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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

James Howard Acton Jr., VP	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, Sr 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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,102,225,845	0	10,102,225,845	9,756,707,117
2.	Stocks:				
	2.1 Preferred stocks	21,051,214	0	21,051,214	21,051,213
	2.2 Common stocks	475,614,343	125,454,014	350,160,329	350,037,349
3.	Mortgage loans on real estate:				
	3.1 First liens	907,439,745	0	907,439,745	881,408,387
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 29,588,098), cash equivalents ($ 213,304,946) and short-term investments ($ 0)	242,893,044	0	242,893,044	289,040,330
6.	Contract loans (including $ .... premium notes)	32,939,690	0	32,939,690	33,330,921
7.	Derivatives	637,347	0	637,347	727,767
8.	Other invested assets	252,269,934		252,269,934	246,426,582
9.	Receivables for securities	8,455,763	0	8,455,763	9,931,380
10.	Securities lending reinvested collateral assets	25,732,506	0	25,732,506	17,838,648
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,069,259,431	125,454,014	11,943,805,417	11,606,499,694
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	96,224,235	0	96,224,235	83,162,707
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,011,262	0	1,011,262	1,256,337
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,613,553		19,613,553	20,075,524
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,102,734	0	2,102,734	878,145
	16.2 Funds held by or deposited with reinsured companies		0	0	621,099,471
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	44,681,355	0	44,681,355	36,736,246
19.	Guaranty funds receivable or on deposit	889,425	0	889,425	921,206
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable	1,814,372	25,487	1,788,885	16,783
25.	Aggregate write-ins for other than invested assets	12,016,723	1,530,608	10,486,115	10,623,130
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,247,613,090	127,010,109	12,120,602,981	12,381,269,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,608,816	0	70,608,816	71,185,483
28.	Total (Lines 26 and 27)	12,318,221,906	127,010,109	12,191,211,797	12,452,454,726
	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.	CSV of Company Owned Life Insurance	10,486,115	0	10,486,115	10,623,130
2502.	Disallowed IMR	1,530,608	1,530,608	0	
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,016,723	1,530,608	10,486,115	10,623,130

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 9,154,792,374 less $ included in Line 6.3 (including $ Modco Reserve)	9,154,792,374	9,525,192,031
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3. Liability for deposit-type contracts (including $ Modco Reserve)	1,258,897,494	1,233,365,702
4. Contract claims:		
4.1 Life	16,368,729	25,451,719
4.2 Accident and health		
5. Policyholders' dividends $ and coupons $ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)		
6.2 Dividends not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	426,019	353,065
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,710,922 ceded	1,710,922	1,324,759
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 1,144,658 , accident and health $ and deposit-type contract funds $	1,144,658	1,259,346
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	785,000	785,000
13. Transfers to Separate Accounts due or accrued (net) (including $ (89,283) accrued for expense allowances recognized in reserves, net of reinsured allowances)	88,252	379,877
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,056,710	3,326,722
15.1 Current federal and foreign income taxes, including $ 705,264 on realized capital gains (losses)	3,884,227	9,226,147
15.2 Net deferred tax liability		
16. Unearned investment income	861,634	911,948
17. Amounts withheld or retained by company as agent or trustee	754,355	521,234
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	6,231,514	13,389,030
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	149,047,680	152,005,133
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	14,897,223	17,349,712
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	19,237,585	38,773,719
24.10 Payable for securities lending	508,017,012	375,533,027
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	1,449,562	1,564,780
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,140,650,950	11,400,712,951
27. From Separate Accounts Statement	70,608,816	71,185,483
28. Total liabilities (Lines 26 and 27)	11,211,259,766	11,471,898,434
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	827,408,064	827,408,064
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	150,043,967	150,648,228
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)	977,452,031	978,056,292
38. Totals of Lines 29, 30 and 37	979,952,031	980,556,292
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,191,211,797	12,452,454,726
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	962,052	941,082
2502. Unfunded Commitment to Low Income Housing Tax Credit Property	287,510	423,698
2503. Payable for Collateral on Derivatives	200,000	200,000
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,449,562	1,564,780
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	(183,126,040)	184,621,114	1,177,882,614
2.	Considerations for supplementary contracts with life contingencies	2,267,987	795,567	3,059,338
3.	Net investment income	114,642,425	116,983,675	462,645,667
4.	Amortization of Interest Maintenance Reserve (IMR)	(137,132)	(840,510)	(798,738)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	221,312	143,308	803,938
	8.2 Charges and fees for deposit-type contracts	480	517	2,143
	8.3 Aggregate write-ins for miscellaneous income	(133,741)	8,184,499	30,653,439
9.	Totals (Lines 1 to 8.3)	(66,264,709)	309,888,170	1,674,248,401
10.	Death benefits	19,456,910	47,643,599	182,815,396
11.	Matured endowments (excluding guaranteed annual pure endowments)	377,199	493,405	2,190,330
12.	Annuity benefits	70,478,188	66,476,881	247,303,463
13.	Disability benefits and benefits under accident and health contracts	599,455	629,721	2,485,170
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	158,435,207	157,729,997	649,810,764
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,516,871	7,572,320	35,042,251
18.	Payments on supplementary contracts with life contingencies	801,954	794,768	3,292,666
19.	Increase in aggregate reserves for life and accident and health contracts	(370,532,747)	(89,080,688)	213,961,039
20.	Totals (Lines 10 to 19)	(111,866,963)	192,260,003	1,336,901,079
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,268,776	8,583,815	41,243,586
22.	Commissions and expense allowances on reinsurance assumed	0	458,044	2,142,405
23.	General insurance expenses	22,712,558	23,833,404	100,749,621
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,377,964	2,965,163	9,465,438
25.	Increase in loading on deferred and uncollected premiums	313,605	(167,889)	184,575
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(573,040)	47,128,761	45,524,146
27.	Aggregate write-ins for deductions	2,759,424	1,400,462	7,385,954
28.	Totals (Lines 20 to 27)	(67,007,676)	276,461,763	1,543,596,804
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	742,967	33,426,407	130,651,597
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	742,967	33,426,407	130,651,597
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,178,963	11,323,132	54,843,470
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)	(2,435,996)	22,103,275	75,808,127
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 173,333 (excluding taxes of $ 531,931 transferred to the IMR)	(3,643,113)	279,506	(5,986,881)
35.	Net income (Line 33 plus Line 34)	(6,079,109)	22,382,781	69,821,246
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	980,556,292	1,092,838,077	1,092,838,077
37.	Net income (Line 35)	(6,079,109)	22,382,781	69,821,246
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,327,410)	1,636,660	(2,335,992)	50,362,397
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	6,617,699	2,923,263	(11,601,123)
41.	Change in nonadmitted assets	(5,736,964)	(3,454,362)	(50,343,889)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0		(2,717,287)
44.	Change in asset valuation reserve	2,957,453	7,457,666	(3,903,129)
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		36,100,000
	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	0		(200,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(604,261)	26,973,356	(112,281,785)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	979,952,031	1,119,811,433	980,556,292
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	3,273	3,397	12,133
08.302.	Company Owned Life Insurance	(137,014)	291,690	1,124,426
08.303.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	0	7,889,412	29,516,880
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)	(133,741)	8,184,499	30,653,439
2701.	Securities Lending Interest Expense	1,940,626	718,853	4,651,173
2702.	Pension Expense	816,960	681,609	2,734,781
2703.	Miscellaneous Expense	1,838	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,759,424	1,400,462	7,385,954
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	440,707,813	186,142,564	1,181,483,621
2.	Net investment income	112,329,502	119,174,643	512,223,764
3.	Miscellaneous income	225,066	9,647,024	33,747,580
4.	Total (Lines 1 to 3)	553,262,381	314,964,231	1,727,454,965
5.	Benefit and loss related payments	268,454,110	283,776,683	1,121,706,287
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(281,415)	47,156,708	44,967,457
7.	Commissions, expenses paid and aggregate write-ins for deductions	46,429,168	37,098,011	160,465,463
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 705,264 tax on capital gains (losses)	9,226,147	647,103	52,816,045
10.	Total (Lines 5 through 9)	323,828,010	368,678,505	1,379,955,252
11.	Net cash from operations (Line 4 minus Line 10)	229,434,371	(53,714,274)	347,499,713
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	487,525,607	715,534,801	2,723,422,680
	12.2 Stocks	1,427,265	4,384,446	35,283,374
	12.3 Mortgage loans	7,966,585	4,507,191	60,377,467
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,829,882	364,885	2,231,925
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,144	3,453	(1,365)
	12.7 Miscellaneous proceeds	1,551,080	41,930,626	16,549,092
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	500,303,563	766,725,402	2,837,863,173
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	846,936,898	593,878,389	2,441,628,209
	13.2 Stocks	4,118,498	19,083,929	159,492,949
	13.3 Mortgage loans	34,000,000	6,783,142	120,518,482
	13.4 Real estate	0	0	0
	13.5 Other invested assets	10,666,106	1,107,790	3,902,668
	13.6 Miscellaneous applications	27,429,992	26,248,827	24,295,129
	13.7 Total investments acquired (Lines 13.1 to 13.6)	923,151,494	647,102,077	2,749,837,437
14.	Net increase (or decrease) in contract loans and premium notes	(391,231)	(627,513)	(2,138,666)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(422,456,700)	120,250,838	90,164,402
	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	36,100,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	25,531,792	(99,623,843)	(228,090,659)
	16.5 Dividends to stockholders	0	0	200,000,000
	16.6 Other cash provided (applied)	121,343,251	56,380,379	149,191,202
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	146,875,043	(43,243,464)	(242,799,457)
	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)	(46,147,286)	23,293,099	194,864,658
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	289,040,330	94,175,672	94,175,672
	19.2 End of period (Line 18 plus Line 19.1)	242,893,044	117,468,771	289,040,330

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	63,232,782	59,046,581	249,897,616
3.	Ordinary individual annuities	338,071,145	57,245,947	477,488,571
4.	Credit life (group and individual)			0
5.	Group life insurance		48,000,000	48,000,000
6.	Group annuities	42,506,184	80,000	337,251,463
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	443,810,111	164,372,528	1,112,637,650
12.	Deposit-type contracts	829,181,654	767,889,273	3,081,731,768
13.	Total	1,272,991,765	932,261,801	4,194,369,418
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(6,079,109)	69,821,246
(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	(6,079,109)	69,821,246
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	979,952,031	980,556,292
(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	979,952,031	980,556,292

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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
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	19,700,422
2. 12 Months or Longer	9,389,132
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,422,217,466
2. 12 Months or Longer	213,199,893

(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 $506.0 million.

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 (LIHTC) 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	637,348	—	637,348

* 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.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $1,500.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	14,942,945	14,942,945	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,055	38,320,055	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	53,263,000	53,263,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,500,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	14,820,067	14,820,067	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	38,320,033	38,320,033	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	53,140,100	53,140,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,800,000,000	XXX	XXX

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

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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	14,942,945	14,942,945	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	1,419,999,129	1,409,966,151	1,222,392,257
2. Current Year General Account Total Collateral Pledged	1,419,999,129	1,409,966,151	1,222,392,257
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,498,490,433	1,467,991,805	1,202,296,177

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	1,456,891,410	1,442,391,263	1,197,207,257
2. Current Year General Account Maximum Collateral Pledged	1,456,891,410	1,442,391,263	1,197,207,257
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,679,238,202	1,634,077,630	1,458,393,443

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,222,392,257	1,222,392,257	—	1,207,628,966
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,222,392,257	1,222,392,257	—	1,207,628,966
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,202,296,177	1,202,296,177	—	1,185,154,500
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,202,296,177	1,202,296,177	—	1,185,154,500

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	1,222,392,257	1,222,392,257	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,222,392,257	1,222,392,257	—

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 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: RMBS	—	1,788,892	—	1,788,892	—
Bonds: Exchange traded funds	31,618,500	—	—	31,618,500	—
Common stock: Unaffiliated	269,639,896	—	—	269,639,896	—
Common stock: Mutual funds	25,859,887	—	—	25,859,887	—
Derivative assets: Credit default swaps	—	602,778	—	602,778	—
Derivative assets: Stock warrants	—	34,569	—	34,569	—
Separate account assets *	42,792,579	25,498,658	—	68,291,237	—
Total assets at fair value	369,910,862	27,924,897	—	397,835,759	—

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

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

(2) Not applicable.

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	10,247,182,706	10,102,225,845	34,134,746	9,878,567,372	334,480,588		—
Common stock: Unaffiliated**	322,902,896	322,902,896	322,902,896	—	—		—
Common stock: Mutual funds	25,859,887	25,859,887	25,859,887	—	—		—
Preferred stock	22,337,599	21,051,214	—	9,449,684	12,887,915		—
Mortgage loans	913,943,534	907,439,745	—	—	913,943,534		—
Cash, cash equivalents, & short-term investments	242,959,087	242,893,044	242,959,087	—	—		—
Other invested assets: Surplus notes	39,746,465	33,523,686	—	39,746,465	—		—
Securities lending reinvested collateral assets	25,732,506	25,732,506	25,732,506	—	—		—
Derivative assets	637,347	637,347	—	637,347	—		—
Separate account assets	70,629,438	70,608,816	44,592,396	26,037,042	—		—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,006,942,615)	(7,830,298,579)	—	—	(8,006,942,615)		—
Derivative liabilities	(238,999)	—	—	—	(238,999)		—
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—		—
Separate account liabilities *	(2,410,353)	(2,365,959)	—	—	(2,410,353)		—
Securities lending liability	(508,017,012)	(508,017,012)	—	(508,017,012)	—		—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.

