598	0	12,909	12,909	2,175		P3L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						924,945	XXX	989,276	989,276	0	0	0	0	0	989,276	0	(64,331)	(64,331)	5,788	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						924,945	XXX	989,276	989,276	0	0	0	0	0	989,276	0	(64,331)	(64,331)	5,788	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						924,945	XXX	989,276	989,276	0	0	0	0	0	989,276	0	(64,331)	(64,331)	5,788	XXX	XXX
162491-07-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		03/22/2018	ADVANTUS CAPITAL MANAGEMENT	6,438.000	136,209		147,069	142,666	4,402	0	0	4,402	0	147,069	0	(10,859)	(10,859)	1,836		L
001055-10-2	AFLAC INC		03/28/2018	S. G. COWEN SECURITIES CORP.	19,767.000	860,240		563,741	867,574	(303,833)	0	0	(303,833)	0	563,741	0	296,499	296,499	5,139		L
00130H-10-5	AES CORP		03/28/2018	Various	84,476.000	914,512		963,043	589,975	45,974	0	0	45,974	0	963,043	0	(48,531)	(48,531)	10,462		L
00206R-10-2	AT&T INC		03/28/2018	S. G. COWEN SECURITIES CORP.	28,272.000	1,004,481		986,070	568,931	(93,673)	0	0	(93,673)	0	986,070	0	18,411	18,411	7,317		L
002824-10-0	ABBOTT LABS		03/28/2018	S. G. COWEN SECURITIES CORP.	18,774.000	1,111,395		823,559	1,071,432	(247,873)	0	0	(247,873)	0	823,559	0	287,836	287,836	5,257		L
00287Y-10-9	ABBVIE INC		03/28/2018	S. G. COWEN SECURITIES CORP.	15,966.000	1,523,196		952,418	1,544,072	(591,654)	0	0	(591,654)	0	952,418	0	570,778	570,778	11,336		L
009158-10-6	APD		03/28/2018	S. G. COWEN SECURITIES CORP.	4,095.000	647,609		516,523	671,908	(155,385)	0	0	(155,385)	0	516,523	0	131,087	131,087	3,890		L
023135-10-6	AMAZON.COM INC		02/01/2018	S. G. COWEN SECURITIES CORP.	565.000	803,012		167,552	660,751	(493,198)	0	0	(493,198)	0	167,552	0	635,460	635,460	0		L
023608-10-2	AMEREN CORPORATION		03/28/2018	S. G. COWEN SECURITIES CORP.	4,792.000	267,915		189,321	282,680	(93,359)	0	0	(93,359)	0	189,321	0	78,593	78,593	2,192		L
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		02/12/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	13,983		19,966	16,412	3,554	0	0	3,554	0	19,966	0	(5,983)	(5,983)	176		L
025537-10-1	AMERICAN ELECTRIC POWER		03/27/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	83,853		73,789	44,142	(10,867)	0	0	(10,867)	0	73,789	0	10,064	10,064	372		L
03027X-10-0	AMERICAN TOWER CORP REIT		03/28/2018	Various	9,618.000	1,390,378		1,386,478	1,372,200	14,278	0	0	14,278	0	1,386,478	0	3,900	3,900	1,673		L
03076C-10-6	AMERIPRISE FINANCIAL INC		03/28/2018	S. G. COWEN SECURITIES CORP.	3,922.000	576,246		445,009	664,661	(219,652)	0	0	(219,652)	0	445,009	0	131,237	131,237	3,255		L
031162-10-0	AMGEN INC		03/28/2018	S. G. COWEN SECURITIES CORP.	6,075.000	1,035,338		993,286	1,056,443	(63,157)	0	0	(63,157)	0	993,286	0	42,053	42,053	8,019		L
032654-10-5	ANALOG DEVICES		03/28/2018	S. G. COWEN SECURITIES CORP.	5,930.000	532,976		469,325	527,948	(58,623)	0	0	(58,623)	0	469,325	0	63,652	63,652	2,846		L
03350F-10-6	ANDEAVOR LOGISTICS LP		03/05/2018	Various	148,122.000	7,176,702		7,039,596	6,379,855	161,971	0	0	161,971	0	7,039,596	0	137,105	137,105	141,190		L
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/15/2018	BARCLAYS	35,000.000	962,908		1,036,745	0	0	0	0	0	0	1,036,745	0	(73,836)	(73,836)	12,775		L
03674X-10-6	ANTERO RESOURCES CORP		03/15/2018	INSTINET	33,943.000	691,671		633,841	0	0	0	0	0	0	633,841	0	57,830	57,830	0		L
037833-10-0	APPLE INC		02/21/2018	INSTINET	836.000	145,113		60,074	141,476	(81,402)	0	0	(81,402)	0	60,074	0	85,039	85,039	527		L
03836W-10-3	AQUA AMERICA INC		03/21/2018	INSTINET	13,946.000	470,462		495,990	468,642	(48,711)	0	0	(48,711)	0	495,990	0	(25,529)	(25,529)	2,855		L
039483-10-2	ARCHER-DANIELS-MIDLAND		03/28/2018	S. G. COWEN SECURITIES CORP.	9,659.000	413,106		445,651	387,133	58,518	0	0	58,518	0	445,651	0	(32,545)	(32,545)	3,236		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/28/2018	S. G. COWEN SECURITIES CORP.	4,273.000	477,411		489,569	500,753	(11,184)	0	0	(11,184)	0	489,569	0	(12,157)	(12,157)	2,692		L
053484-10-1	AVALON BAY COMMUNITIES REIT		03/28/2018	Various	3,413.000	561,645		566,488	608,913	(42,426)	0	0	(42,426)	0	566,488	0	(4,843)	(4,843)	4,846		L
054937-10-7	BB&T CORPORATION		03/28/2018	S. G. COWEN SECURITIES CORP.	17,151.000	883,256		613,541	852,748	(239,207)	0	0	(239,207)	0	613,541	0	269,715	269,715	6,432		L
064058-10-0	BANK OF NY MELLON CORP		02/21/2018	Various	86,647.000	4,983,498		1,981,170	4,666,807	(2,685,637)	0	0	(2,685,637)	0	1,981,170	0	3,002,328	3,002,328	515		L
09075E-10-0	BIOVERATIV INC		02/16/2018	Various	14,734.000	899,880		644,182	794,403	(150,325)	0	0	(150,325)	0	644,182	0	255,698	255,698	0		L
09247X-10-1	BLACKROCK INC		03/28/2018	S. G. COWEN SECURITIES CORP.	2,408.000	1,271,395		910,971	1,237,014	(326,043)	0	0	(326,043)	0	910,971	0	360,424	360,424	6,935		L
097023-10-5	BOEING CO		03/28/2018	S. G. COWEN SECURITIES CORP.	8,999.000	2,879,523		1,152,351	2,653,895	(1,501,544)	0	0	(1,501,544)	0	1,152,351	0	1,727,173	1,727,173	15,388		L
105368-20-3	BRANDYWINE REALTY TRUST REIT		01/04/2018	ADVANTUS CAPITAL MANAGEMENT	1,900.000	34,210		31,426	34,561	(3,135)	0	0	(3,135)	0	31,426	0	2,784	2,784	0		L
110122-10-8	BRISTOL-MYERS SQUIBB		03/28/2018	S. G. COWEN SECURITIES CORP.	15,862.000	991,987		933,066	972,023	(38,957)	0	0	(38,957)	0	933,066	0	58,920	58,920	6,345		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		03/28/2018	S. G. COWEN SECURITIES CORP.	2,863.000	262,417		190,238	255,065	(64,826)	0	0	(64,826)	0	190,238	0	72,178	72,178	1,317		L
126650-10-0	CVS CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	8,805.000	551,282		640,652	638,363	2,289	0	0	2,289	0	640,652	0	(89,369)	(89,369)	4,403		L
12673P-10-5	CA INC		03/28/2018	S. G. COWEN SECURITIES CORP.	13,776.000	460,797		443,839	458,465	(14,626)	0	0	(14,626)	0	443,839	0	16,957	16,957	3,513		L
133131-10-2	CAMDEN PROPERTY TRUST REIT		01/05/2018	ADVANTUS CAPITAL MANAGEMENT	200.000	17,728		18,806	18,412	394	0	0	394	0	18,806	0	(1,078)	(1,078)	150		L
149123-10-1	CATERPILLAR INC		03/28/2018	S. G. COWEN SECURITIES CORP.	9,472.000	1,374,640		889,301	1,492,598	(603,296)	0	0	(603,296)	0	889,301	0	485,338	485,338	7,388		L