**Includes FHLB common stock which is held at cost.

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

Debt Securities, 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 included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

Mortgage Loans

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

Derivative Instruments

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

D. Not applicable.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance.

On January 1, 2018, a reinsurance agreement with Reinsurance Group of America (RGA) was recaptured with no impact to net income or surplus. The recapture resulted in a reduction of both assets and liabilities of $621.1 million; on the Summary of Operations, the recapture resulted in a $621.1 million premium reversal - in the premium and annuity considerations line - which was offset by a $611.3 million reserve release - in the increase in aggregate reserves line - and a $9.8 million adjustment for incurred, but not reported, amounts in the death benefits line.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. 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 [ ] No [X]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 29,061,701

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	$ 120,221,310	$ 126,851,560
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 180,527,396	$ 178,635,873
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 300,748,706	$ 305,487,433
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 505,995,987

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 506,126,942

16.3 Total payable for securities lending reported on the liability page. $ 508,017,012

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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	$ 898,067,122
	1.14 Total Mortgages in Good Standing	$ 898,067,122
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 9,372,623
	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)	$ 907,439,745
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
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 - 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	256,854	4,401,505			4,658,359	
2.	Alaska	AK	N	15,933				15,933	
3.	Arizona	AZ	L	256,711	8,931,540			9,188,251	
4.	Arkansas	AR	L	74,575	4,634,017			4,708,592	
5.	California	CA	L	1,844,670	36,939,277			38,783,947	2,283,167
6.	Colorado	CO	L	404,086	6,482,841			6,886,927	
7.	Connecticut	CT	L	264,834	8,180,256			8,445,090	
8.	Delaware	DE	L	214,155	605,810			819,965	
9.	District of Columbia	DC	L	188,249	226,844			415,093	
10.	Florida	FL	L	3,382,812	26,509,308			29,892,120	594,635
11.	Georgia	GA	L	385,874	9,933,060			10,318,934	
12.	Hawaii	HI	L	233,618	1,398,880			1,632,498	
13.	Idaho	ID	L	40,758	589,402			630,160	
14.	Illinois	IL	L	3,445,542	13,352,503			16,798,045	
15.	Indiana	IN	L	5,205,439	3,305,535			8,510,974	
16.	Iowa	IA	L	46,218	790,342			836,560	
17.	Kansas	KS	L	184,793	2,335,145			2,519,938	
18.	Kentucky	KY	L	2,969,132	3,309,996			6,279,128	
19.	Louisiana	LA	L	1,461,853	8,547,505			10,009,358	
20.	Maine	ME	N	4,845				4,845	
21.	Maryland	MD	L	1,517,315	3,357,696			4,875,011	
22.	Massachusetts	MA	L	277,717	21,778,111			22,055,828	432,700
23.	Michigan	MI	L	2,697,076	11,786,028			14,483,104	
24.	Minnesota	MN	L	637,159	20,458,344			21,095,503	
25.	Mississippi	MS	L	513,614	3,932,016			4,445,630	
26.	Missouri	MO	L	1,120,226	8,017,121			9,137,347	
27.	Montana	MT	L	8,975	443,941			452,916	
28.	Nebraska	NE	L	18,239	1,379,393			1,397,632	
29.	Nevada	NV	L	106,309	958,440			1,064,749	
30.	New Hampshire	NH	N	2,310				2,310	
31.	New Jersey	NJ	L	513,899	14,545,895			15,059,794	
32.	New Mexico	NM	L	56,146	2,309,718			2,365,864	
33.	New York	NY	N	40,990	450			41,440	
34.	North Carolina	NC	L	4,316,359	12,740,991			17,057,350	120,028
35.	North Dakota	ND	L	3,845				3,845	
36.	Ohio	OH	L	17,206,893	43,790,538			60,997,431	825,085,000
37.	Oklahoma	OK	L	205,012	7,155,062			7,360,074	300,000
38.	Oregon	OR	L	44,426	2,158,693			2,203,119	
39.	Pennsylvania	PA	L	7,355,729	12,073,519			19,429,248	
40.	Rhode Island	RI	N	2,313				2,313	
41.	South Carolina	SC	L	526,228	9,048,839			9,575,067	227,892
42.	South Dakota	SD	L	8,558	323,898			332,456	
43.	Tennessee	TN	L	933,415	4,897,936			5,831,351	
44.	Texas	TX	L	1,193,743	23,489,835			24,683,578	
45.	Utah	UT	L	177,678	4,977,006			5,154,684	
46.	Vermont	VT	L	2,669	50,045			52,714	
47.	Virginia	VA	L	438,324	10,904,245			11,342,569	
48.	Washington	WA	L	93,503	5,682,477			5,775,980	
49.	West Virginia	WV	L	837,708	1,464,365			2,302,073	
50.	Wisconsin	WI	L	869,660	11,302,253			12,171,913	138,232
51.	Wyoming	WY	L	7,996	1,076,708			1,084,704	
52.	American Samoa	AS	N					0	
53.	Guam	GU	L	584				584	
54.	Puerto Rico	PR	N	1,306				1,306	
55.	U.S. Virgin Islands	VI	N	335				335	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N					0	
58.	Aggregate Other Aliens	OT	XXX	1,311	0	0	0	1,311	0
59.	Subtotal		XXX	62,618,521	380,577,329	0	0	443,195,850	829,181,654
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	614,261				614,261	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	63,232,782	380,577,329	0	0	443,810,111	829,181,654
96.	Plus Reinsurance Assumed		XXX	(336,801,963)	(284,297,515)			(621,099,478)	
97	Totals (All Business)		XXX	(273,569,181)	96,279,814	0	0	(177,289,367)	829,181,654
98.	Less Reinsurance Ceded		XXX	4,969,306				4,969,306	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(278,538,487)	96,279,814	0	0	(182,258,673)	829,181,654
	DETAILS OF WRITE-INS								
58001.	MEX Mexico		XXX	1,311				1,311	
58002.			XXX						
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	1,311	0	0	0	1,311	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 47

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 10

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	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	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	UDP	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	DS	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	DS	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	RE	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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] — 9 2 6 2 2 2 0 1 8 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 2 6 2 2 2 0 1 8 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 2 6 2 2 2 0 1 8 4 4 5 0 0 0 0 1
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 9 2 6 2 2 2 0 1 8 4 4 6 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 2 6 2 2 2 0 1 8 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 9 2 6 2 2 2 0 1 8 4 4 8 0 0 0 0 1
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 9 2 6 2 2 2 0 1 8 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	881,408,388	821,277,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	34,000,000	105,800,000
	2.2 Additional investment made after acquisition		14,718,482
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	7,966,585	60,377,467
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,057	10,236
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)	907,439,746	881,408,388
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	907,439,746	881,408,388
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	907,439,746	881,408,388

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	246,426,583	236,263,420
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,196,780	82,080
	2.2 Additional investment made after acquisition	5,333,138	3,517,948
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(2,846,842)	8,856,943
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	1,829,882	2,231,925
8.	Deduct amortization of premium and depreciation	9,843	39,522
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		22,360
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	252,269,934	246,426,583
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	252,269,934	246,426,583

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,246,343,710	10,422,709,217
2.	Cost of bonds and stocks acquired	851,055,396	2,601,121,158
3.	Accrual of discount	897,014	7,428,862
4.	Unrealized valuation increase (decrease)	2,371,306	18,176,471
5.	Total gain (loss) on disposals	1,896,878	12,160,106
6.	Deduct consideration for bonds and stocks disposed of	488,952,872	2,758,706,054
7.	Deduct amortization of premium	10,870,025	44,845,178
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	3,850,000	11,700,872
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)	10,598,891,407	10,246,343,710
12.	Deduct total nonadmitted amounts	125,454,014	118,548,026
13.	Statement value at end of current period (Line 11 minus Line 12)	10,473,437,393	10,127,795,684

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,102,186,365	834,230,334	693,724,592	72,160,982	6,314,853,089			6,102,186,365
2. NAIC 2 (a)	3,119,754,080	3,611,118,247	3,498,074,148	(126,397,411)	3,106,400,768			3,119,754,080
3. NAIC 3 (a)	436,621,882	46,260,813	17,873,859	53,820,371	518,829,207			436,621,882
4. NAIC 4 (a)	279,798,649	70,788,314	26,067,674	(21,752,349)	302,766,940			279,798,649
5. NAIC 5 (a)	34,607,084	2,528,927	13,111,518	7,070,676	31,095,169			34,607,084
6. NAIC 6 (a)	7,273,715	0	7,069	(21,248)	7,245,398			7,273,715
7. Total Bonds	9,980,241,775	4,564,926,635	4,248,858,860	(15,118,979)	10,281,190,571	0	0	9,980,241,775
PREFERRED STOCK								
8. NAIC 1	15,336,390				15,336,390			15,336,390
9. NAIC 2	3,593,186				3,593,186			3,593,186
10. NAIC 3	2,121,638				2,121,638			2,121,638
11. NAIC 4	0				0			
12. NAIC 5	0				0			
13. NAIC 6	0				0			
14. Total Preferred Stock	21,051,214	0	0	0	21,051,214	0	0	21,051,214
15. Total Bonds and Preferred Stock	10,001,292,989	4,564,926,635	4,248,858,860	(15,118,979)	10,302,241,785	0	0	10,001,292,989

(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 $ 118,175,981 ; NAIC 2 $ 67,780,912 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

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	38,131,887
2. Cost of short-term investments acquired		41,559,389
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		79,688,427
7. Deduct amortization of premium		2,849
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		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)	727,772
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(71,695)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(18,725)
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)	637,352
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	637,352

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
125896A*1	CMS Energy 125896BA7	2	15,000,000	15,432,768	15,336,796	10/27/2014	12/20/2019	Deutsche Bank	228,554	228,554	50185V-AA-1	LCCM 2014-909 A	1FM	15,204,214	15,108,242
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,224,973	15,045,250	10/23/2014	12/20/2019	Morgan Stanley	224,534	224,534	05544B-AA-5	BHMS 2014-ATLS	1FM	15,000,439	14,820,716
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,266,441	10,321,019	10/23/2014	12/20/2019	Morgan Stanley	149,690	149,690	91830M-AA-4	VNDO 2013-PENN A	1FM	10,116,751	10,171,330
9999999 - Totals				40,924,182	40,703,065	XXX	XXX	XXX	602,778	602,778	XXX	XXX	XXX	40,321,404	40,100,287

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	41,039,432							2	41,039,432
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	115,247	XXX		XXX		XXX		XXX	115,247
7. Ending Inventory	2	40,924,185	0	0	0	0	0	0	2	40,924,185

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	637,347	
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)		637,347
4.	Part D, Section 1, Column 5	637,347	
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	398,348	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		398,348
10.	Part D, Section 1, Column 8	637,347	
11.	Part D, Section 1, Column 9	(238,999)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	40,228,154	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	40,228,154	
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	231,100,299	37,440,662
2.	Cost of cash equivalents acquired	3,942,070,571	15,006,734,408
3.	Accrual of discount	0	118
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	6,585	14,071
6.	Deduct consideration received on disposals	3,959,872,509	14,813,088,960
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)	213,304,946	231,100,299
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	213,304,946	231,100,299

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001199	Kennesaw	GA		03/12/2018	4.050	12,600,000	0	18,000,000
0001200	Kennesaw	GA		03/12/2018	4.050	8,650,000	0	11,900,000
0001201	Kennesaw	GA		03/12/2018	4.050	12,750,000	0	17,925,000
0599999. Mortgages in good standing - Commercial mortgages-all other						34,000,000	0	47,825,000
0899999. Total Mortgages in good standing						34,000,000	0	47,825,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						34,000,000	0	47,825,000

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001094	Fremont	CA		08/17/2001		3,376,708	0	0	0	0	0	0	0	204,696	0	0	0
0001106	Germantown	TN		09/06/2002		7,662,676	0	0	0	0	0	0	0	79,277	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,536,031	0	0	0	0	0	0	0	33,936	0	0	0
0001112	Indianapolis	IN		12/19/2002		462,082	0	0	0	0	0	0	0	48,357	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,822,491	0	0	0	0	0	0	0	36,685	0	0	0
0001126	Austin	TX		09/24/2004		8,540,536	0	0	0	0	0	0	0	56,007	0	0	0
0001131	Austin	TX		10/25/2005		1,704,027	0	0	0	0	0	0	0	32,077	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,984,141	0	0	0	0	0	0	0	36,830	0	0	0
0001135	Bloomington	IN		03/22/2007		36,031,563	0	0	0	0	0	0	0	223,332	0	0	0
0001141	San Antonio	TX		04/09/2008		30,912,045	0	0	0	0	0	0	0	160,750	0	0	0
0001144	Owasso	OK		09/23/2008		7,229,774	0	0	0	0	0	0	0	54,780	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,509,571	0	0	0	0	0	0	0	82,665	0	0	0
0001151	Lorton	VA		09/28/2009		17,899,167	0	0	0	0	0	0	0	377,912	0	0	0
0001155	Melbourne	FL		07/08/2010		11,565,667	0	0	0	0	0	0	0	513,335	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,314,057	0	0	0	0	0	0	0	37,726	0	0	0
0001158	Orlando	FL		01/31/2011		6,757,629	0	0	0	0	0	0	0	83,425	0	0	0
0001160	West Valley	UT		04/28/2011		31,500,843	0	0	0	0	0	0	0	160,694	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,294,719	0	0	0	0	0	0	0	51,882	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,228,676	0	0	0	0	0	0	0	2,856,053	0	0	0
0001166	Puyallup	WA		02/24/2012		16,202,252	0	0	0	0	0	0	0	192,492	0	0	0
0001170	Austin	TX		03/29/2012		12,813,335	0	0	0	0	0	0	0	50,972	0	0	0
0001171	McCalla	AL		05/01/2012		26,068,819	0	0	0	0	0	0	0	140,407	0	0	0
0001173	American Canyon	CA		11/14/2012		35,076,015	0	0	0	0	0	0	0	269,269	0	0	0

STATEMENT AS OF MARCH 31, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001175	Destin	FL		01/03/2013		36,312,410	0	0	0	0	0	0	0	174,102	0	0	0
0001176	National City	CA		02/27/2013		9,599,084	0	0	0	0	0	0	0	71,009	0	0	0
0001177	South Attleboro	MA		07/22/2013		45,490,792	0	0	0	0	0	0	0	247,936	0	0	0
0001178	Lorton	VA		09/18/2013		6,831,260	0	0	0	0	0	0	0	47,862	0	0	0
0001179	Houston	TX		10/10/2013		20,900,798	0	0	0	0	0	0	0	164,330	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,862,761	0	0	0	0	0	0	0	11,557	0	0	0
0001181	Melbourne	FL		09/02/2014		1,661,289	0	0	0	0	0	0	0	49,360	0	0	0
0001182	Raleigh	NC		11/14/2014		25,088,107	0	0	0	0	0	0	0	91,666	0	0	0
0001183	Roseville	CA		11/20/2014		2,714,297	0	0	0	0	0	0	0	25,755	0	0	0
0001184	Greenville	SC		12/11/2014		13,802,550	0	0	0	0	0	0	0	48,748	0	0	0
0001185	Owings Mills	MD		01/29/2015		21,689,300	0	0	0	0	0	0	0	95,347	0	0	0
0001186	Rocky River	OH		02/10/2015		28,514,343	0	0	0	0	0	0	0	139,906	0	0	0
0001187	Newport	KY		03/17/2015		46,300,000	0	0	0	0	0	0	0	175,448	0	0	0
0001189	Cincinnati	OH		10/02/2015		10,067,413	0	0	0	0	0	0	0	49,332	0	0	0
0001190	Cincinnati	OH		10/02/2015		41,766,956	0	0	0	0	0	0	0	201,447	0	0	0
0001191	Greenville	SC		12/07/2015		25,809,608	0	0	0	0	0	0	0	100,345	0	0	0
0001193	Santa Monica	CA		06/30/2016		24,254,577	0	0	0	0	0	0	0	154,297	0	0	0
0001194	San Jose	CA		10/07/2016		44,006,512	0	0	0	0	0	0	0	218,365	0	0	0
0001196	Apex	NC		09/21/2017		13,961,007	0	0	0	0	0	0	0	59,003	0	0	0
0001198	Newport	KY		12/19/2017		10,700,000	0	0	0	0	0	0	0	57,210	0	0	0
0299999. Mortgages with partial repayments						741,825,888	0	0	0	0	0	0	0	7,966,584	0	0	0
0599999 - Totals						741,825,888	0	0	0	0	0	0	0	7,966,584	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		0	278,418		534,035	31.870
	31.87 % PARTNERSHIP INTEREST											
	LIMITED LIABILITY COMPANY											
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	278,418	0	534,035	XXX
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		5,000,000	5,000,000	0	0	0.000
	MPC NC 2017 Energy LP	Atlantga	GA	MPC NC 2017 Energy LP		07/31/2017		0	54,720	0	0	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								5,000,000	5,054,720	0	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7			AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	1	02/12/2018		196,780				
2399999. Surplus Debentures, etc - Unaffiliated								196,780	0	0	0	XXX
4499999. Total - Unaffiliated								5,196,780	5,333,138	0	534,035	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								5,196,780	5,333,138	0	534,035	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	02/06/2018	7,188,749					0		32,941	32,941			0	
	17.39% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/30/2011	03/16/2018	4,427,914					0		1,771,540	1,771,540			0	
	33.30% PARTNERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							11,616,663	0	0	0	0	0	0	1,804,481	1,804,481	0	0	0	0
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2018	19,724					0		19,724	19,724			0	
	LEXINGTON CAPITAL II LP	NEW YORK	NY	LEXINGTON CAPITAL II LP	04/08/1998	02/07/2018	5,676					0		5,676	5,676			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							25,400	0	0	0	0	0	0	25,400	25,400	0	0	0	0
4499999. Total - Unaffiliated							11,642,063	0	0	0	0	0	0	1,829,881	1,829,881	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,642,063	0	0	0	0	0	0	1,829,881	1,829,881	0	0	0	0

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)
36230U-YF-0	G2 4.673% 09/20/61		02/01/2018	Interest Capitalization		15,321	15,321	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2018	Interest Capitalization		25,802	25,802	0	1
38378N-5K-5	GNR 2014-73 IO 0.639% 04/16/56		02/08/2018	PERFORMANCE TRUST CAPITAL		1,830,483	0	9,634	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		03/01/2018	Interest Capitalization		11,632	11,632	0	1
38378X-W5-6	GNR 2014-186 IB 0.350% 04/16/50		02/27/2018	CREDIT SUISSE FIRST BOSTON		468,686	14,149,000	138	1
38378X-W6-4	GNR 2014-186 IC 0.450% 08/16/54		02/27/2018	CREDIT SUISSE FIRST BOSTON		631,395	12,472,000	156	1
38378X-ZB-0	GNR 2014-164 IB 0.450% 08/16/43		02/27/2018	CREDIT SUISSE FIRST BOSTON		253,088	9,528,000	119	1
38379K-4K-1	GNR 2015-160 IO 0.945% 01/16/56		02/22/2018	PERFORMANCE TRUST CAPITAL		630,486	9,699,779	6,622	1
690353-2K-2	OPIC 1.593% 02/15/28		01/22/2018	WELLS FARGO		5,000,000	5,000,000	0	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		03/13/2018	DEUTSCHE BANK		19,514	20,000	125	1
0599999. Subtotal - Bonds - U.S. Governments						8,886,407	50,921,534	16,794	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2.000% 09/27/18	A	01/12/2018	FIFTH THIRD SECURITIES		2,001,120	2,000,000	12,222	1FE
195325-BQ-7	COLUMBIA, REPUBLIC OF SOVEREIGN 4.000% 02/26/24	D	02/09/2018	Various		10,100,000	10,000,000	185,556	2FE
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN 3.750% 01/11/28	D	01/03/2018	BANK of AMERICA SEC		7,965,680	8,000,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						20,066,800	20,000,000	197,778	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2018	Interest Capitalization		12,763	12,763	0	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		02/02/2018	PERFORMANCE TRUST CAPITAL		1,940,319	1,911,056	1,274	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		03/01/2018	Interest Capitalization		6,370	6,370	0	1
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		03/01/2018	Interest Capitalization		17,448	17,448	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		02/20/2018	AMHERST SECURITIES GROUP		3,564,531	3,500,000	10,500	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		03/01/2018	Interest Capitalization		11,667	11,667	0	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		02/07/2018	STEPHENS INC.		4,004,917	3,897,729	11,693	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		03/01/2018	Interest Capitalization		12,992	12,992	0	1
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.630% 11/01/39		03/29/2018	PNC CAPITAL MARKETS		4,900,000	4,900,000	6,503	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						14,471,007	14,270,025	29,970	XXX
00165A-AF-5	AMC ENTERTAINMENT INC 5.875% 02/15/22		01/25/2018	MORGAN STANLEY HI-YLD		9,390,510	9,270,000	248,101	4FE
00215V-AA-0	AREIT 2018-CRE1 A 2.658% 02/15/35		02/14/2018	GOLDMAN SACHS		174,000	174,000	0	1FE
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/05/2018	WELLS FARGO		4,199,874	4,200,000	33,110	1FE
020002-BF-7	ALLSTATE CORPORATION 2.932% 03/29/23		03/26/2018	BANK of AMERICA SEC		4,000,000	4,000,000	0	2FE
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		03/02/2018	BARCLAYS		6,024,625	6,565,000	30,859	1FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		03/20/2018	DEUTSCHE BANK		4,101,585	4,153,504	72,998	1FE
03027W-AK-8	AMERICAN TOWER TRUST I 3.652% 03/23/28		03/27/2018	BARCLAYS		2,000,000	2,000,000	0	1FE
035240-AB-6	ANHEUSER-BUSCH INBEV WOR 2.200% 08/01/18		02/20/2018	MARKET AXESS		99,944	100,000	128	1FE
035240-AN-0	ANHEUSER-BUSCH INBEV WOR 4.600% 04/15/48		03/20/2018	BANK of AMERICA SEC		4,971,700	5,000,000	0	1FE
04010L-AN-3	ARES CAPITAL CORP 4.875% 11/30/18		01/11/2018	WELLS FARGO		3,675,672	3,600,000	22,425	2FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		01/08/2018	BANK of AMERICA SEC		11,207,363	11,250,000	0	2FE
05367A-AG-8	AVIATION CAPITAL GROUP 2.875% 09/17/18		03/26/2018	FIFTH THIRD SECURITIES		379,920	380,000	334	2FE
05377R-BD-5	AESOP 2013-1A A 1.920% 09/20/19		02/22/2018	RBC/DAIN		118,809	119,000	38	1FE
05377R-BX-1	AESOP 2015-1A A 2.500% 07/20/21		02/26/2018	FTN FINANCIAL SECURITIES		988,984	1,000,000	556	1FE
05525L-AN-8	BAMLL 2014-ICTS E 4.727% 06/15/28		02/23/2018	Various		6,430,820	6,450,000	19,404	1FM
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		03/15/2018	J P MORGAN SEC FIXED INC		6,127,928	5,945,000	119,480	1FE
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/23/2018	FIFTH THIRD SECURITIES		1,863,165	1,819,000	3,329	2FE
06051G-HE-2	BANK OF AMERICA CORP 2.815% 03/05/24		02/28/2018	BANK of AMERICA SEC		10,000,000	10,000,000	0	1FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		01/11/2018	MITSUBISHI UFJ SECURITIES		3,499,650	3,500,000	22,458	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		01/11/2018	MITSUBISHI UFJ SECURITIES		4,599,908	4,600,000	28,456	1FE
084659-AL-5	BERKSHIRE HATHAWAY ENERG 3.250% 04/15/28		01/02/2018	MIZUHO SECURITIES USA INC		9,963,100	10,000,000	0	1FE
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.150% 08/15/18		03/26/2018	FIFTH THIRD SECURITIES		895,734	900,000	1,236	1FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 3.800% 09/20/31		03/14/2018	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
125896-BP-4	CMS ENERGY CORP 3.600% 11/15/25		01/09/2018	JANNEY MONTGOMERY SCOTT NINC		3,057,390	3,000,000	16,800	2FE
12654T-AA-8	CNX MIDSTREAM PTR/CNX 6.500% 03/15/26		03/09/2018	J P MORGAN SEC HI-YIELD		2,500,000	2,500,000	0	4FE
126650-CH-1	CVS CORP 1.900% 07/20/18		01/09/2018	GOLDMAN SACHS		1,799,622	1,800,000	16,245	2FE
126650-CX-6	CVS CORP 4.300% 03/25/28		03/06/2018	BANK of AMERICA SEC		5,422,670	5,500,000	0	2FE
126650-CZ-1	CVS CORP 5.050% 03/25/48		03/06/2018	BARCLAYS		6,462,950	6,500,000	0	2FE
134429-BD-0	CAMPBELL SOUP CO 3.300% 03/15/21		03/12/2018	CREDIT SUISSE FIRST BOSTON		199,858	200,000	0	2FE
15672W-AJ-3	CEQUEL COM HLDG I/CAP 7.500% 04/01/28		03/22/2018	GOLDMAN SACHS		1,831,000	1,831,000	0	5FE
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		01/30/2018	BANK of AMERICA SEC		1,699,422	1,700,000	7,225	1FE
166754-AS-0	CHEVRON PHILLIPS CHEM 3.700% 06/01/28		02/27/2018	J P MORGAN SEC FIXED INC		4,979,550	5,000,000	0	1FE
17290M-AA-2	CGMT 2015-101 A 3.529% 01/14/43		02/12/2018	DEUTSCHE BANK		2,841,680	3,000,000	3,823	1FM
172967-JN-2	CITIGROUP 1.700% 04/27/18		02/15/2018	UBS WARBURG		4,496,670	4,500,000	24,013	2FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		03/13/2018	ROBERT W. BAIRD		5,098,387	4,962,500	35,951	3AM
195869-AQ-5	COLONIAL PIPE LINE 4.250% 04/15/48		03/27/2018	WELLS FARGO		11,859,120	12,000,000	0	1FE
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		03/15/2018	Various		2,502,115	2,500,000	10,753	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)
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/09/2018	FIFTH THIRD SECURITIES		2,343,351	2,343,000	68,061	1FE
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		02/01/2018	WELLS FARGO		2,945,790	3,000,000	0	1FE
224399-AS-4	CRANE CO 2.750% 12/15/18		02/12/2018	FIFTH THIRD SECURITIES		2,005,220	2,000,000	9,014	2FE
23062P-AE-1	CUMBERLAND FARMS 6.750% 05/01/25		02/12/2018	Various		3,298,475	3,113,000	60,120	4FE
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		01/04/2018	GOLDMAN SACHS		2,000,180	2,000,000	15,222	2FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		01/29/2018	J P MORGAN SEC HI-YIELD		6,082,594	6,075,000	15,863	3FE
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		02/07/2018	GOLDMAN SACHS		4,050,243	4,050,000	24,047	2FE
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		01/29/2018	FIFTH THIRD SECURITIES		830,548	830,000	2,227	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		01/11/2018	GOLDMAN SACHS		1,702,652	1,700,000	3,660	2FE
29364W-BA-5	ENTERGY LOUISIANA HOLDINGS LLC 4.000% 03/15/33		03/21/2018	Various		7,992,890	8,000,000	0	1FE
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		02/08/2018	BANK of AMERICA SEC		14,831,250	15,000,000	32,083	1FE
31677Q-BD-0	FIFTH THIRD BANK 2.150% 08/20/18		02/21/2018	Various		2,299,950	2,300,000	9,296	1FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		03/01/2018	CREDIT SUISSE FIRST BOSTON		5,622,513	5,458,750	27,029	3AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		02/08/2018	FIFTH THIRD SECURITIES		2,014,700	2,000,000	24,167	2FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		01/10/2018	FIFTH THIRD SECURITIES		1,425,592	1,400,000	10,763	2FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		02/09/2018	FIFTH THIRD SECURITIES		3,799,562	3,800,000	27,616	1FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		01/30/2018	GUGGENHEIM CAPITAL MARKETS		5,552,750	5,320,000	205,448	4FE
42217K-BF-2	WELLTOWER 4.000% 06/01/25		01/04/2018	DEUTSCHE BANK		6,492,935	6,286,000	25,842	2FE
42806D-AA-7	HERTZ 2015-1A A 2.730% 03/25/21		01/30/2018	BARCLAYS		8,977,148	9,000,000	4,095	1FE
42806D-AK-5	HERTZ 2015-3A C 4.440% 09/25/21		01/17/2018	MIZUHO SECURITIES USA INC		401,219	400,000	1,184	3AM
42806D-AU-3	HERTZ 2016-2A A 2.950% 03/25/22		01/30/2018	BARCLAYS		19,941,406	20,000,000	9,833	1FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		03/14/2018	MIZUHO SECURITIES USA INC		4,934,570	5,000,000	9,596	1FE
42806D-BQ-1	HERTZ 2018-A A 3.290% 02/25/24		01/17/2018	BANK of AMERICA SEC		9,998,907	10,000,000	0	1FE
431282-AQ-5	HIGHWOODS REALTY LP 4.125% 03/15/28		02/22/2018	WELLS FARGO		4,940,900	5,000,000	0	2FE
446150-AG-9	HUNTINGTON BANCSHARES INC 7.000% 12/15/20		03/22/2018	MORGAN STANLEY FIXED INC		545,160	500,000	9,819	2FE
44891A-AA-5	HYUNDAI CAPITAL AMERICA 2.000% 03/19/18		02/27/2018	MARKET AXESS		464,954	465,000	4,082	2FE
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.400% 10/30/18		03/15/2018	FIFTH THIRD SECURITIES		1,382,562	1,385,000	12,050	2FE
44932H-AG-8	IBM CREDIT CORP 2.650% 02/05/21		02/01/2018	BNP SECURITIES		264,870	265,000	0	1FE
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		01/01/2018	Interest Capitalization		20	20	0	2FM
46185J-AJ-7	IHSFR 2018-SFR1 E 4.272% 03/17/37		01/26/2018	J P MORGAN SEC FIXED INC		6,500,000	6,500,000	0	2FE
46625Y-DK-6	JPMCC 2004-CBX E 5.126% 01/12/37		02/13/2018	KGS-ALPHA CAPITAL MARKETS		12,488,587	12,171,000	24,262	1FM
466313-AH-6	JABIL CIRCUIT INC 3.950% 01/12/28		01/09/2018	J P MORGAN SEC FIXED INC		4,985,700	5,000,000	0	2FE
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		01/18/2018	J P MORGAN SEC FIXED INC		12,541,016	12,500,000	36,458	1FE
46648R-AG-6	JPMMT 2018-1 A7 3.500% 06/25/48		01/18/2018	J P MORGAN SEC FIXED INC		23,261,006	23,500,000	68,542	1FE
46651T-AB-7	HENDR 2018-1A B 0.000% 10/15/74		03/13/2018	BARCLAYS		1,999,288	2,000,000	0	2AM
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.880% 05/01/37		02/13/2018	PNC CAPITAL MARKETS		2,000,000	2,000,000	993	1FE
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
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25		01/10/2018	MITSUBISHI UFJ SECURITIES		6,034,922	5,821,000	71,889	2FE
52524M-AV-1	LXS 2007-9 WF3 5.115% 04/25/37		03/01/2018	Interest Capitalization		2,379	2,379	0	1FM
55336V-AM-2	MPLX LP 4.500% 04/15/38		02/05/2018	BANK of AMERICA SEC		4,940,550	5,000,000	0	2FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		01/10/2018	GOLDMAN SACHS		5,399,514	5,400,000	37,294	1FE
57629W-CG-3	MASSMUTUAL GLOBAL FUND 2.950% 01/11/25		01/08/2018	J P MORGAN SEC FIXED INC		9,979,900	10,000,000	0	1FE
57636Q-AK-0	MASTERCARD INC 3.950% 02/26/48		02/21/2018	J P MORGAN SEC FIXED INC		5,994,780	6,000,000	0	1FE
589433-AA-9	MEREDITH CORP 6.875% 02/01/26		01/19/2018	CREDIT SUISSE FIRST BOSTON		1,416,000	1,416,000	0	4FE
59217G-BF-5	MET LIFE GLOB 2.300% 04/10/19		03/26/2018	STIFEL NICHOLAS		1,159,769	1,165,000	12,504	1FE
61166W-AM-3	MONSANTO CO 1.850% 11/15/18		03/21/2018	SUSQUEHANNA		994,260	1,000,000	6,578	2FE
62539B-AA-3	MULTI-COLOR CORP 4.875% 11/01/25		02/22/2018	Various		2,059,079	2,131,000	40,977	4FE
63874L-AS-3	NCMS 2018-TECH F 4.777% 11/15/34		01/19/2018	NATIXIS SECURITIES		2,765,000	2,765,000	0	3AM
65339K-AR-1	NEXTERA ENERGY CAPITAL 2.300% 04/01/19		03/12/2018	FIFTH THIRD SECURITIES		816,433	820,000	8,539	2FE
655844-BS-6	NORFOLK SOUTHERN CORP 2.900% 06/15/26		02/02/2018	AMHERST SECURITIES GROUP		4,550,332	4,747,000	19,502	2FE
664397-AJ-5	NORTHEAST UTILITIES 1.450% 05/01/18		03/12/2018	FIFTH THIRD SECURITIES		3,730,882	3,736,000	20,014	2FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		02/14/2018	US BANCORP		3,035,760	3,000,000	30,754	2FE
69353R-EM-6	PNC BANK NA 1.600% 06/01/18		02/26/2018	PNC CAPITAL MARKETS		1,797,187	1,800,000	6,960	1FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		03/08/2018	CREDIT SUISSE FIRST BOSTON		9,873,438	10,000,000	14,583	1FE
69371V-AM-9	PSMC 2018-1A A12 3.500% 02/25/48		03/08/2018	CREDIT SUISSE FIRST BOSTON		14,462,513	15,000,000	21,875	1FE
70213H-AD-0	PARTNERS HEALTHCARE SYST 3.765% 07/01/48		01/03/2018	BARCLAYS		5,632,370	5,665,000	4,147	1FE
713448-DE-5	PEPSICO INC 1.500% 02/22/19		02/12/2018	SUSQUEHANNA		2,575,679	2,597,000	18,612	1FE
71713U-AQ-5	PHARMACIA CORPORATION BASIC 6.500% 12/01/18		01/08/2018	FIFTH THIRD BANK		207,912	200,000	1,408	1FE
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		03/27/2018	CITIGROUP GLOBAL MKTS		3,980,000	4,000,000	0	2FE
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		03/21/2018	Various		4,019,160	4,000,000	35,044	2FE
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		01/11/2018	GOLDMAN SACHS		1,902,546	1,900,000	4,127	2FE
78008S-7D-2	ROYAL BANK OF CANADA 2.200% 07/27/18		01/05/2018	GOLDMAN SACHS		1,803,330	1,800,000	17,820	1FE