16208T-10-2	CHATHAM LODGING TRUST REIT		02/02/2018	ADVANTUS CAPITAL MANAGEMENT	1,500.000	32,937		34,682	0	0	0	0	0	0	34,682	0	(1,745)	(1,745)	165		L
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		03/22/2018	Various	203,155.000	5,849,066		5,732,290	5,877,908	(287,110)	0	0	(287,110)	0	5,732,290	0	116,776	116,776	99,155		L
16411R-20-8	CHENIERE ENERGY INC		03/23/2018	Various	170,208.000	8,936,811		3,789,726	9,163,999	(5,374,273)	0	0	(5,374,273)	0	3,789,726	0	5,147,085	5,147,085	0		L
165240-10-2	CHESAPEAKE LODGING TRUST REIT		02/16/2018	ADVANTUS CAPITAL MANAGEMENT	1,200.000	31,670		28,749	32,508	(3,759)	0	0	(3,759)	0	28,749	0	2,921	2,921	480		L
166764-10-0	CHEVRON CORPORATION		03/28/2018	S. G. COWEN SECURITIES CORP.	11,171.000	1,251,905		1,259,696	1,398,497	(138,801)	0	0	(138,801)	0	1,259,696	0	(7,791)	(7,791)	12,512		L
17275R-10-2	CISCO SYSTEMS INC		03/28/2018	S. G. COWEN SECURITIES CORP.	80,075.000	3,333,445		2,489,697	3,066,873	(577,176)	0	0	(577,176)	0	2,489,697	0	843,749	843,749	23,222		L
191216-10-0	COCA-COLA CO		03/28/2018	S. G. COWEN SECURITIES CORP.	37,841.000	1,638,099		1,613,230	1,736,145	(122,915)	0	0	(122,915)	0	1,613,230	0	24,869	24,869	0		L
19625W-10-4	COLONY NORTHSTAR INC-CLASS A REIT		03/21/2018	ADVANTUS CAPITAL MANAGEMENT	57,100.000	386,443		797,504	651,511	145,993	0	0	145,993	0	797,504	0	(411,060)	(411,060)	15,417		L
20030N-10-1	COMCAST CORP CL A		03/28/2018	Various	131,151.000	5,396,626		3,693,938	4,769,955	(1,476,667)	0	0	(1,476,667)	0	3,693,938	0	1,702,689	1,702,689	18,758		L
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		02/02/2018	ADVANTUS CAPITAL MANAGEMENT	3,966.000	103,825		93,003	111,445	(18,442)	0	0	(18,442)	0	93,003	0	10,822	10,822	0		L
209115-10-4	CONSOLIDATED EDISON INC		03/28/2018	S. G. COWEN SECURITIES CORP.	5,647.000	437,802		349,137	479,713	(130,576)	0	0	(130,576)	0	349,137	0	88,665	88,665	4,038		L
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		03/14/2018	ADVANTUS CAPITAL MANAGEMENT	23,352.000	599,600		715,226	681,878	33,348	0	0	33,348	0	715,226	0	(115,626)	(115,626)	6,284		L
22822V-10-1	CROWN CASTLE INTL CORP REIT		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	700.000	77,844		70,596	33,303	(4,503)	0	0	(4,503)	0	70,596	0	7,247	7,247	525		L
231021-10-6	CUMMINS ENGINE		03/28/2018	S. G. COWEN SECURITIES CORP.	3,869.000	617,633		465,825	683,420	(217,596)	0	0	(217,596)	0	465,825	0	151,808	151,808	4,179		L
23311P-10-0	DCP MIDSTREAM PARTNERS LP		01/10/2018	Various	84,133.000	3,228,381		2,945,921	3,056,552	(110,631)	0	0	(110,631)	0	2,945,921	0	282,460	282,460	0		L
233331-10-7	DTE ENERGY COMPANY		01/08/2018	ADVANTUS CAPITAL MANAGEMENT	200.000	21,268		15,817	21,892	(6,075)	0	0	(6,075)	0	15,817	0	5,451	5,451	177		L
237194-10-5	DARDEN RESTAURANTS INC		03/28/2018	S. G. COWEN SECURITIES CORP.	3,382.000	285,265		208,945	324,740	(115,795)	0	0	(115,795)	0	208,945	0	76,320	76,320	2,131		L
244199-10-5	DEERE & COMPANY		03/28/2018	S. G. COWEN SECURITIES CORP.	8,215.000	1,244,133		658,511	1,285,730	(627,219)	0	0	(627,219)	0	658,511	0	585,622	585,622	4,929		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25746U-10-9	DOMINION RESOURCES		03/29/2018	Various	5,782.000	393,119		454,377	468,689	(14,312)	0	0	(14,312)	0	454,377	0	(61,258)	(61,258)	4,661		L
260003-10-8	DOVER CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	3,864.000	371,631		230,831	390,225	(159,394)	0	0	(159,394)	0	230,831	0	140,800	140,800	1,816		L
26078J-10-0	DOWDUPONT INC		03/28/2018	S. G. COWEN SECURITIES CORP.	15,024.000	937,175		1,009,312	1,070,009	(60,697)	0	0	(60,697)	0	1,009,312	0	(72,137)	(72,137)	5,709		L
26441C-20-4	DUKE ENERGY		03/28/2018	Various	15,769.000	1,217,577		1,078,275	1,326,331	(248,055)	0	0	(248,055)	0	1,078,275	0	139,301	139,301	13,055		L
26884U-10-9	EPR PROPERTIES REIT		03/02/2018	ADVANTUS CAPITAL MANAGEMENT	7,915.000	454,264		385,328	518,116	(132,788)	0	0	(132,788)	0	385,328	0	68,936	68,936	5,042		L
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/29/2018	Various	96,196.000	6,191,559		6,950,920	6,988,068	(81,753)	0	0	(81,753)	0	6,950,920	0	(759,362)	(759,362)	98,191		L
28140H-20-3	EDUCATION REALTY TRUST INC REIT		02/23/2018	ADVANTUS CAPITAL MANAGEMENT	6,500.000	202,311		235,040	209,520	10,439	0	0	10,439	0	235,040	0	(32,729)	(32,729)	2,340		L
29273V-10-0	ENERGY TRANSFER EQUITY LP		03/29/2018	INSTINET	58,627.000	833,774		1,024,050	1,011,902	12,148	0	0	12,148	0	1,024,050	0	(190,276)	(190,276)	17,881		L
29336U-10-7	ENLINK MISTREAM PARTNER LP		03/22/2018	Various	230,636.000	3,128,177		3,633,765	3,544,875	88,890	0	0	88,890	0	3,633,765	0	(505,588)	(505,588)	85,800		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/19/2018	Various	241,258.000	6,162,124		6,556,017	6,130,650	148,019	0	0	148,019	0	6,556,017	0	(393,893)	(393,893)	100,410		L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		03/28/2018	S. G. COWEN SECURITIES CORP.	7,587.000	463,605		501,349	483,823	17,526	0	0	17,526	0	501,349	0	(37,744)	(37,744)	3,822		L
30231G-10-2	EXXON MOBIL CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	23,172.000	1,686,419		2,066,232	1,938,106	128,126	0	0	128,126	0	2,066,232	0	(379,813)	(379,813)	17,842		L
337932-10-7	FIRST ENERGY CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	8,940.000	307,988		279,416	273,743	5,673	0	0	5,673	0	279,416	0	28,572	28,572	3,218		L
345370-86-0	FORD MOTOR		03/28/2018	S. G. COWEN SECURITIES CORP.	70,213.000	760,389		892,407	876,960	15,447	0	0	15,447	0	892,407	0	(132,018)	(132,018)	19,660		L
36174X-10-1	GGP INC REIT		03/28/2018	Various	15,192.000	311,739		378,909	355,341	23,568	0	0	23,568	0	378,909	0	(67,170)	(67,170)	3,342		L
363576-10-9	ARTHUR J GALLAGHER & CO		03/28/2018	Various	182,561.000	11,642,523		8,625,866	11,552,460	(2,926,594)	0	0	(2,926,594)	0	8,625,866	0	3,016,657	3,016,657	3,644		L
370334-10-4	GENERAL MILLS		03/28/2018	S. G. COWEN SECURITIES CORP.	12,517.000	554,741		698,118	742,133	(44,015)	0	0	(44,015)	0	698,118	0	(143,378)	(143,378)	6,133		L