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78012K-JZ-1	ROYAL BANK OF CANADA 2.000% 12/10/18		03/15/2018	MARKET AXESS		689,868	693,000	3,812	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		01/18/2018	RBC/DAIN		15,400,000	15,400,000	0	1FE
81376P-AA-8	SERT 2018-1A A 2.980% 04/11/24		02/12/2018	J P MORGAN SEC FIXED INC		199,996	200,000	0	1FE
81376P-AG-5	SERT 2018-1A D 4.750% 04/11/24		02/12/2018	J P MORGAN SEC FIXED INC		499,995	500,000	0	3AM
81663A-AD-7	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange		4,930,138	5,000,000	139,896	4FE
816851-BC-2	SEMPRA ENERGY 1.970% 07/15/19		01/09/2018	RBC/DAIN		2,175,000	2,175,000	0	2FE
816851-BJ-7	SEMPRA ENERGY 4.000% 02/01/48		01/09/2018	RBC/DAIN		4,932,700	5,000,000	0	2FE
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		01/16/2018	WELLS FARGO		16,112,500	16,000,000	37,333	1FE
81746Q-AG-6	SEMT 2018-2 A7 3.500% 02/25/48		01/16/2018	WELLS FARGO		12,756,011	12,787,000	29,836	1FE
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		02/08/2018	WELLS FARGO		12,449,038	12,250,000	36,750	1FE
828730-AB-7	SIMMONS FIRST NATL CORP-CL A 5.000% 04/01/28		03/21/2018	SANDLER O'NEILL		10,000,000	10,000,000	0	2FE
845467-AL-3	SOUTHWESTERN ENERGY 6.700% 01/23/25		02/15/2018	GUGGENHEIM CAPITAL MARKETS		5,181,196	5,338,000	26,823	3FE
845467-AM-1	SOUTHWESTERN ENERGY 7.500% 04/01/26		02/15/2018	JEFFERIES & CO		4,667,828	4,662,000	140,831	3FE
857477-AK-9	STATE STREET CORP 1.350% 05/15/18		03/08/2018	MARKET AXESS		2,604,505	2,608,000	11,149	1FE
86765L-AH-0	SUNOCO LP/FINANCE CORP 4.875% 01/15/23		01/09/2018	CREDIT SUISSE FIRST BOSTON		1,334,000	1,334,000	0	3FE
867914-BF-9	SUNTRUST BANKS INC 2.350% 11/01/18		03/16/2018	FIFTH THIRD SECURITIES		2,496,190	2,500,000	21,313	2FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		02/23/2018	GUGGENHEIM CAPITAL MARKETS		199,993	200,000	0	1FE
88161D-AE-1	TESLA 2018-A E 4.940% 03/22/21		02/01/2018	CITIGROUP GLOBAL MKTS		2,349,836	2,350,000	0	3AM
882384-AE-0	TEXAS EASTERN TRANSMISSI 4.150% 01/15/48		01/04/2018	DEUTSCHE BANK		9,911,700	10,000,000	0	2FE
88327H-AL-7	THPT 2018-THL D 3.550% 11/11/34		01/22/2018	J P MORGAN SEC FIXED INC		6,246,094	6,250,000	0	2AM
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		01/31/2018	PRIVATE PLACEMENT		1	6,810	0	4
89236T-EM-3	TOYOTA 3.050% 01/11/28		01/08/2018	HONG KONG SHANGHAI BK		7,982,240	8,000,000	0	1FE
893574-AL-7	TRANSCONT GAS PIPE LINE 4.600% 03/15/48		03/08/2018	J P MORGAN SEC FIXED INC		2,978,280	3,000,000	0	2FE
896818-AH-4	TRIUMPH GROUP INC 4.875% 04/01/21		01/10/2018	CITIGROUP GLOBAL MKTS		1,975,000	2,000,000	27,354	4FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		02/09/2018	GUGGENHEIM CAPITAL MARKETS		12,000,000	12,000,000	0	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		01/18/2018	US BANCORP		7,400,222	7,400,000	64,544	2FE
92277G-AM-9	VENTAS REALTY LP/CAP CRP 4.000% 03/01/28		02/13/2018	JEFFERIES & CO		1,984,660	2,000,000	0	2FE
929160-AX-7	VULCAN MATERIALS CO 2.656% 03/01/21		02/20/2018	GOLDMAN SACHS		250,000	250,000	0	2FE
958254-AH-7	WESTERN GAS PARTNERS LP 4.500% 03/01/28		02/21/2018	MIZUHO SECURITIES USA INC		2,983,050	3,000,000	0	2FE
960386-AL-4	WABTEC 3.450% 11/15/26		01/05/2018	Various		11,887,600	12,166,000	59,767	2FE
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		02/16/2018	BANK of AMERICA SEC		536,250	550,000	2,035	3FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		03/06/2018	GOLDMAN SACHS		5,898,643	5,900,000	51,461	2FE
98956P-AP-7	ZIMMER HOLDINGS INC 2.928% 03/19/21		03/08/2018	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	2FE
06366R-U7-8	BANK OF MONTREAL 1.800% 07/31/18	A	02/27/2018	MARKET AXESS		2,993,610	3,000,000	4,650	1FE
064159-CU-8	BANK OF NOVA SCOTIA 2.050% 10/30/18	A	02/27/2018	MARKET AXESS		1,995,860	2,000,000	13,781	1FE
136375-CN-0	CANADIAN NATL RAILWAYS 2.400% 02/03/20	A	02/01/2018	RBC/DAIN		499,815	500,000	0	1FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	02/02/2018	BMO CAPITAL MARKETS CORP		5,127,355	5,046,000	39,755	4FE
70137T-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A	03/16/2018	BANK of AMERICA SEC		6,515,000	6,515,000	0	4FE
775109-BB-6	ROGERS COMMUNICATIONS 5.000% 03/15/44	A	01/30/2018	NATIONAL BANK OF CANADA		3,341,520	3,000,000	56,667	2FE
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	01/02/2018	CITIGROUP GLOBAL MKTS		6,802,152	7,135,000	48,062	1FE
02315Q-AA-6	AMBAC LSNI LLC 7.308% 02/12/23	D	02/12/2018	Purchase		697,927	697,927	0	5*
05565Q-CG-1	BP CAPITAL MARKETS 2.241% 09/26/18	D	02/27/2018	FIFTH THIRD SECURITIES		2,599,220	2,600,000	25,087	1FE
05585J-AC-4	BSPRT 2018-FL3 AS 3.036% 03/15/28	D	03/23/2018	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0	1Z
05585J-AJ-9	BSPRT 2018-FL3 D 5.136% 03/15/28	D	03/23/2018	J P MORGAN SEC FIXED INC		4,700,000	4,700,000	0	1Z
05674X-AA-9	SUZANO AUSTRIA GMBH 5.750% 07/14/26	D	03/19/2018	BANK of AMERICA SEC		2,130,000	2,000,000	21,403	3FE
09659T-2A-8	BNP PARIBAS 4.375% 03/01/33	D	02/22/2018	BNP SECURITIES		14,951,850	15,000,000	0	2FE
09659W-2D-5	BNP PARIBAS 3.375% 01/09/25	D	01/02/2018	BNP SECURITIES		14,973,150	15,000,000	0	1FE
12625G-AC-8	CNOOC 3.000% 05/09/23	D	01/05/2018	BANK of AMERICA SEC		1,458,170	1,475,000	7,375	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	D	01/30/2018	Various		3,405,545	3,231,000	70,520	4FE
225401-AF-5	CREDIT SUISSE GROUP 3.869% 01/12/29	D	01/05/2018	CREDIT SUISSE FIRST BOSTON		7,000,000	7,000,000	0	2FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	01/10/2018	GOLDMAN SACHS		2,299,287	2,300,000	8,146	1FE
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.500% 01/17/27	D	03/19/2018	J P MORGAN SEC FIXED INC		1,045,000	1,000,000	9,778	2FE
389669-AD-4	GCLO 2006-1A B 2.487% 11/01/21	D	03/12/2018	ROBERT W. BAIRD		214,659	214,659	605	1FE
44987C-AJ-7	ING BANK NV 2.000% 11/26/18	D	01/24/2018	FIFTH THIRD SECURITIES		3,497,060	3,500,000	11,667	1FE
453140-AC-9	IMPERIAL TOBACCO FINANCE 2.050% 07/20/18	D	02/21/2018	MARKET AXESS		459,259	460,000	838	2FE
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.800% 04/08/24	D	01/24/2018	Various		10,437,006	10,190,000	110,688	1FE
539439-AR-0	LLOYDS BANKING GROUP PLC 4.375% 03/22/28	D	03/15/2018	MORGAN STANLEY FIXED INC		1,992,940	2,000,000	0	1FE
67092R-AA-6	OCP 2016-12A A1 3.315% 10/18/28	D	02/15/2018	BANK of AMERICA SEC		201,370	200,000	606	1FE
67110A-AA-1	OZLM 2015-13A A1A 3.183% 07/30/27	D	02/15/2018	ROBERT W. BAIRD		200,760	200,000	388	1FE
715604-AA-2	PERU LNG SRL 5.375% 03/22/30	D	03/16/2018	Various		5,019,500	5,000,000	0	2FE
71654Q-CE-0	PETROLEOS MEXICANOS 5.375% 03/13/22	D	03/28/2018	Tax Free Exchange		3,982,330	4,000,000	0	2FE
75625Q-AA-7	RECKITT BENCKISER TSY 2.125% 09/21/18	D	02/28/2018	FIFTH THIRD SECURITIES		2,496,250	2,500,000	23,611	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
77426N-AD-5	ROCKW 2007-1A A3L 2.787% 08/01/24	D	03/02/2018	ROBERT W. BAIRD		250,273	250,000	636	1FE
822538-AE-4	SHELF DRILL HOLD LTD 8.250% 02/15/25	D	01/31/2018	Various		9,586,055	9,506,000	0	4FE
822582-BM-3	SHELL INTERNATIONAL FIN 1.625% 11/10/18	D	03/26/2018	FIFTH THIRD SECURITIES		2,526,716	2,540,000	15,822	1FE
82620K-AB-9	SIEMENS 1.450% 05/25/18	D	03/06/2018	Various		6,290,232	6,300,000	22,076	1FE
82620K-AL-7	SIEMENS 2.350% 10/15/26	D	01/11/2018	Various		9,363,400	10,000,000	58,097	1FE
87230A-AA-4	TFLAT 2016-1A A 3.281% 07/17/28	D	02/07/2018	ROBERT W. BAIRD		201,970	200,000	419	1FE
87266X-AJ-2	TRTX 2018-FL1 D 4.508% 02/15/35	D	02/05/2018	WELLS FARGO		4,500,000	4,500,000	0	2AM
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D	03/07/2018	RBC/DAIN		2,623,995	2,511,000	36,619	3FE
87938W-AW-3	TELEFONICA EMISIONES 4.895% 03/06/48	D	02/27/2018	GOLDMAN SACHS		7,000,000	7,000,000	0	2FE
899415-AE-3	TULLOW OIL PLC 7.000% 03/01/25	D	03/16/2018	J P MORGAN SEC HI-YIELD		2,628,000	2,628,000	0	4FE
G8781@-AC-3	THAMES WATER PP 3.570% 03/22/25	D	02/26/2018	PRIVATE PLACEMENT		8,000,000	8,000,000	0	2FE
Q8773@-AN-8	STOCKLAND TR MGT PP 3.630% 01/16/28	D	01/12/2018	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						800,528,468	801,765,549	3,071,921	XXX
118230-AS-0	BUCKEYE PARTNERS 6.375% 01/22/78		01/18/2018	WELLS FARGO		2,984,220	3,000,000	0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						2,984,220	3,000,000	0	XXX
8399997. Total - Bonds - Part 3						846,936,902	889,957,108	3,316,463	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						846,936,902	889,957,108	3,316,463	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
04010L-10-3	ARES CAPITAL CORP		02/06/2018	S. G. COWEN SECURITIES CORP.	32,500.000	509,584		0	L
31337#-10-5	FHLB CINCINNATI		03/19/2018	Purchase	1,229.000	122,900		0	A
38173M-10-2	GOLUB CAPITAL BDC INC		02/06/2018	S. G. COWEN SECURITIES CORP.	27,600.000	501,983		0	L
82669G-10-4	SIGNATURE BANK		03/26/2018	INSTINET	10,354.000	1,471,876		0	L
87238Q-10-3	TCP CAPITAL CORP		02/06/2018	S. G. COWEN SECURITIES CORP.	33,970.000	501,149		0	L
872438-10-6	THL CREDIT INC		02/06/2018	S. G. COWEN SECURITIES CORP.	58,500.000	510,348		0	L
87265K-10-2	TPG SPECIALTY LENDING INC		02/06/2018	S. G. COWEN SECURITIES CORP.	26,750.000	500,658		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,118,498	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,118,498	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,118,498	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,118,498	XXX	0	XXX
9999999 - Totals						851,055,400	XXX	3,316,463	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-2C-1	G2 #765171 4.642% 12/20/61		03/01/2018	Paydown		276,096	276,096	299,622	278,999	0	(2,903)	0	(2,903)	0	276,096	0	0	0	2,257	08/01/2045	1
36176F-3G-1	G2 POOL # 765199 4.534% 07/20/62		03/01/2018	Paydown		536,849	536,849	593,122	559,163	0	(22,314)	0	(22,314)	0	536,849	0	0	0	5,702	07/20/2062	1
36176F-Z5-0	G2 #765164 4.593% 10/20/61		03/01/2018	Paydown		1,127,906	1,127,906	1,214,313	1,135,918	0	(8,012)	0	(8,012)	0	1,127,906	0	0	0	9,154	10/20/2061	1
36176F-Z9-2	G2 #765168 4.602% 11/20/61		03/01/2018	Paydown		1,557,719	1,557,719	1,667,714	1,568,658	0	(10,939)	0	(10,939)	0	1,557,719	0	0	0	10,674	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2018	Paydown		63,764	63,764	63,844	63,821	0	(57)	0	(57)	0	63,764	0	0	0	281	01/15/2033	1
36179N-RP-5	G2 MA1394 3.194% 10/20/43		03/01/2018	Paydown		14,072	14,072	14,339	14,333	0	(261)	0	(261)	0	14,072	0	0	0	83	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 3.194% 12/20/44		03/01/2018	Paydown		13,678	13,678	13,893	13,889	0	(211)	0	(211)	0	13,678	0	0	0	72	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2018	Paydown		190,438	190,438	181,883	183,245	0	7,193	0	7,193	0	190,438	0	0	0	874	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		03/01/2018	Paydown		259	259	275	272	0	(13)	0	(13)	0	259	0	0	0	3	09/15/2032	1
36202K-2S-3	G2 # 8885 3.125% 12/20/21		03/01/2018	Paydown		241	241	247	233	0	8	0	8	0	241	0	0	0	1	12/20/2021	1
36202K-5J-0	G2 # 8949 2.750% 08/20/26		03/01/2018	Paydown		160	160	164	152	0	8	0	8	0	160	0	0	0	1	08/20/2026	1
36202K-DB-8	G2 # 8198 2.625% 05/20/23		03/01/2018	Paydown		2,160	2,160	2,205	2,055	0	105	0	105	0	2,160	0	0	0	9	05/20/2023	1
36202K-DW-2	G2 # 8217 2.625% 06/20/23		03/01/2018	Paydown		3,895	3,895	3,994	3,718	0	177	0	177	0	3,895	0	0	0	17	06/20/2023	1
36202K-QP-3	G2 # 8562 3.125% 12/20/24		03/01/2018	Paydown		1,914	1,914	1,964	1,840	0	74	0	74	0	1,914	0	0	0	6	12/20/2024	1
36202K-SA-4	G2 # 8613 3.000% 03/20/25		03/01/2018	Paydown		412	412	420	388	0	24	0	24	0	412	0	0	0	2	03/20/2025	1
36202K-V6-9	G2 # 8737 2.500% 01/20/21		03/01/2018	Paydown		1,461	1,461	1,470	1,396	0	65	0	65	0	1,461	0	0	0	6	01/20/2021	1
36202K-XR-1	G2 # 8788 2.375% 01/20/26		03/01/2018	Paydown		119	119	122	113	0	6	0	6	0	119	0	0	0	0	01/20/2026	1
36202K-ZQ-1	G2 # 8851 3.125% 10/20/21		03/01/2018	Paydown		2,991	2,991	3,096	2,905	0	86	0	86	0	2,991	0	0	0	13	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		03/01/2018	Paydown		640	640	614	624	0	16	0	16	0	640	0	0	0	8	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		03/01/2018	Paydown		2,071	2,071	1,990	2,022	0	49	0	49	0	2,071	0	0	0	26	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		03/01/2018	Paydown		360	360	331	342	0	18	0	18	0	360	0	0	0	5	05/15/2023	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		03/01/2018	Paydown		86	86	79	82	0	4	0	4	0	86	0	0	0	1	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		03/01/2018	Paydown		312	312	319	317	0	(5)	0	(5)	0	312	0	0	0	4	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		03/01/2018	Paydown		228	228	229	228	0	(1)	0	(1)	0	228	0	0	0	3	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		03/01/2018	Paydown		1,129	1,129	1,118	1,121	0	8	0	8	0	1,129	0	0	0	15	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		03/01/2018	Paydown		541	541	516	524	0	16	0	16	0	541	0	0	0	7	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		03/01/2018	Paydown		412	412	408	409	0	3	0	3	0	412	0	0	0	6	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		03/01/2018	Paydown		808	808	800	802	0	6	0	6	0	808	0	0	0	11	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		03/01/2018	Paydown		303	303	303	303	0	0	0	0	0	303	0	0	0	4	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		03/01/2018	Paydown		5,769	5,769	5,914	5,865	0	(96)	0	(96)	0	5,769	0	0	0	107	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		03/01/2018	Paydown		172	172	167	168	0	4	0	4	0	172	0	0	0	2	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		03/01/2018	Paydown		123	123	124	123	0	0	0	0	0	123	0	0	0	2	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		03/01/2018	Paydown		253	253	254	254	0	0	0	0	0	253	0	0	0	3	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		03/01/2018	Paydown		1,805	1,805	1,801	1,801	0	4	0	4	0	1,805	0	0	0	22	02/15/2026	1
36206N-X3-4	GNMA 30 YR # 416598 7.000% 06/15/28		03/01/2018	Paydown		49,477	49,477	50,235	49,990	0	(512)	0	(512)	0	49,477	0	0	0	860	06/15/2028	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		03/01/2018	Paydown		244	244	244	244	0	0	0	0	0	244	0	0	0	3	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		03/01/2018	Paydown		463	463	456	457	0	6	0	6	0	463	0	0	0	6	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		03/01/2018	Paydown		831	831	836	834	0	(3)	0	(3)	0	831	0	0	0	10	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		03/01/2018	Paydown		428	428	429	428	0	0	0	0	0	428	0	0	0	5	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		03/01/2018	Paydown		735	735	723	725	0	9	0	9	0	735	0	0	0	9	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		03/01/2018	Paydown		585	585	577	579	0	6	0	6	0	585	0	0	0	7	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		03/01/2018	Paydown		13,191	13,191	13,234	13,211	0	(20)	0	(20)	0	13,191	0	0	0	87	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		03/01/2018	Paydown		585	585	593	590	0	(6)	0	(6)	0	585	0	0	0	6	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		03/01/2018	Paydown		127	127	129	128	0	(1)	0	(1)	0	127	0	0	0	2	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		03/01/2018	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/15/2027	1
36207S-K4-4	GNMA # 440515 7.500% 12/15/26		03/01/2018	Paydown		735	735	743	740	0	(5)	0	(5)	0	735	0	0	0	9	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		03/01/2018	Paydown		470	470	471	470	0	(1)	0	(1)	0	470	0	0	0	6	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		03/01/2018	Paydown		276	276	277	277	0	0	0	0	0	276	0	0	0	3	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		03/01/2018	Paydown		92	92	93	93	0	(1)	0	(1)	0	92	0	0	0	1	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		03/01/2018	Paydown		245	245	244	244	0	0	0	0	0	245	0	0	0	3	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		03/01/2018	Paydown		261	261	260	260	0	1	0	1	0	261	0	0	0	3	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		03/01/2018	Paydown		410	410	402	404	0	6	0	6	0	410	0	0	0	5	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		03/01/2018	Paydown		988	988	993	991	0	(3)	0	(3)	0	988	0	0	0	12	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		03/01/2018	Paydown		388	388	398	395	0	(7)	0	(7)	0	388	0	0	0	5	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		03/01/2018	Paydown		1,249	1,249	1,267	1,262	0	(13)	0	(13)	0	1,249	0	0	0	13	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		03/01/2018	Paydown		2,136	2,136	2,166	2,157	0	(21)	0	(21)	0	2,136	0	0	0	23	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		03/01/2018	Paydown		1,188	1,188	1,205	1,200	0	(12)	0	(12)	0	1,188	0	0	0	13	07/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		03/01/2018	Paydown		109	109	109	109	0	1	0	1	0	109	0	0	0	1	11/15/2029	1
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		03/01/2018	Paydown		1,355	1,355	1,374	1,368	0	(13)	0	(13)	0	1,355	0	0	0	15	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		03/01/2018	Paydown		459	459	451	453	0	6	0	6	0	459	0	0	0	5	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		03/01/2018	Paydown		372	372	372	372	0	0	0	0	0	372	0	0	0	4	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		03/01/2018	Paydown		163	163	162	162	0	1	0	1	0	163	0	0	0	2	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		03/01/2018	Paydown		498	498	498	497	0	0	0	0	0	498	0	0	0	6	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		03/01/2018	Paydown		1,098	1,098	1,113	1,108	0	(11)	0	(11)	0	1,098	0	0	0	12	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		03/01/2018	Paydown		491	491	491	491	0	0	0	0	0	491	0	0	0	5	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		03/01/2018	Paydown		402	402	402	401	0	0	0	0	0	402	0	0	0	4	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		03/01/2018	Paydown		2,167	2,167	2,167	2,165	0	2	0	2	0	2,167	0	0	0	24	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		03/01/2018	Paydown		477	477	477	477	0	0	0	0	0	477	0	0	0	5	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		03/01/2018	Paydown		1,046	1,046	1,040	1,041	0	5	0	5	0	1,046	0	0	0	13	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		03/01/2018	Paydown		646	646	648	647	0	(1)	0	(1)	0	646	0	0	0	8	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		03/01/2018	Paydown		1,169	1,169	1,187	1,181	0	(12)	0	(12)	0	1,169	0	0	0	16	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		03/01/2018	Paydown		1,828	1,828	1,829	1,828	0	0	0	0	0	1,828	0	0	0	18	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 2.375% 01/20/27		03/01/2018	Paydown		877	877	891	827	0	50	0	50	0	877	0	0	0	4	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 3.125% 12/20/26		03/01/2018	Paydown		1,126	1,126	1,138	1,067	0	59	0	59	0	1,126	0	0	0	5	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.625% 05/20/27		03/01/2018	Paydown		680	680	694	642	0	38	0	38	0	680	0	0	0	4	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 2.750% 08/20/27		03/01/2018	Paydown		541	541	556	515	0	26	0	26	0	541	0	0	0	3	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 2.375% 01/20/28		03/01/2018	Paydown		907	907	923	854	0	53	0	53	0	907	0	0	0	3	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 3.125% 11/20/27		03/01/2018	Paydown		148	148	152	142	0	7	0	7	0	148	0	0	0	1	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 2.375% 02/20/28		03/01/2018	Paydown		68	68	70	65	0	4	0	4	0	68	0	0	0	0	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 2.375% 03/20/28		03/01/2018	Paydown		3,152	3,152	3,181	2,961	0	191	0	191	0	3,152	0	0	0	10	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.625% 05/20/28		03/01/2018	Paydown		1,231	1,231	1,255	1,157	0	74	0	74	0	1,231	0	0	0	4	05/20/2028	1
36225D-NS-9	G2AR # 81300 3.203% 04/20/35		03/01/2018	Paydown		277	277	274	274	0	3	0	3	0	277	0	0	0	2	04/20/2035	1
36230R-NU-6	G2 #756703 4.523% 11/20/61		03/01/2018	Paydown		3,438,684	3,438,684	3,689,627	3,457,947	0	(19,263)	0	(19,263)	0	3,438,684	0	0	0	26,023	11/20/2061	1
36230U-YF-0	G2 4.673% 09/20/61		03/01/2018	Paydown		670,370	670,370	722,039	672,883	0	(4,577)	0	(4,577)	0	670,370	0	0	0	6,919	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.686% 10/20/61		03/01/2018	Paydown		786,073	786,073	845,772	792,932	0	(6,859)	0	(6,859)	0	786,073	0	0	0	6,063	10/20/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 02/20/61		03/01/2018	Paydown		1,824,869	1,824,869	1,900,349	1,829,430	0	(4,561)	0	(4,561)	0	1,824,869	0	0	0	11,304	02/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2018	Paydown		391,489	391,489	399,995	391,781	0	(1,618)	0	(1,618)	0	391,489	0	0	0	4,319	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		03/01/2018	Paydown		46,459	46,459	47,751	46,420	0	39	0	39	0	46,459	0	0	0	452	05/16/2032	1
38376G-FV-7	GNR 2010-28 IO 1.597% 01/16/52		03/01/2018	Paydown		0	0	403	274	0	(274)	0	(274)	0	0	0	0	0	18	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2018	Paydown		256,169	256,169	285,679	276,081	0	(19,912)	0	(19,912)	0	256,169	0	0	0	1,367	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.285% 02/16/44		03/01/2018	Paydown		0	0	3,824	2,134	0	(2,134)	0	(2,134)	0	0	0	0	0	103	02/16/2044	1
38377J-DK-6	GNMA-CMO 2010-109 LN 4.000% 12/20/37		03/01/2018	Paydown		1,451,106	1,451,106	1,505,919	1,449,204	0	1,902	0	1,902	0	1,451,106	0	0	0	7,993	12/20/2037	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2018	Paydown		115,116	115,116	120,063	117,162	0	(2,046)	0	(2,046)	0	115,116	0	0	0	864	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 3.503% 06/16/53		03/01/2018	Paydown		0	0	249,199	154,258	0	(154,258)	0	(154,258)	0	0	0	0	0	28,997	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.739% 10/16/53		03/01/2018	Paydown		0	0	4,144	2,457	0	(2,457)	0	(2,457)	0	0	0	0	0	110	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 8.973% 11/16/43		03/01/2018	Paydown		45,642	45,642	51,950	52,533	0	(6,891)	0	(6,891)	0	45,642	0	0	0	481	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 0.953% 03/16/47		03/01/2018	Paydown		0	0	33,787	11,439	0	(11,439)	0	(11,439)	0	0	0	0	0	680	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.087% 08/16/42		03/01/2018	Paydown		0	0	47,163	17,967	0	(17,967)	0	(17,967)	0	0	0	0	0	1,764	08/16/2042	1
38378N-5K-5	GNR 2014-73 IO 0.639% 04/16/56		03/01/2018	Paydown		0	0	16,304	13,706	0	(16,388)	0	(16,388)	0	0	0	0	0	538	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.849% 09/16/55		03/01/2018	Paydown		0	0	72,133	71,662	0	(71,662)	0	(71,662)	0	0	0	0	0	1,683	09/16/2055	1
38378X-FU-0	GNR 2014-112 IO 1.047% 01/16/48		03/01/2018	Paydown		0	0	171,119	170,118	0	(170,118)	0	(170,118)	0	0	0	0	0	9,297	01/16/2048	1
38378X-SH-5	GNR 2014-143 IO 0.855% 02/16/48		03/01/2018	Paydown		0	0	342,118	337,952	0	(337,952)	0	(337,952)	0	0	0	0	0	15,039	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.945% 01/16/56		03/01/2018	Paydown		13,292	13,292	864	0	0	12,428	0	12,428	0	13,292	0	0	0	10	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.898% 07/16/57		03/01/2018	Paydown		0	0	27,969	28,031	0	(28,031)	0	(28,031)	0	0	0	0	0	523	07/16/2057	1
38379U-RP-3	GNR 2016-70 IO 0.932% 04/16/58		03/01/2018	Paydown		0	0	55,433	55,136	0	(55,136)	0	(55,136)	0	0	0	0	0	945	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 0.889% 12/16/55		03/01/2018	Paydown		0	0	43,641	32,945	0	(32,945)	0	(32,945)	0	0	0	0	0	1,093	12/16/2055	1
38379U-VS-2	GNR 2016-85 IO 1.121% 03/16/57		03/01/2018	Paydown		0	0	79,579	79,280	0	(79,280)	0	(79,280)	0	0	0	0	0	726	03/16/2057	1
38379U-WM-4	GNR 2016-86 IO 1.049% 03/16/58		03/01/2018	Paydown		0	0	20,834	16,594	0	(16,594)	0	(16,594)	0	0	0	0	0	366	03/16/2058	1
690353-H7-5	OPIC 1.566% 07/07/40		01/26/2018	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	19,426	01/07/2040	1
690353-H9-1	OPIC US Agency Floating Rate 1.593% 09/15/22		03/15/2018	Redemption 100.0000		93,070	93,070	93,070	93,070	0	0	0	0	0	93,070	0	0	0	352	09/15/2022	1
690353-XQ-5	OPIC VRDN 0.870% 07/15/25		01/15/2018	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	372	07/15/2025	1
0599999. Subtotal - Bonds - U.S. Governments						18,148,999	18,148,999	20,116,934	19,227,085	0	(1,085,025)	0	(1,085,025)	0	18,148,999	0	0	0	178,473	XXX	XXX