37045V-10-0	GENERAL MOTORS CO		03/28/2018	S. G. COWEN SECURITIES CORP.	24,363.000	863,405		890,913	998,639	(107,726)	0	0	(107,726)	0	890,913	0	(27,509)	(27,509)	9,258		L
375558-10-3	GILEAD SCIENCES INC		03/28/2018	S. G. COWEN SECURITIES CORP.	24,151.000	1,805,246		1,771,300	1,730,178	41,122	0	0	41,122	0	1,771,300	0	33,946	33,946	13,766		L
38174@-10-8	Golub Capital Investment Corpo		02/20/2018	Tax Free Exchange	12,000.000	180,000		180,000	180,000	0	0	0	0	0	180,000	0	0	0	0		U
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT		03/28/2018	ADVANTUS CAPITAL MANAGEMENT	2,800.000	37,366		52,190	51,912	278	0	0	278	0	52,190	0	(14,824)	(14,824)	1,204		L
391164-10-0	GREAT PLAINS ENERGY INC		03/29/2018	ADVANTUS CAPITAL MANAGEMENT	8,000.000	245,697		246,003	257,920	(11,917)	0	0	(11,917)	0	246,003	0	(306)	(306)	1,210		L
40414L-10-9	HCP INC REIT		02/06/2018	ADVANTUS CAPITAL MANAGEMENT	9,600.000	227,464		283,838	250,368	33,470	0	0	33,470	0	283,838	0	(56,374)	(56,374)	0		L
40434L-10-5	HP INC		03/28/2018	S. G. COWEN SECURITIES CORP.	82,287.000	1,782,295		1,041,806	1,728,850	(687,044)	0	0	(687,044)	0	1,041,806	0	740,489	740,489	11,463		L
406216-10-1	HALLIBURTON COMPANY		03/15/2018	S. G. COWEN SECURITIES CORP.	9,873.000	446,842		357,648	482,494	(124,845)	0	0	(124,845)	0	357,648	0	89,193	89,193	1,777		L
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		03/23/2018	ADVANTUS CAPITAL MANAGEMENT	4,500.000	85,760		106,393	108,270	(1,877)	0	0	(1,877)	0	106,393	0	(20,633)	(20,633)	1,485		L
412822-10-8	HARLEY DAVIDSON INC		03/28/2018	S. G. COWEN SECURITIES CORP.	4,409.000	188,040		242,446	224,330	18,116	0	0	18,116	0	242,446	0	(54,406)	(54,406)	1,631		L
418056-10-7	HASBRO INC		03/28/2018	S. G. COWEN SECURITIES CORP.	2,484.000	208,130		181,542	225,771	(44,229)	0	0	(44,229)	0	181,542	0	26,588	26,588	1,416		L
427825-50-0	HERSHA HOSPITALITY TRUST REIT		03/26/2018	ADVANTUS CAPITAL MANAGEMENT	17,674.000	309,508		322,354	307,528	14,827	0	0	14,827	0	322,354	0	(12,846)	(12,846)	4,949		L
437076-10-2	HOME DEPOT		03/28/2018	S. G. COWEN SECURITIES CORP.	6,211.000	1,085,223		911,486	1,177,171	(265,685)	0	0	(265,685)	0	911,486	0	173,737	173,737	6,397		L
44106M-10-2	HOSPITALITY PROP TRUST REIT		03/09/2018	ADVANTUS CAPITAL MANAGEMENT	2,200.000	54,479		67,972	65,670	2,302	0	0	2,302	0	67,972	0	(13,492)	(13,492)	1,144		L
446150-10-4	HUNTINGTON BANCSHARES INC		03/28/2018	S. G. COWEN SECURITIES CORP.	33,442.000	501,284		446,986	486,916	(39,930)	0	0	(39,930)	0	446,986	0	54,298	54,298	3,679		L
458140-10-0	INTEL CORPORATION		03/28/2018	S. G. COWEN SECURITIES CORP.	66,028.000	3,272,932		2,437,438	3,047,852	(610,414)	0	0	(610,414)	0	2,437,438	0	835,494	835,494	19,808		L
460335-20-1	INTL SPEEDWAY CORP-CL A		01/12/2018	Various	30,165.000	1,191,916		664,849	1,202,075	(537,226)	0	0	(537,226)	0	664,849	0	527,067	527,067	0		L

SCHEDULE D - PART 4

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

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46590V-10-0	JBG SMITH PROPERTIES REIT		03/01/2018	Various	5,274.000	173,279		173,279	17	(1)	0	0	(1)	0	173,279	0	0	0	0		L
46590V-10-0	JBG SMITH PROPERTIES REIT		01/01/2018	Cash Adjustment	1.000	16		16	0	0	0	0	0	0	16	0	(1)	(1)	0		L
46625H-10-0	JP MORGAN CHASE & CO		03/28/2018	S. G. COWEN SECURITIES CORP.	19,255.000	2,078,914		2,074,110	2,059,130	14,980	0	0	14,980	0	2,074,110	0	4,804	4,804	10,783		L
478160-10-4	JOHNSON & JOHNSON		03/28/2018	S. G. COWEN SECURITIES CORP.	21,408.000	2,727,744		2,493,577	2,991,126	(497,549)	0	0	(497,549)	0	2,493,577	0	234,167	234,167	17,983		L
482480-10-0	KLA INSTRUMENTS CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	5,633.000	600,126		444,322	591,859	(147,537)	0	0	(147,537)	0	444,322	0	155,804	155,804	3,323		L
487836-10-8	KELLOGG CO		03/28/2018	S. G. COWEN SECURITIES CORP.	3,650.000	233,120		267,229	248,127	19,102	0	0	19,102	0	267,229	0	(34,109)	(34,109)	1,971		L
494368-10-3	KIMBERLY CLARK		03/28/2018	S. G. COWEN SECURITIES CORP.	13,040.000	1,427,577		784,758	1,573,406	(788,649)	0	0	(788,649)	0	784,758	0	642,819	642,819	12,649		L
49446R-10-9	KIMCO REALTY CORP		02/13/2018	ADVANTUS CAPITAL MANAGEMENT	27,500.000	439,343		563,737	499,125	64,612	0	0	64,612	0	563,737	0	(124,394)	(124,394)	7,700		L
49456B-10-1	KINDER MORGAN		03/08/2018	Morgan Stanley	76,235.000	1,217,849		1,493,877	0	0	0	0	0	0	1,493,877	0	(276,028)	(276,028)	9,529		L
49803T-30-0	KITE REALTY GROUP TRUST REIT		02/16/2018	ADVANTUS CAPITAL MANAGEMENT	13,650.000	205,308		268,974	267,540	1,434	0	0	1,434	0	268,974	0	(63,666)	(63,666)	4,334		L
500754-10-6	KRAFT HEINZ CO		03/28/2018	S. G. COWEN SECURITIES CORP.	10,353.000	635,038		890,228	805,049	85,178	0	0	85,178	0	890,228	0	(255,189)	(255,189)	6,471		L
502175-10-2	LTC PROPERTIES INC REIT		02/09/2018	ADVANTUS CAPITAL MANAGEMENT	2,400.000	95,169		90,113	104,520	(14,407)	0	0	(14,407)	0	90,113	0	5,056	5,056	380		L
505743-10-4	LADDER CAPITAL CORP-REIT REIT		03/09/2018	ADVANTUS CAPITAL MANAGEMENT	22,365.000	331,988		306,754	304,835	1,919	0	0	1,919	0	306,754	0	25,234	25,234	6,667		L
517942-10-8	LASALLE HOTEL PROPERTIES REIT		01/11/2018	ADVANTUS CAPITAL MANAGEMENT	4,900.000	137,978		137,378	137,543	(165)	0	0	(165)	0	137,378	0	600	600	2,205		L
53223X-10-7	LSI		02/27/2018	ADVANTUS CAPITAL MANAGEMENT	2,400.000	191,210		212,973	213,768	(795)	0	0	(795)	0	212,973	0	(21,763)	(21,763)	2,400		L
532457-10-8	ELI LILLY		03/28/2018	S. G. COWEN SECURITIES CORP.	8,809.000	678,101		716,472	744,008	(27,536)	0	0	(27,536)	0	716,472	0	(38,371)	(38,371)	4,955		L
539830-10-9	LOCKHEED MARTIN		03/28/2018	S. G. COWEN SECURITIES CORP.	1,179.000	395,310		243,097	378,518	(135,421)	0	0	(135,421)	0	243,097	0	152,212	152,212	0		L
55336V-10-0	MPLX LP LIMITED PARTNERS		03/29/2018	Various	71,425.000	2,419,736		2,414,388	1,824,045	(144,376)	0	0	(144,376)	0	2,414,388	0	5,347	5,347	41,689		L