STATEMENT AS OF MARCH 31, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30		01/01/2018	Redemption 100.0000		2,015,000	2,015,000	2,015,000	2,015,000	0	0	0	0	0	2,015,000	0	0	0	6,507	12/01/2030	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,015,000	2,015,000	2,015,000	2,015,000	0	0	0	0	0	2,015,000	0	0	0	6,507	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		03/01/2018	Redemption 100.0000		32,519	32,519	32,519	32,519	0	0	0	0	0	32,519	0	0	0	150	07/01/2043	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2018	Paydown		211,196	211,196	212,516	212,142	0	(946)	0	(946)	0	211,196	0	0	0	723	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		03/01/2018	Paydown		545	545	549	547	0	(1)	0	(1)	0	545	0	0	0	7	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		03/01/2018	Paydown		4,398	4,398	4,736	4,538	0	(140)	0	(140)	0	4,398	0	0	0	37	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		03/01/2018	Paydown		3,500	3,500	3,791	3,621	0	(121)	0	(121)	0	3,500	0	0	0	29	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		03/01/2018	Paydown		6,883	6,883	6,775	6,790	0	93	0	93	0	6,883	0	0	0	63	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		03/01/2018	Paydown		450	450	450	449	0	0	0	0	0	450	0	0	0	6	08/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		03/01/2018	Paydown		322	322	324	323	0	(1)	0	(1)	0	322	0	0	0	4	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		03/01/2018	Paydown		157	157	159	158	0	(1)	0	(1)	0	157	0	0	0	2	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		03/01/2018	Paydown		504	504	503	503	0	2	0	2	0	504	0	0	0	6	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		03/01/2018	Paydown		901	901	898	898	0	3	0	3	0	901	0	0	0	11	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		03/01/2018	Paydown		1,116	1,116	1,109	1,111	0	6	0	6	0	1,116	0	0	0	13	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2018	Paydown		331,775	331,775	344,787	341,789	0	(10,014)	0	(10,014)	0	331,775	0	0	0	1,557	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		03/01/2018	Paydown		75,301	75,301	76,595	76,030	0	(729)	0	(729)	0	75,301	0	0	0	582	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		03/01/2018	Paydown		34,837	34,837	35,746	35,359	0	(522)	0	(522)	0	34,837	0	0	0	264	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		03/01/2018	Paydown		1,037	1,037	1,040	1,039	0	(2)	0	(2)	0	1,037	0	0	0	10	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		03/01/2018	Paydown		581,644	581,644	581,190	581,161	0	483	0	483	0	581,644	0	0	0	2,711	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		03/01/2018	Paydown		257,263	257,263	267,715	265,765	0	(8,501)	0	(8,501)	0	257,263	0	0	0	2,095	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		03/01/2018	Paydown		50,186	50,186	51,159	50,750	0	(564)	0	(564)	0	50,186	0	0	0	331	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		03/01/2018	Paydown		21,611	21,611	22,095	21,894	0	(283)	0	(283)	0	21,611	0	0	0	178	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		03/01/2018	Paydown		68,802	68,802	70,356	69,741	0	(939)	0	(939)	0	68,802	0	0	0	427	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		03/01/2018	Paydown		31,007	31,007	32,189	31,771	0	(764)	0	(764)	0	31,007	0	0	0	229	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		03/01/2018	Paydown		41,356	41,356	43,838	43,047	0	(1,691)	0	(1,691)	0	41,356	0	0	0	259	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		03/01/2018	Paydown		35,634	35,634	37,884	37,174	0	(1,540)	0	(1,540)	0	35,634	0	0	0	245	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		03/01/2018	Paydown		43,908	43,908	46,680	45,815	0	(1,907)	0	(1,907)	0	43,908	0	0	0	330	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		03/01/2018	Paydown		258,700	258,700	250,373	252,878	0	5,822	0	5,822	0	258,700	0	0	0	1,352	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 3.453% 06/01/35		03/01/2018	Paydown		3,697	3,697	3,898	3,875	0	(178)	0	(178)	0	3,697	0	0	0	21	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 3.435% 07/01/35		03/01/2018	Paydown		6,038	6,038	6,369	6,333	0	(295)	0	(295)	0	6,038	0	0	0	28	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 3.611% 01/01/37		03/01/2018	Paydown		3,534	3,534	3,727	3,712	0	(178)	0	(178)	0	3,534	0	0	0	18	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 4.177% 03/01/36		03/01/2018	Paydown		2,735	2,735	2,865	2,856	0	(120)	0	(120)	0	2,735	0	0	0	19	03/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		03/15/2018	Paydown		734	734	736	731	0	3	0	3	0	734	0	0	0	13	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 2.775% 04/25/23		03/25/2018	Paydown		1,179	1,179	1,203	1,177	0	1	0	1	0	1,179	0	0	0	6	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		03/01/2018	Paydown		3,186	3,186	3,365	3,321	0	(135)	0	(135)	0	3,186	0	0	0	53	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		03/01/2018	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	03/01/2021	1
31300L-CF-0	FHARM 848170 3.731% 12/01/39		03/01/2018	Paydown		3,499	3,499	3,647	3,640	0	(141)	0	(141)	0	3,499	0	0	0	22	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		03/01/2018	Paydown		583,857	583,857	615,331	610,638	0	(26,781)	0	(26,781)	0	583,857	0	0	0	3,404	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		03/01/2018	Paydown		316,863	316,863	333,944	331,627	0	(14,764)	0	(14,764)	0	316,863	0	0	0	1,443	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		03/01/2018	Paydown		295,126	295,126	311,035	308,908	0	(13,782)	0	(13,782)	0	295,126	0	0	0	1,763	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		03/01/2018	Paydown		30,090	30,090	32,370	32,305	0	(2,215)	0	(2,215)	0	30,090	0	0	0	183	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		03/01/2018	Paydown		412,331	412,331	443,886	442,900	0	(30,569)	0	(30,569)	0	412,331	0	0	0	2,786	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		03/01/2018	Paydown		418,502	418,502	439,951	438,950	0	(20,447)	0	(20,447)	0	418,502	0	0	0	2,688	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		03/01/2018	Paydown		502,930	502,930	493,814	494,863	0	8,067	0	8,067	0	502,930	0	0	0	2,317	07/01/2033	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		03/01/2018	Paydown		281,743	281,743	296,205	295,880	0	(14,137)	0	(14,137)	0	281,743	0	0	0	2,288	04/01/2046	1
3132XS-BQ-2	FGLMC POOL #Q50046 3.500% 08/01/47		03/01/2018	Paydown		249,815	249,815	258,714	258,634	0	(8,819)	0	(8,819)	0	249,815	0	0	0	1,452	08/01/2047	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		03/01/2018	Paydown		523	523	525	524	0	0	0	0	0	523	0	0	0	6	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		03/01/2018	Paydown		1,178	1,178	1,164	1,168	0	10	0	10	0	1,178	0	0	0	18	08/01/2025	1
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		03/01/2018	Paydown		369	369	374	371	0	(2)	0	(2)	0	369	0	0	0	5	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		03/01/2018	Paydown		523	523	498	506	0	18	0	18	0	523	0	0	0	6	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		03/01/2018	Paydown		12,800	12,800	13,852	13,358	0	(558)	0	(558)	0	12,800	0	0	0	148	07/20/2023	1
3133T4-GF-7	FHG 27 FC 3.125% 03/25/24		03/01/2018	Paydown		2,217	2,217	2,195	2,217	0	0	0	0	0	2,217	0	0	0	11	03/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3133TA-ZY-1	FHLMC STRUCTURED PASS THROUGH T-7 A5 7.254% 08/25/28		02/01/2018	Paydown		186	186	188	185	0	1	0	1	0	186	0	0	0	2	08/25/2028	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		03/01/2018	Paydown		113	113	114	112	0	1	0	1	0	113	0	0	0	2	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		03/01/2018	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/01/2020	1
31340Y-ER-6	FHLMC - CMO 17-I 9.900% 10/15/19		03/15/2018	Paydown		1,688	1,688	1,716	1,678	0	11	0	11	0	1,688	0	0	0	26	10/15/2019	1
31349U-B5-6	FHARM 782760 4.241% 11/01/36		03/01/2018	Paydown		4,189	4,189	4,482	4,457	0	(268)	0	(268)	0	4,189	0	0	0	30	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		03/01/2018	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		03/01/2018	Paydown		16	16	15	15	0	0	0	0	0	16	0	0	0	0	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2018	Paydown		177,896	177,896	175,672	176,084	0	1,812	0	1,812	0	177,896	0	0	0	746	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		03/01/2018	Paydown		132,718	132,718	127,161	128,912	0	3,806	0	3,806	0	132,718	0	0	0	484	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		03/01/2018	Paydown		764,857	764,857	782,186	777,711	0	(12,853)	0	(12,853)	0	764,857	0	0	0	4,218	03/25/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		03/01/2018	Paydown		452	452	459	458	0	(7)	0	(7)	0	452	0	0	0	5	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		03/01/2018	Paydown		163,258	163,258	170,299	166,983	0	(3,724)	0	(3,724)	0	163,258	0	0	0	1,609	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		03/01/2018	Paydown		405	405	410	407	0	(2)	0	(2)	0	405	0	0	0	6	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		03/01/2018	Paydown		93	93	94	94	0	0	0	0	0	93	0	0	0	1	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		03/01/2018	Paydown		334	334	337	335	0	(1)	0	(1)	0	334	0	0	0	4	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		03/01/2018	Paydown		1,124	1,124	1,134	1,128	0	(3)	0	(3)	0	1,124	0	0	0	14	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		03/01/2018	Paydown		229	229	228	228	0	1	0	1	0	229	0	0	0	3	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		03/01/2018	Paydown		472	472	469	469	0	2	0	2	0	472	0	0	0	6	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		03/01/2018	Paydown		545	545	563	553	0	(7)	0	(7)	0	545	0	0	0	5	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.295% 08/25/20		03/01/2018	Paydown		0	0	49,298	19,117	0	(19,117)	0	(19,117)	0	0	0	0	0	1,505	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2018	Paydown		482,976	482,976	460,336	478,642	0	4,333	0	4,333	0	482,976	0	0	0	2,637	11/15/2037	1
3137AB-FV-8	FHR SER|CL 3.154% 02/25/18		02/01/2018	Paydown		18,251,556	18,251,556	18,433,816	18,218,542	0	33,014	0	33,014	0	18,251,556	0	0	0	60,837	02/25/2018	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		03/01/2018	Paydown		199,446	199,446	211,413	215,706	0	(16,260)	0	(16,260)	0	199,446	0	0	0	1,347	12/15/2040	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		03/01/2018	Paydown		2,856,022	2,856,022	2,884,502	2,853,572	0	2,449	0	2,449	0	2,856,022	0	0	0	15,928	05/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.703% 09/25/18		03/01/2018	Paydown		0	0	27,764	3,677	0	(3,677)	0	(3,677)	0	0	0	0	0	658	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.547% 10/25/18		03/01/2018	Paydown		0	0	47,376	3,907	0	(3,907)	0	(3,907)	0	0	0	0	0	1,448	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.513% 12/25/18		03/01/2018	Paydown		0	0	16,799	1,676	0	(1,676)	0	(1,676)	0	0	0	0	0	513	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		03/01/2018	Paydown		134,010	134,010	145,631	144,500	0	(10,490)	0	(10,490)	0	134,010	0	0	0	894	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.367% 01/25/22		03/01/2018	Paydown		0	0	16,912	7,074	0	(7,074)	0	(7,074)	0	0	0	0	0	389	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.503% 03/25/19		03/01/2018	Paydown		0	0	59,812	8,727	0	(8,727)	0	(8,727)	0	0	0	0	0	1,467	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 1.672% 03/25/22		03/01/2018	Paydown		0	0	39,928	22,500	0	(22,500)	0	(22,500)	0	0	0	0	0	706	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.249% 07/25/22		03/01/2018	Paydown		0	0	8,089	4,756	0	(4,756)	0	(4,756)	0	0	0	0	0	134	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2018	Paydown		56,625	56,625	52,745	53,909	0	2,716	0	2,716	0	56,625	0	0	0	137	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2018	Paydown		332,022	332,022	328,183	329,305	0	2,717	0	2,717	0	332,022	0	0	0	1,511	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2018	Paydown		3,148	3,148	3,124	3,130	0	18	0	18	0	3,148	0	0	0	18	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		03/01/2018	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	1	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.176% 09/25/20		03/01/2018	Paydown		0	0	74,840	29,959	0	(29,959)	0	(29,959)	0	0	0	0	0	7,722	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		03/01/2018	Paydown		974	974	1,029	1,010	0	(36)	0	(36)	0	974	0	0	0	11	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		03/01/2018	Paydown		535	535	539	537	0	(2)	0	(2)	0	535	0	0	0	6	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		03/01/2018	Paydown		663	663	667	665	0	(2)	0	(2)	0	663	0	0	0	7	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		03/01/2018	Paydown		499	499	492	493	0	5	0	5	0	499	0	0	0	5	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		03/01/2018	Paydown		2,459	2,459	2,457	2,455	0	4	0	4	0	2,459	0	0	0	31	11/01/2029	1
31384V-JY-9	FNMA # 534979 2.902% 04/01/30		03/01/2018	Paydown		1,989	1,989	1,971	1,854	0	135	0	135	0	1,989	0	0	0	10	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		03/01/2018	Paydown		733	733	736	735	0	(2)	0	(2)	0	733	0	0	0	9	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		03/01/2018	Paydown		318	318	315	315	0	3	0	3	0	318	0	0	0	4	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		03/01/2018	Paydown		20,715	20,715	20,729	20,710	0	5	0	5	0	20,715	0	0	0	228	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		03/01/2018	Paydown		12,082	12,082	12,086	12,074	0	9	0	9	0	12,082	0	0	0	142	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		03/01/2018	Paydown		5,172	5,172	5,183	5,178	0	(5)	0	(5)	0	5,172	0	0	0	49	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		03/01/2018	Paydown		2,215	2,215	2,397	2,304	0	(90)	0	(90)	0	2,215	0	0	0	25	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		03/01/2018	Paydown		11,300	11,300	11,352	11,328	0	(27)	0	(27)	0	11,300	0	0	0	132	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		03/01/2018	Paydown		348	348	346	346	0	2	0	2	0	348	0	0	0	4	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		03/01/2018	Paydown		1,402	1,402	1,394	1,394	0	8	0	8	0	1,402	0	0	0	15	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		03/01/2018	Paydown		4,219	4,219	4,376	4,335	0	(116)	0	(116)	0	4,219	0	0	0	49	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		03/01/2018	Paydown		45,785	45,785	44,305	44,672	0	1,113	0	1,113	0	45,785	0	0	0	208	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2018	Paydown		133,682	133,682	133,781	133,673	0	9	0	9	0	133,682	0	0	0	726	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		03/01/2018	Paydown		205,974	205,974	208,645	208,237	0	(2,263)	0	(2,263)	0	205,974	0	0	0	1,087	05/01/2032	1