554382-10-1	MACERICH CO/THE REIT		01/22/2018	ADVANTUS CAPITAL MANAGEMENT	300.000	19,467		19,479	19,704	(225)	0	0	(225)	0	19,479	0	(12)	(12)	0		L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		03/27/2018	Various	98,664.000	4,066,956		4,315,998	1,219,800	(3,475)	0	0	(3,475)	0	4,315,998	0	(249,042)	(249,042)	123,500		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		03/29/2018	Various	75,199.000	5,323,099		3,080,789	4,568,465	(2,282,556)	0	0	(2,282,556)	0	3,080,789	0	2,242,311	2,242,311	736		L
580135-10-1	McDONALDS		03/28/2018	S. G. COWEN SECURITIES CORP.	13,192.000	2,089,301		1,706,085	2,270,607	(564,522)	0	0	(564,522)	0	1,706,085	0	383,215	383,215	13,324		L
58933Y-10-5	MERCK & CO INC		03/28/2018	S. G. COWEN SECURITIES CORP.	21,925.000	1,206,788		1,340,385	1,233,720	106,665	0	0	106,665	0	1,340,385	0	(133,597)	(133,597)	10,524		L
59156R-10-8	METLIFE INC		03/28/2018	S. G. COWEN SECURITIES CORP.	32,591.000	1,494,915		1,490,072	1,647,801	(157,729)	0	0	(157,729)	0	1,490,072	0	4,843	4,843	13,036		L
594918-10-4	MICROSOFT CORP		03/28/2018	Various	55,174.000	4,935,439		3,062,772	4,719,584	(1,656,812)	0	0	(1,656,812)	0	3,062,772	0	1,872,667	1,872,667	23,173		L
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		03/16/2018	ADVANTUS CAPITAL MANAGEMENT	6,100.000	571,852		387,359	613,416	(226,057)	0	0	(226,057)	0	387,359	0	184,493	184,493	4,244		L
626717-10-2	MURPHY OIL CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	4,733.000	119,931		139,695	146,960	(7,265)	0	0	(7,265)	0	139,695	0	(19,764)	(19,764)	1,183		L
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		01/09/2018	Various	42,605.000	645,963		515,983	598,600	(82,617)	0	0	(82,617)	0	515,983	0	129,980	129,980	0		L
63633D-10-4	NATL HEALTH INV REIT		02/12/2018	ADVANTUS CAPITAL MANAGEMENT	2,700.000	189,304		171,562	203,526	(31,964)	0	0	(31,964)	0	171,562	0	17,742	17,742	2,565		L
65339F-10-1	NEXTERA ENERGY INC		03/28/2018	S. G. COWEN SECURITIES CORP.	1,593.000	258,498		152,319	248,811	(96,492)	0	0	(96,492)	0	152,319	0	106,179	106,179	1,768		L
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		03/26/2018	Various	11,650.000	475,695		483,530	476,366	(16,566)	0	0	(16,566)	0	483,530	0	(7,835)	(7,835)	4,192		L
655664-10-0	NORDSTROM INC		03/28/2018	S. G. COWEN SECURITIES CORP.	3,073.000	147,101		147,289	145,599	1,690	0	0	1,690	0	147,289	0	(188)	(188)	1,137		L
655844-10-8	NORFOLK SOUTHERN CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	1,349.000	180,681		106,663	195,470	(88,807)	0	0	(88,807)	0	106,663	0	74,017	74,017	971		L

SCHEDULE D - PART 4

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674599-10-5	OCCIDENTAL PETROLEUM CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	17,452.000	1,101,545		1,230,717	1,285,514	(54,798)	0	0	(54,798)	0	1,230,717	0	(129,172)	(129,172)	13,438		L
681919-10-6	OMNICOM GROUP		03/28/2018	S. G. COWEN SECURITIES CORP.	4,109.000	298,348		354,239	299,258	54,980	0	0	54,980	0	354,239	0	(55,891)	(55,891)	2,465		L
681936-10-0	OMEGA HEALTHCARE REIT		03/28/2018	ADVANTUS CAPITAL MANAGEMENT	2,400.000	63,568		74,110	66,096	8,014	0	0	8,014	0	74,110	0	(10,541)	(10,541)	1,056		L
693180-10-4	PBF LOGISTICS LP LIMITED PARTNERS		03/29/2018	ADVANTUS CAPITAL MANAGEMENT	1,900.000	35,332		39,853	27,235	(78)	0	0	(78)	0	39,853	0	(4,521)	(4,521)	922		L
704326-10-7	PAYCHEX INC		03/28/2018	S. G. COWEN SECURITIES CORP.	7,232.000	438,032		445,184	492,355	(47,171)	0	0	(47,171)	0	445,184	0	(7,152)	(7,152)	3,616		L
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		01/31/2018	ADVANTUS CAPITAL MANAGEMENT	1,933.000	74,773		53,649	71,850	(18,201)	0	0	(18,201)	0	53,649	0	21,124	21,124	735		L
712704-10-5	PEOPLE'S UNITED FINANCIAL		03/28/2018	S. G. COWEN SECURITIES CORP.	22,905.000	422,129		445,195	428,324	16,872	0	0	16,872	0	445,195	0	(23,066)	(23,066)	3,951		L
713448-10-8	PEPSICO INC		03/28/2018	S. G. COWEN SECURITIES CORP.	21,178.000	2,311,525		1,939,062	2,539,666	(600,604)	0	0	(600,604)	0	1,939,062	0	372,463	372,463	34,097		L
717081-10-3	PFIZER INC		03/28/2018	S. G. COWEN SECURITIES CORP.	49,424.000	1,743,144		1,672,637	1,790,137	(117,501)	0	0	(117,501)	0	1,672,637	0	70,508	70,508	16,804		L
718546-10-4	PHILLIPS 66		03/28/2018	S. G. COWEN SECURITIES CORP.	11,427.000	1,077,541		885,739	1,155,841	(270,102)	0	0	(270,102)	0	885,739	0	191,802	191,802	7,999		L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		03/28/2018	ADVANTUS CAPITAL MANAGEMENT	20,900.000	313,193		339,009	375,991	(36,982)	0	0	(36,982)	0	339,009	0	(25,817)	(25,817)	4,807		L
726503-10-5	PLAINS ALL AMER PIPELINE LP		03/08/2018	Various	390,000.000	8,195,101		8,840,641	0	0	0	0	0	0	8,840,641	0	(645,540)	(645,540)	117,000		L
74005P-10-4	PRAXAIR INC		03/28/2018	S. G. COWEN SECURITIES CORP.	6,937.000	985,933		713,947	1,073,015	(359,068)	0	0	(359,068)	0	713,947	0	271,986	271,986	5,723		L
74144T-10-8	T ROWE PRICE GROUP INC		03/28/2018	S. G. COWEN SECURITIES CORP.	11,558.000	1,222,346		885,933	1,212,781	(326,848)	0	0	(326,848)	0	885,933	0	336,412	336,412	8,091		L
741503-40-3	PRICELINE GROUP INC.		02/27/2018	Tax Free Exchange	4,452.000	5,907,519		5,907,519	5,453,028	(2,025,524)	0	0	(2,025,524)	0	5,907,519	0	0	0	0		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		03/28/2018	S. G. COWEN SECURITIES CORP.	5,981.000	355,084		291,589	422,019	(130,430)	0	0	(130,430)	0	291,589	0	63,494	63,494	3,050		L
74340W-10-3	PROLOGIS INC REIT		03/09/2018	ADVANTUS CAPITAL MANAGEMENT	1,000.000	62,650		54,386	45,157	(8,758)	0	0	(8,758)	0	54,386	0	8,263	8,263	0		L
744320-10-2	PRUDENTIAL FINANCIAL		03/28/2018	S. G. COWEN SECURITIES CORP.	8,759.000	901,018		681,656	1,007,110	(325,454)	0	0	(325,454)	0	681,656	0	219,361	219,361	7,883		L
74460D-10-9	PUBLIC STORAGE INC REIT		03/28/2018	Various	2,934.000	584,718		627,537	613,206	14,331	0	0	14,331	0	627,537	0	(42,820)	(42,820)	2,668		L
747525-10-3	QUALCOMM		03/28/2018	S. G. COWEN SECURITIES CORP.	26,571.000	1,452,603		1,782,674	1,701,075	81,599	0	0	81,599	0	1,782,674	0	(330,071)	(330,071)	15,145		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		01/03/2018	ADVANTUS CAPITAL MANAGEMENT	1,700.000	33,965		35,940	33,915	2,025	0	0	2,025	0	35,940	0	(1,975)	(1,975)	0		L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		03/12/2018	ADVANTUS CAPITAL MANAGEMENT	400.000	30,762		30,777	0	0	0	0	0	0	30,777	0	(15)	(15)	0		L