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		03/01/2018	Paydown		400,906	400,906	411,743	410,263	0	(9,357)	0	(9,357)	0	400,906	0	0	0	2,288	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2018	Paydown		671,778	671,778	705,366	703,867	0	(32,089)	0	(32,089)	0	671,778	0	0	0	4,649	09/01/2043	1
3138EQ-GE-6	FN #AL7396 3.049% 02/01/37		03/01/2018	Paydown		9,194	9,194	9,642	9,632	0	(437)	0	(437)	0	9,194	0	0	0	39	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		03/01/2018	Paydown		150,247	150,247	140,786	144,740	0	5,506	0	5,506	0	150,247	0	0	0	640	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		03/01/2018	Paydown		37,649	37,649	36,153	36,744	0	905	0	905	0	37,649	0	0	0	181	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		03/01/2018	Paydown		55,785	55,785	59,655	59,081	0	(3,296)	0	(3,296)	0	55,785	0	0	0	327	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		03/01/2018	Paydown		236,557	236,557	236,335	236,302	0	255	0	255	0	236,557	0	0	0	1,016	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		03/01/2018	Paydown		81,883	81,883	87,564	86,697	0	(4,813)	0	(4,813)	0	81,883	0	0	0	346	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		03/01/2018	Paydown		60,159	60,159	64,333	63,703	0	(3,544)	0	(3,544)	0	60,159	0	0	0	350	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		03/01/2018	Paydown		172,875	172,875	172,686	172,667	0	209	0	209	0	172,875	0	0	0	918	08/01/2033	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		03/01/2018	Paydown		1,491,196	1,491,196	1,539,660	1,539,031	0	(47,835)	0	(47,835)	0	1,491,196	0	0	0	7,947	05/01/2045	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		03/01/2018	Paydown		244,733	244,733	257,562	257,436	0	(12,704)	0	(12,704)	0	244,733	0	0	0	1,490	08/01/2046	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		03/01/2018	Paydown		310	310	310	310	0	0	0	0	0	310	0	0	0	4	07/01/2032	1
31391X-EP-0	FNMA # 679742 3.981% 01/01/40		03/01/2018	Paydown		511	511	524	523	0	(12)	0	(12)	0	511	0	0	0	3	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		03/01/2018	Paydown		35	35	36	36	0	0	0	0	0	35	0	0	0	0	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		03/01/2018	Paydown		22,888	22,888	20,735	21,754	0	1,134	0	1,134	0	22,888	0	0	0	209	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 1.985% 04/25/33		02/25/2018	Paydown		1,492	1,492	1,492	1,492	0	0	0	0	0	1,492	0	0	0	4	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		03/01/2018	Paydown		54,219	54,219	61,403	58,889	0	(4,670)	0	(4,670)	0	54,219	0	0	0	462	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2018	Paydown		18,219	18,219	18,039	18,224	0	(5)	0	(5)	0	18,219	0	0	0	138	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		03/01/2018	Paydown		47,393	47,393	44,024	45,693	0	1,699	0	1,699	0	47,393	0	0	0	560	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2018	Paydown		65,135	65,135	70,065	67,553	0	(2,419)	0	(2,419)	0	65,135	0	0	0	629	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		03/01/2018	Paydown		191,717	191,717	213,375	218,578	0	(26,861)	0	(26,861)	0	191,717	0	0	0	2,218	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		03/01/2018	Paydown		754,065	754,065	764,071	758,091	0	(4,026)	0	(4,026)	0	754,065	0	0	0	4,528	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		03/01/2018	Paydown		121,123	121,123	124,076	122,265	0	(1,142)	0	(1,142)	0	121,123	0	0	0	1,007	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		03/01/2018	Paydown		100,380	100,380	97,433	98,950	0	1,430	0	1,430	0	100,380	0	0	0	1,206	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		03/01/2018	Paydown		268,607	268,607	291,943	308,361	0	(39,754)	0	(39,754)	0	268,607	0	0	0	1,928	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		03/01/2018	Paydown		50,974	50,974	53,213	51,626	0	(652)	0	(652)	0	50,974	0	0	0	344	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		03/01/2018	Paydown		24,970	24,970	28,329	28,851	0	(3,881)	0	(3,881)	0	24,970	0	0	0	257	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2018	Paydown		113,181	113,181	125,278	118,473	0	(5,292)	0	(5,292)	0	113,181	0	0	0	877	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2018	Paydown		132,872	132,872	134,824	133,348	0	(476)	0	(476)	0	132,872	0	0	0	700	03/25/2037	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		03/01/2018	Paydown		89,802	89,802	93,229	90,303	0	(502)	0	(502)	0	89,802	0	0	0	914	07/25/2019	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		03/01/2018	Paydown		221,542	221,542	231,165	222,331	0	(788)	0	(788)	0	221,542	0	0	0	1,842	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2018	Paydown		46,091	46,091	44,089	45,303	0	788	0	788	0	46,091	0	0	0	300	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		03/01/2018	Paydown		73,179	73,179	73,499	73,188	0	(9)	0	(9)	0	73,179	0	0	0	525	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		03/01/2018	Paydown		95,388	95,388	95,180	95,207	0	181	0	181	0	95,388	0	0	0	732	10/15/2029	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		03/01/2018	Paydown		42,325	42,325	42,319	42,271	0	55	0	55	0	42,325	0	0	0	476	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2018	Paydown		207,311	207,311	218,130	210,904	0	(3,593)	0	(3,593)	0	207,311	0	0	0	1,439	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2018	Paydown		198,039	198,039	189,498	194,854	0	3,184	0	3,184	0	198,039	0	0	0	1,449	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		03/01/2018	Paydown		87,254	87,254	83,170	85,816	0	1,437	0	1,437	0	87,254	0	0	0	637	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2018	Paydown		778,980	778,980	812,938	782,406	0	(3,427)	0	(3,427)	0	778,980	0	0	0	5,655	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2018	Paydown		423,025	423,025	459,775	431,241	0	(8,216)	0	(8,216)	0	423,025	0	0	0	3,385	09/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		03/01/2018	Paydown		59,124	59,124	58,275	58,755	0	370	0	370	0	59,124	0	0	0	381	05/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		03/01/2018	Paydown		142,409	142,409	128,391	137,936	0	4,473	0	4,473	0	142,409	0	0	0	922	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		03/01/2018	Paydown		467,098	467,098	461,259	464,576	0	2,522	0	2,522	0	467,098	0	0	0	3,124	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		03/01/2018	Paydown		163,438	163,438	155,572	160,807	0	2,631	0	2,631	0	163,438	0	0	0	1,067	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		03/01/2018	Paydown		180,900	180,900	171,628	177,523	0	3,376	0	3,376	0	180,900	0	0	0	1,091	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		03/01/2018	Paydown		157,745	157,745	158,731	157,786	0	(41)	0	(41)	0	157,745	0	0	0	1,184	04/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		03/01/2018	Paydown		33,540	33,540	33,026	33,090	0	450	0	450	0	33,540	0	0	0	413	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		03/01/2018	Paydown		2,728	2,728	2,699	2,703	0	25	0	25	0	2,728	0	0	0	25	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		03/01/2018	Paydown		1,719	1,719	1,865	1,760	0	(40)	0	(40)	0	1,719	0	0	0	17	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		03/01/2018	Paydown		3,610	3,610	3,638	3,631	0	(21)	0	(21)	0	3,610	0	0	0	28	09/01/2033	1
31403D-RN-1	FNMA # 745793 3.456% 07/01/34		03/01/2018	Paydown		4,101	4,101	4,142	4,137	0	(35)	0	(35)	0	4,101	0	0	0	22	07/01/2034	1
31404V-AB-4	FNMA #779502 3.400% 06/01/34		03/01/2018	Paydown		1,774	1,774	1,790	1,788	0	(13)	0	(13)	0	1,774	0	0	0	10	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		03/01/2018	Paydown		2,926	2,926	2,983	2,930	0	(4)	0	(4)	0	2,926	0	0	0	28	07/01/2019	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		03/01/2018	Paydown		2,232	2,232	2,271	2,264	0	(32)	0	(32)	0	2,232	0	0	0	21	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		03/01/2018	Paydown		1,690	1,690	1,719	1,714	0	(24)	0	(24)	0	1,690	0	0	0	16	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		03/01/2018	Paydown		8,803	8,803	8,957	8,929	0	(126)	0	(126)	0	8,803	0	0	0	81	09/01/2034	1
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		03/01/2018	Paydown		1,735	1,735	1,765	1,760	0	(25)	0	(25)	0	1,735	0	0	0	16	09/01/2034	1
31406B-KX-7	FNARM # 805010 3.510% 01/01/35		03/01/2018	Paydown		237	237	238	238	0	(1)	0	(1)	0	237	0	0	0	1	01/01/2035	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
31406N-YU-2	FNMA 815323 3.138% 01/01/35		03/01/2018	Paydown		6,738	6,738	7,028	7,018	0	(280)	0	(280)	0	6,738	0	0	0	30	01/01/2035	1
31407S-LU-4	FNMA # 839239 3.486% 09/01/35		03/01/2018	Paydown		171	171	181	180	0	(9)	0	(9)	0	171	0	0	0	1	09/01/2035	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		03/01/2018	Paydown		64,810	64,810	68,309	68,229	0	(3,419)	0	(3,419)	0	64,810	0	0	0	380	06/01/2046	1
31412E-CK-0	FNMA # 922674 4.198% 04/01/36		03/01/2018	Paydown		3,399	3,399	3,565	3,552	0	(152)	0	(152)	0	3,399	0	0	0	18	04/01/2036	1
31412S-PL-3	FN # 933427 5.000% 03/01/38		03/01/2018	Paydown		6,979	6,979	7,017	7,012	0	(32)	0	(32)	0	6,979	0	0	0	72	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		03/01/2018	Paydown		15,813	15,813	16,505	16,200	0	(387)	0	(387)	0	15,813	0	0	0	132	11/01/2023	1
31414S-PA-5	FN # 974817 5.000% 04/01/23		03/01/2018	Paydown		77,890	77,890	81,298	79,675	0	(1,785)	0	(1,785)	0	77,890	0	0	0	720	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		03/01/2018	Paydown		4,788	4,788	4,880	4,870	0	(82)	0	(82)	0	4,788	0	0	0	44	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		03/01/2018	Paydown		5,021	5,021	5,240	5,137	0	(116)	0	(116)	0	5,021	0	0	0	42	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		03/01/2018	Paydown		4,390	4,390	4,649	4,538	0	(148)	0	(148)	0	4,390	0	0	0	28	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		03/01/2018	Paydown		135,112	135,112	137,266	136,471	0	(1,359)	0	(1,359)	0	135,112	0	0	0	734	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		03/01/2018	Paydown		93,374	93,374	94,964	94,252	0	(878)	0	(878)	0	93,374	0	0	0	695	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		03/01/2018	Paydown		345,570	345,570	343,302	343,517	0	2,053	0	2,053	0	345,570	0	0	0	1,642	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		03/01/2018	Paydown		437,698	437,698	437,440	437,353	0	345	0	345	0	437,698	0	0	0	2,245	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		03/01/2018	Paydown		416,586	416,586	415,804	415,796	0	789	0	789	0	416,586	0	0	0	2,246	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		03/01/2018	Paydown		67,000	67,000	71,648	70,943	0	(3,943)	0	(3,943)	0	67,000	0	0	0	391	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		03/01/2018	Paydown		108,373	108,373	108,272	108,257	0	116	0	116	0	108,373	0	0	0	514	07/01/2033	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		280,051	280,051	282,414	281,304	0	(1,253)	0	(1,253)	0	280,051	0	0	0	1,721	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		03/01/2018	Paydown		155,166	155,166	157,105	156,173	0	(1,007)	0	(1,007)	0	155,166	0	0	0	1,157	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		03/01/2018	Paydown		83,655	83,655	86,061	85,055	0	(1,399)	0	(1,399)	0	83,655	0	0	0	574	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		03/01/2018	Paydown		209,118	209,118	215,000	214,321	0	(5,203)	0	(5,203)	0	209,118	0	0	0	1,187	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		03/01/2018	Paydown		653,707	653,707	652,277	652,290	0	1,417	0	1,417	0	653,707	0	0	0	3,254	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		03/01/2018	Paydown		369,494	369,494	374,747	374,687	0	(5,193)	0	(5,193)	0	369,494	0	0	0	1,731	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		03/01/2018	Paydown		130,461	130,461	137,759	133,600	0	(3,139)	0	(3,139)	0	130,461	0	0	0	1,228	09/01/2022	1
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		03/01/2018	Paydown		3,374	3,374	3,524	3,427	0	(53)	0	(53)	0	3,374	0	0	0	22	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		03/01/2018	Paydown		45,493	45,493	46,275	45,988	0	(494)	0	(494)	0	45,493	0	0	0	264	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/02/2018	Redemption 100.0000		569,370	569,370	569,370	569,370	0	0	0	0	0	569,370	0	0	0	10,744	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2018	Redemption 100.0000		214,548	214,548	214,548	214,548	0	0	0	0	0	214,548	0	0	0	999	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		03/01/2018	Redemption 100.0000		111,054	111,054	111,054	111,054	0	0	0	0	0	111,054	0	0	0	578	01/01/2036	1FE
49130T-PR-1	KY ST HSG CORP HSG REV 4.250% 07/01/33		03/21/2018	Redemption 100.0000		10,000	10,000	10,371	10,159	0	(159)	0	(159)	0	10,000	0	0	0	307	07/01/2033	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		03/01/2018	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	3,050	12/01/2018	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		03/01/2018	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	711	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2018	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	369	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		03/01/2018	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	337	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		03/01/2018	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	18,222	09/01/2019	1FE
67756Q-NS-2	OHFA SINGLE FAMILY HSG 2.900% 09/01/37		03/01/2018	Redemption 100.0000		167,742	167,742	167,742	167,742	0	0	0	0	0	167,742	0	0	0	701	09/01/2037	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2018	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	195	09/01/2041	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		01/25/2018	RAYMOND JAMES		2,355,888	2,293,951	2,293,951	2,293,951	0	0	0	0	0	2,293,951	0	61,937	61,937	12,381	09/01/2035	1FE
67886M-PU-7	OKLAHOMA ST HSG FIN AGY SF MTG SINGLE FAMILY HSG 3.350% 09/01/35		02/01/2018	Redemption 100.0000		92,621	92,621	92,621	92,621	0	0	0	0	0	92,621	0	0	0	260	09/01/2035	1FE
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.630% 11/01/39		03/29/2018	PNC CAPITAL MARKETS		4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	0	0	25,715	11/01/2039	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