80589M-10-2	SCANA CORP		01/24/2018	ADVANTUS CAPITAL MANAGEMENT	4,700.000	203,472		203,357	186,966	16,391	0	0	16,391	0	203,357	0	115	115	2,879		L
806857-10-8	SCHLUMBERGER LTD		03/28/2018	S. G. COWEN SECURITIES CORP.	6,208.000	392,212		422,638	0	0	0	0	0	0	422,638	0	(30,426)	(30,426)	0		L
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		03/29/2018	Various	21,605.000	449,947		577,882	0	0	0	0	0	0	577,882	0	(127,935)	(127,935)	0		L
828806-10-9	SIMON PROPERTY GRP LP REIT		01/31/2018	ADVANTUS CAPITAL MANAGEMENT	700.000	113,742		119,539	120,218	(679)	0	0	(679)	0	119,539	0	(5,797)	(5,797)	0		L
842587-10-7	SOUTHERN CO		03/01/2018	ADVANTUS CAPITAL MANAGEMENT	7,300.000	320,737		361,743	351,057	10,686	0	0	10,686	0	361,743	0	(41,006)	(41,006)	2,320		L
84756N-10-9	SPECTRA ENERGY PARTNERS LP		03/16/2018	ADVANTUS CAPITAL MANAGEMENT	9,441.000	374,692		410,905	373,297	37,608	0	0	37,608	0	410,905	0	(36,213)	(36,213)	5,275		L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		03/13/2018	ADVANTUS CAPITAL MANAGEMENT	3,600.000	94,531		94,902	87,120	7,782	0	0	7,782	0	94,902	0	(371)	(371)	1,339		L
85254J-10-2	STAG INDUSTRIAL INC REIT		03/22/2018	ADVANTUS CAPITAL MANAGEMENT	6,000.000	141,139		150,372	112,053	(9,424)	0	0	(9,424)	0	150,372	0	(9,233)	(9,233)	1,100		L

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855244-10-9	STARBUCKS CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	17,932.000	1,037,701		1,038,584	1,029,835	8,749	0	0	8,749	0	1,038,584	0	(883)	(883)	5,380		L
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		02/06/2018	ADVANTUS CAPITAL MANAGEMENT	600.000	12,050		13,738	12,810	928	0	0	928	0	13,738	0	(1,688)	(1,688)	288		L
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		01/17/2018	ADVANTUS CAPITAL MANAGEMENT	5,000.000	83,288		83,172	82,650	522	0	0	522	0	83,172	0	116	116	2,900		L
871829-10-7	SYSCO CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	4,719.000	280,019		265,964	286,585	(20,621)	0	0	(20,621)	0	265,964	0	14,055	14,055	1,699		L
87266J-10-4	TPI COMPOSITES INC		03/15/2018	HOWARD WEIL	21,497.000	476,984		461,254	439,829	21,426	0	0	21,426	0	461,254	0	15,730	15,730	0		L
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		01/10/2018	UBS WARBURG	2,490.000	63,405		66,038	64,093	1,945	0	0	1,945	0	66,038	0	(2,633)	(2,633)	0		L
874697-10-5	TALLGRASS ENERGY PARTNERS LP LIMITED PARTNERS		03/29/2018	Various	135,387.000	5,135,794		6,306,816	5,978,244	96,545	0	0	96,545	0	6,306,816	0	(1,171,022)	(1,171,022)	125,990		L
87612E-10-6	TARGET CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	6,020.000	416,273		415,242	392,805	22,437	0	0	22,437	0	415,242	0	1,031	1,031	3,732		L
87612G-10-1	TARGA RESOURCES CORP		02/13/2018	Various	44,349.000	2,183,756		1,998,186	2,147,379	(149,193)	0	0	(149,193)	0	1,998,186	0	185,570	185,570	910		L
882508-10-4	TEXAS INSTRUMENTS		03/28/2018	S. G. COWEN SECURITIES CORP.	21,138.000	2,153,490		1,745,065	2,207,653	(462,588)	0	0	(462,588)	0	1,745,065	0	408,425	408,425	13,106		L
88579Y-10-1	3M CO.		03/28/2018	S. G. COWEN SECURITIES CORP.	9,961.000	2,156,606		1,780,592	2,344,521	(563,929)	0	0	(563,929)	0	1,780,592	0	376,015	376,015	13,547		L
902973-30-4	U S BANCORP		03/28/2018	S. G. COWEN SECURITIES CORP.	16,977.000	849,509		885,838	909,628	(23,790)	0	0	(23,790)	0	885,838	0	(36,328)	(36,328)	5,093		L
911312-10-6	UNITED PARCEL SERVICE		03/28/2018	S. G. COWEN SECURITIES CORP.	4,131.000	424,037		460,336	492,209	(31,873)	0	0	(31,873)	0	460,336	0	(36,299)	(36,299)	3,759		L
918204-10-8	VF CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	6,615.000	487,117		354,206	489,510	(135,304)	0	0	(135,304)	0	354,206	0	132,911	132,911	3,043		L
91913Y-10-0	VALERO ENERGY CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	2,420.000	218,400		152,753	222,422	(69,670)	0	0	(69,670)	0	152,753	0	65,647	65,647	1,936		L
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		01/22/2018	ADVANTUS CAPITAL MANAGEMENT	300.000	14,216		12,654	13,350	(696)	0	0	(696)	0	12,654	0	1,562	1,562	0		L
92343V-10-4	VERIZON COMMUNICATIONS		03/28/2018	S. G. COWEN SECURITIES CORP.	21,669.000	1,039,438		996,278	558,835	(105,221)	0	0	(105,221)	0	996,278	0	43,159	43,159	6,229		L
928377-10-0	VISTA OUTDOOR		02/21/2018	Various	94,211.000	1,453,340		1,367,002	1,372,654	(5,653)	0	0	(5,653)	0	1,367,002	0	86,338	86,338	0		L
929042-10-9	VORNADO REALTY TRUST REIT		03/28/2018	S. G. COWEN SECURITIES CORP.	4,074.000	274,439		283,500	311,819	(28,319)	0	0	(28,319)	0	283,500	0	(9,061)	(9,061)	2,561		L
929042-10-9	VORNADO REALTY TRUST REIT		03/01/2018	Spin Off	0.000	0		0	17,309	(17,309)	0	0	(17,309)	0	0	0	0	0	0		L
931142-10-3	WAL-MART		03/28/2018	S. G. COWEN SECURITIES CORP.	11,998.000	1,052,680		766,391	1,184,803	(418,411)	0	0	(418,411)	0	766,391	0	286,289	286,289	6,169		L
94106L-10-9	WASTE MANAGEMENT INC		03/28/2018	S. G. COWEN SECURITIES CORP.	1,835.000	152,577		91,686	158,361	(66,674)	0	0	(66,674)	0	91,686	0	60,890	60,890	853		L
948741-10-3	WEINGARTEN REALTY INVST REIT		02/22/2018	ADVANTUS CAPITAL MANAGEMENT	5,400.000	158,411		185,949	177,498	8,451	0	0	8,451	0	185,949	0	(27,538)	(27,538)	0		L
949746-10-1	WELLS FARGO & CO		03/28/2018	S. G. COWEN SECURITIES CORP.	51,739.000	2,661,910		2,768,440	3,139,005	(370,565)	0	0	(370,565)	0	2,768,440	0	(106,530)	(106,530)	20,178		L
95040Q-10-4	HEALTH CARE REIT WELLTOWER INC		03/29/2018	ADVANTUS CAPITAL MANAGEMENT	8,266.000	471,900		587,894	527,123	60,772	0	0	60,772	0	587,894	0	(115,995)	(115,995)	2,928		L
95082P-10-5	WESCO INTERNATIONAL INC		02/21/2018	Various	28,167.000	1,870,270		1,933,787	1,919,581	14,206	0	0	14,206	0	1,933,787	0	(63,517)	(63,517)	0		L
958102-10-5	WESTERN DIGITAL CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	9,328.000	846,683		626,655	741,856	(115,201)	0	0	(115,201)	0	626,655	0	220,028	220,028	4,664		L
958254-10-4	WESTERN GAS PARTNERS LP		03/29/2018	Various	164,192.000	7,879,224		6,015,357	7,895,993	(1,880,637)	0	0	(1,880,637)	0	6,015,357	0	1,863,867	1,863,867	146,667		L
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/29/2018	Various	11,934.000	390,130		461,067	0	0	0	0	0	0	461,067	0	(70,937)	(70,937)	0		L
959802-10-9	WESTERN UNION CO-W/I		03/28/2018	S. G. COWEN SECURITIES CORP.	20,375.000	390,987		444,326	387,329	56,997	0	0	56,997	0	444,326	0	(53,339)	(53,339)	3,871		L
963320-10-6	WHIRLPOOL CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	1,746.000	263,884		285,019	294,445	(9,426)	0	0	(9,426)	0	285,019	0	(21,135)	(21,135)	1,921		L
98310W-10-8	WYNDHAM WORLDWIDE		03/28/2018	S. G. COWEN SECURITIES CORP.	2,726.000	307,377		205,860	315,862	(110,002)	0	0	(110,002)	0	205,860	0	101,517	101,517	1,799		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
983919-10-1	XILINX INC		03/28/2018	S. G. COWEN SECURITIES CORP.	7,362.000	525,046		443,293	496,346	(53,054)	0	0	(53,054)	0	443,293	0	81,753	81,753	2,577		L
984121-60-8	XEROX CORP		03/28/2018	S. G. COWEN SECURITIES CORP.	12,203.000	351,682		291,471	355,717	(64,246)	0	0	(64,246)	0	291,471	0	60,211	60,211	3,051		L
988498-10-1	YUM! BRANDS INC		03/28/2018	S. G. COWEN SECURITIES CORP.	10,552.000	891,307		601,025	861,149	(260,124)	0	0	(260,124)	0	601,025	0	290,282	290,282	3,799		L
G29183-10-3	EATON CORP PLC		03/28/2018	S. G. COWEN SECURITIES CORP.	7,545.000	596,192		513,508	596,130	(82,622)	0	0	(82,622)	0	513,508	0	82,684	82,684	4,980		L
G491BT-10-8	INVESCO LTD		03/28/2018	S. G. COWEN SECURITIES CORP.	10,188.000	320,405		319,903	372,270	(52,366)	0	0	(52,366)	0	319,903	0	502	502	2,955		L
45833V-10-9	INTER PIPELINE LTD		02/06/2018	RBC/DAIN	51,053.000	1,052,553		928,964	1,051,372	(122,409)	0	0	(122,409)	0	928,964	0	123,589	123,589	(10,663)		U
493271-10-0	KEYERA CORP		03/15/2018	NAT BK FINANCIAL EQ	138,269.000	3,449,820		3,957,831	3,863,473	94,358	0	0	94,358	0	3,957,831	0	(508,011)	(508,011)	14,831		U
493271-10-0	KEYERA CORP		01/01/2018	Cash Adjustment	1.000	10		18	17	1	0	0	1	0	17	0	(7)	(7)	0		U
45833V-10-9	INTER PIPELINE LTD		01/01/2018	Cash Adjustment	0.000	4		4	4	(1)	0	0	(1)	0	3	0	1	1	0		U
493271-10-0	KEYERA CORP		01/19/2018	Cash Adjustment	0.000	8		9	9	1	0	0	1	0	9	0	(1)	(1)	0		U
45833V-10-9	INTER PIPELINE LTD		02/22/2018	Cash Adjustment	1.000	14		15	17	(2)	0	0	(2)	0	15	0	(1)	(1)	0		U
374825-20-6	GIBSON ENERGY INC		03/15/2018	NAT BK FINANCIAL EQ	234,274.000	2,841,201		3,022,736	0	0	0	0	0	0	3,022,736	0	(181,534)	(181,534)	0		U
008916-10-8	AGRIUM INC	A	01/02/2018	Taxable Exchange	107,402.000	13,112,954		9,028,436	12,351,230	(3,322,794)	0	0	(3,322,794)	0	9,028,436	0	4,084,517	4,084,517	93,997		L
021361-10-0	ALTAGAS LTD		03/02/2018	Various	45,998.000	933,882		1,041,438	581,518	(9,263)	0	0	(9,263)	0	1,041,439	0	(107,566)	(107,566)	0		U
021361-10-0	ALTAGAS LTD		01/24/2018	Cash Adjustment	1.000	26		28	15	0	0	0	0	0	28	0	(2)	(2)	0		U
67077M-10-8	NUTRIEN LTD COM	A	03/07/2018	Various	37,268.000	1,916,882		2,040,423	0	0	0	0	0	0	2,040,423	0	(123,542)	(123,542)	0		L
87971M-10-3	TELUS CORPORATION	A	03/15/2018	S. G. COWEN SECURITIES CORP.	36,423.000	1,305,734		769,234	1,379,339	(610,105)	0	0	(610,105)	0	769,234	0	536,501	536,501	0		L
3262R1-00-9	HOEGH LNG PARTNERS LP	D	01/10/2018	CREDIT SUISSE FIRST BOSTON	2,582.000	49,933		50,005	48,154	1,851	0	0	1,851	0	50,005	0	(72)	(72)	0		L
143658-30-0	CARNIVAL CRUISE UNIT	C	03/28/2018	S. G. COWEN SECURITIES CORP.	24,475.000	1,581,293		894,062	1,624,406	(730,344)	0	0	(730,344)	0	894,062	0	687,231	687,231	11,014		L
G1151C-10-1	ACCENTURE PLC-CL A	D	03/28/2018	S. G. COWEN SECURITIES CORP.	3,951.000	582,285		549,030	604,859	(55,829)	0	0	(55,829)	0	549,030	0	33,255	33,255	0		L
G37585-10-9	GASLOG LTD	D	03/21/2018	Various	124,671.000	2,571,160		2,319,537	1,898,014	(350,809)	0	0	(350,809)	0	2,319,537	0	251,624	251,624	5,511		L
H1467J-10-4	CHUBB LTD	D	03/28/2018	S. G. COWEN SECURITIES CORP.	6,642.000	918,102		885,168	970,595	(85,427)	0	0	(85,427)	0	885,168	0	32,934	32,934	4,716		L
Y09827-10-9	AVAGO TECHNOLOGIES LTD	D	03/28/2018	S. G. COWEN SECURITIES CORP.	3,992.000	944,685		1,037,082	1,025,545	11,537	0	0	11,537	0	1,037,082	0	(92,397)	(92,397)	6,986		L
Y2687W-10-8	GASLOG PARTNERS LP	D	03/29/2018	Various	140,426.000	3,293,610		3,390,496	3,475,544	(85,048)	0	0	(85,048)	0	3,390,496	0	(96,885)	(96,885)	60,691		L
Y62132-10-8	NAVIGATOR HOLDINGS LTD	D	03/29/2018	Various	101,070.000	1,168,057		662,009	995,540	(333,531)	0	0	(333,531)	0	662,009	0	506,048	506,048	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						257,015,266	XXX	224,256,482	237,468,473	(43,581,567)	0	0	(43,581,567)	0	224,256,481	0	32,758,769	32,758,769	2,127,425	XXX	XXX
112830-10-4	BROOKFIELD REAL ASSETS CLOSED END FUND		03/15/2018	Various	16,185.000	358,986		382,696	378,243	4,453	0	0	4,453	0	382,696	0	(23,710)	(23,710)	7,975		L
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		02/05/2018	ADVANTUS CAPITAL MANAGEMENT	1,700.000	29,013		23,317	28,237	(4,920)	0	0	(4,920)	0	23,317	0	5,696	5,696	0		L
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		02/20/2018	TOUCHSTONE SECURITIES	15,248.000	158,051		159,092	158,733	358	0	0	358	0	159,092	0	(1,041)	(1,041)	36		U
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		02/23/2018	TOUCHSTONE SECURITIES	17,275.000	147,295		144,913	148,047	(3,134)	0	0	(3,134)	0	144,913	0	2,381	2,381	319		U
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	1,359.000	60,172		48,559	58,980	(10,421)	0	0	(10,421)	0	48,559	0	11,613	11,613	0		U
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		02/20/2018	TOUCHSTONE SECURITIES	3,820.000	38,546		32,973	38,388	(5,415)	0	0	(5,415)	0	32,973	0	5,573	5,573	0		U
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		02/20/2018	TOUCHSTONE SECURITIES	2,072.000	59,973		51,543	58,292	(6,749)	0	0	(6,749)	0	51,543	0	8,430	8,430	0		U
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		02/20/2018	TOUCHSTONE SECURITIES	10,481.000	160,592		214,687	158,572	56,115	0	0	56,115	0	214,687	0	(54,095)	(54,095)	0		U
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	5,359.000	100,679		91,739	102,403	(10,665)	0	0	(10,665)	0	91,739	0	8,941	8,941	0		U
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	2,836.000	34,014		31,099	33,464	(2,365)	0	0	(2,365)	0	31,099	0	2,915	2,915	0		U
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		02/23/2018	TOUCHSTONE SECURITIES	22,232.000	348,442		413,368	323,694	89,674	0	0	89,674	0	413,368	0	(64,926)	(64,926)	0		U
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		02/20/2018	TOUCHSTONE SECURITIES	32,603.000	302,214		303,030	302,560	470	0	0	470	0	303,030	0	(815)	(815)	33		U
9299999. Subtotal - Common Stocks - Mutual Funds						1,797,977	XXX	1,897,016	1,789,613	107,401	0	0	107,401	0	1,897,016	0	(99,038)	(99,038)	8,363	XXX	XXX
9799997. Total - Common Stocks - Part 4						258,813,243	XXX	226,153,498	239,258,086	(43,474,166)	0	0	(43,474,166)	0	226,153,497	0	32,659,731	32,659,731	2,135,788	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						258,813,243	XXX	226,153,498	239,258,086	(43,474,166)	0	0	(43,474,166)	0	226,153,497	0	32,659,731	32,659,731	2,135,788	XXX	XXX
9899999. Total - Preferred and Common Stocks						259,738,188	XXX	227,142,774	240,247,362	(43,474,166)	0	0	(43,474,166)	0	227,142,773	0	32,595,400	32,595,400	2,141,576	XXX	XXX
9999999 - Totals						508,364,111	XXX	465,700,509	426,519,961	(43,474,166)	413,484	0	(43,060,682)	0	465,272,789	0	43,091,308	43,091,308	5,619,126	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues..... 20

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		0.00				447		447	447						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX
1449999 - Totals										0	0	0	447	XXX	447	447	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	447		447	447		447		
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			0	447	0	447	447	0	447	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				447	0						

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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			93,889,914	93,889,914	04/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				93,889,914	93,889,914	XXX
9999999 - Totals				93,889,914	93,889,914	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 31,841,995 Book/Adjusted Carrying Value $ 31,841,995
2. Average balance for the year Fair Value $ 71,540,840 Book/Adjusted Carrying Value $ 71,540,840
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 44,789,382 NAIC 2 $ 49,100,532 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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 Flt % Due 2/15/2028 JAJO15		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
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	1,298,413	1,300,521	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,298,413	1,300,521	XXX
1099999. Total - All Other Government Bonds				1,298,413	1,300,521	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
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	354,446	355,874	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,100,788	1,100,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO22		1FE	1,100,239	1,100,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	2,226,286	2,235,262	11/30/2018
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,402,962	2,404,574	04/15/2018
05565Q-CG-1	BP CAPITAL MARKETS 2.241% Due 9/26/2018 MS26		1FE	1,398,359	1,399,645	09/26/2018
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	880,195	880,641	03/15/2019
06367T-JW-1	BANK OF MONTREAL 1.35% Due 8/28/2018 FA28		1FE	1,393,987	1,396,577	08/28/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 AO15		1FE	798,880	801,727	10/15/2018
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.15% Due 8/15/2018 FA15		1FE	2,089,834	2,090,260	08/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	3,093,307	3,099,558	07/20/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	2,299,253	2,300,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	3,695,923	3,700,000	09/18/2019
19828O-AB-5	COLUMBIA PIPELINE GROUP 2.45% Due 6/1/2018 JD1		2FE	3,996,640	4,002,251	06/01/2018
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 AO27		1FE	7,747,094	7,749,338	04/27/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,502,484	1,502,665	09/19/2019
256677-AB-1	DOLLAR GENERAL CORP 1 7/8% Due 4/15/2018 AO15		2FE	2,449,120	2,450,027	04/15/2018
26441C-AK-1	DUKE ENERGY 2.1% Due 6/15/2018 JD15		2FE	499,494	500,149	06/15/2018
268789-AA-2	E.ON INTL FINANCE BV 5.8% Due 4/30/2018 AO30		2FE	1,252,670	1,253,914	04/30/2018
29273R-BH-1	ENERGY TRANSFER PARTNERS 2 1/2% Due 6/15/2018 JD15		2FE	1,049,601	1,050,793	06/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	2,686,210	2,690,893	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,005,366	2,007,535	05/15/2018
37045X-AB-2	GENERAL MOTORS FINL CO 6 3/4% Due 6/1/2018 JD1		2FE	855,456	856,695	06/01/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,500,252	1,500,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,499,412	1,500,000	09/20/2019
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	3,253,260	3,264,523	10/05/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 AO30		2FE	388,855	389,738	10/30/2018
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	1,114,416	1,118,507	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	6,500,000	6,500,000	01/01/2033
59018Y-N6-4	MERRILL BAC 6 7/8% Due 4/25/2018 AO25		1FE	1,173,117	1,173,850	04/25/2018
59217G-BQ-1	MET LIFE GLOB 1.95% Due 12/3/2018 JD3		1FE	647,312	650,391	12/03/2018
61166W-AM-3	MONSANTO CO 1.85% Due 11/15/2018 MN15		2FE	994,948	994,457	11/15/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4 1/4% Due 7/1/2018 JD1		1FE	321,251	321,807	07/01/2018
65339K-AJ-9	NEXTERA ENERGY CAPITAL 1.649% Due 9/1/2018 MS1		2FE	892,775	895,893	09/01/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	2,701,385	2,700,000	03/07/2019
664397-AJ-5	NORTHEAST UTILITIES 1.45% Due 5/1/2018 MN1		2FE	1,119,049	1,119,615	05/01/2018
667752-AB-5	NORTHWEST PIPELINE LLC 6.05% Due 6/15/2018 JD15		2FE	1,609,126	1,611,836	06/15/2018
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		1FE	1,200,142	1,200,000	04/15/2019
75625Q-AA-7	RECKITT BENCKISER TSY 2 1/8% Due 9/21/2018 MS21		1FE	997,446	1,001,176	09/21/2018
760759-AL-4	REPUBLIC SERVICES INC 3.8% Due 5/15/2018 MN15		2FE	3,329,219	3,332,587	05/15/2018
761713-BC-9	REYNOLDS AMERICAN INC 2.3% Due 6/12/2018 JD12		2FE	1,178,824	1,180,750	06/12/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	1,350,000	1,350,000	07/15/2019
82620K-AB-9	SIEMENS 1.45% Due 5/25/2018 MN25		1FE	1,797,457	1,798,942	05/25/2018
84756N-AC-3	SPECTRA ENERGY PARTNERS LP 2.95% Due 9/25/2018 MS25		2FE	1,370,889	1,375,635	09/25/2018
853254-AU-4	STANDARD CHARTERED 1.7% Due 4/17/2018 AO17		1FE	1,899,616	1,899,802	04/17/2018
867914-BF-9	SUNTRUST BANKS INC 2.35% Due 11/1/2018 MN1		2FE	998,549	998,234	11/01/2018
89114Q-AM-0	TORONTO DOMINION BANK 2 5/8% Due 9/10/2018 MS10		1FE	3,001,596	3,008,250	09/10/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	811,072	814,033	08/15/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	2,800,000	2,800,000	04/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				99,628,559	99,728,404	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	6,175,020	6,181,563	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				6,175,020	6,181,563	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				105,803,579	105,909,966	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				125,268,455	125,370,408	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				15,075,020	15,081,563	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				140,343,475	140,451,971	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			77,129	77,129	
000000-00-0	Key Bank Money Market Account			29,633	29,633	
000000-00-0	BB&T Bank Money Market Account			80,446	80,446	
000000-00-0	Key Bank VMDA			8,505,513	8,505,513	
9099999. Total - Cash (Schedule E Part 1 type)				8,692,722	8,692,722	XXX
	AVERY CP 2.17% Due 4/2/2018 At Mat			4,848,920	4,848,831	04/02/2018
	CATHOLIC HEALTH INITIATV CP 2 1/2% Due 4/6/2018 At Mat			9,996,078	9,993,056	04/06/2018
	CATHOLIC HEALTH INITIATV CP 1.81% Due 4/11/2018 At Mat			4,397,156	4,388,083	04/11/2018
	KANSAS CITY POWER & LT CP 2.3% Due 4/2/2018 At Mat			3,999,109	3,998,978	04/02/2018
	KROGER CO CP 2.2% Due 4/2/2018 At Mat			4,598,876	4,598,876	04/02/2018
	MDU RESOURCES CP 2.2% Due 4/2/2018 At Mat			5,398,680	5,398,680	04/02/2018
	NSTAR ELECTRIC CP 1.7% Due 4/6/2018 At Mat			4,998,039	4,998,111	04/06/2018
	SAN DIEGO GAS & ELEC CO CP 1.82% Due 4/4/2018 At Mat			3,498,976	3,498,761	04/04/2018
	SIMON PROPERTY GRP LP CP 1.76% Due 4/9/2018 At Mat			1,699,075	1,698,920	04/09/2018
	SINOPEC CP 1.95% Due 4/10/2018 At Mat			9,994,117	9,992,417	04/10/2018
	SPECTRA ENERGY PARTNERS CP 2 1/4% Due 4/5/2018 At Mat			4,998,026	4,997,813	04/05/2018
	UNITEDHEALTH GROUP INC CP 1.79% Due 4/2/2018 At Mat			4,998,892	4,996,515	04/02/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			83,395	83,395	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				63,509,339	63,492,435	XXX
9999999 - Totals				212,545,536	212,637,127	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 29,806,014 — Book/Adjusted Carrying Value $ 29,869,591
2. Average balance for the year — Fair Value $ 224,352,911 — Book/Adjusted Carrying Value $ 225,144,444

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(35,195,127)	15,161,102	16,071,191	XXX
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC					15,172,517	15,195,710	15,204,847	XXX
FIFTH THIRD BANK ..... CINCINNATI, OH					15,987,684	40,911,204	7,964,268	XXX
HUNTINGTON BANK ..... COLUMBUS, OH					8,121,008	8,129,247	8,136,710	XXX
JP MORGAN/CHASE ..... NEW YORK, NY					116,844	162,160	574,632	XXX
KEYCORP (KEY BANK) ..... CLEVELAND, OH					8,601,866	8,549,774	8,563,384	XXX
PNC BANK ..... CINCINNATI, OH					(32,861,096)	(37,568,736)	(36,628,651)	XXX
US BANK ..... CINCINNATI, OH					3,756,063	3,761,965	3,751,686	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			423,181	443,339	444,712	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(15,877,060)	54,745,765	24,082,779	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(15,877,060)	54,745,765	24,082,779	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	13,242	15,281	24,066	XXX
0599999. Total - Cash	XXX	XXX	0	0	(15,863,818)	54,761,046	24,106,845	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
	ANTHEM INC CP		03/26/2018	2.200	04/02/2018	4,997,861	1,833	0
	AVERY CP		03/29/2018	2.170	04/02/2018	4,848,831	877	0
	CABOT CORP CP		03/29/2018	2.250	04/02/2018	4,598,850	863	0
	CATHOLIC HEALTH INITIATV CP		03/27/2018	2.500	04/06/2018	14,989,583	5,208	0
	CATHOLIC HEALTH INITIATV CP		02/16/2018	1.950	04/11/2018	4,388,083	9,533	0
	CHUGACH ELECTRIC ASSN CP		03/28/2018	2.250	04/04/2018	4,997,813	1,250	0
	KANSAS CITY POWER & LT CP		03/29/2018	2.300	04/02/2018	7,997,956	1,533	0
	KROGER CO CP		03/29/2018	2.200	04/02/2018	4,598,876	843	0
	MDU RESOURCES CP		03/29/2018	2.200	04/02/2018	5,398,680	990	0
	NSTAR ELECTRIC CP		03/29/2018	1.700	04/06/2018	4,998,111	708	0
	OGLETHORPE POWER CORP CP		03/28/2018	2.250	04/05/2018	3,998,000	1,000	0
	POM CP		03/29/2018	2.250	04/02/2018	1,999,500	375	0
	SAN DIEGO GAS & ELEC CO CP		03/28/2018	1.820	04/04/2018	3,498,761	708	0
	SIMON PROPERTY GRP LP CP		03/27/2018	1.760	04/09/2018	1,698,920	416	0
	SINOPEC CP		03/27/2018	1.950	04/10/2018	9,992,417	2,708	0
	SPECTRA ENERGY PARTNERS CP		03/29/2018	2.250	04/05/2018	4,997,813	938	0
	UNITEDHEALTH GROUP INC CP		03/20/2018	1.930	04/02/2018	4,996,515	3,217	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						92,996,570	33,000	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						92,996,570	33,000	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						92,996,570	33,000	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						92,996,570	33,000	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/26/2013	0.000	XXX	50,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		03/29/2018	0.000	XXX	6,356,899	0	(7,536)
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						6,406,899	0	(7,536)
8899999 - Total Cash Equivalents						99,403,469	33,000	(7,536)