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		02/01/2018	Redemption 100.0000		48,413	48,413	48,413	48,413	0	0	0	0	0	48,413	0	0	0	262	12/25/2043	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		02/01/2018	Paydown		105,731	105,731	105,731	105,731	0	0	0	0	0	105,731	0	0	0	116	10/25/2037	1FE
92812U-Q4-3	VHDA 2014-A A 3.500% 10/25/37		03/01/2018	Redemption 100.0000		256,528	256,528	256,528	256,528	0	0	0	0	0	256,528	0	0	0	62,722	10/25/2037	1FE
92812U-Q5-0	VHDA 2015-A A 3.250% 06/25/42		03/29/2018	Redemption 100.0000		707,130	707,130	708,312	708,277	0	(1,147)	0	(1,147)	0	707,130	0	0	0	2,874	06/25/2042	1FE
92812U-Q6-8	VHDA 2016-A A 3.100% 06/25/41		02/01/2018	Redemption 100.0000		156,611	156,611	156,611	156,611	0	0	0	0	0	156,611	0	0	0	568	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2018	Redemption 100.0000		197,384	197,384	197,384	197,384	0	0	0	0	0	197,384	0	0	0	883	08/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						52,709,392	52,647,455	53,653,026	53,108,259	0	(460,793)	0	(460,793)	0	52,647,455	0	61,937	61,937	363,184	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2018	Paydown		8,507	8,507	7,337	7,287	0	1,220	0	1,220	0	8,507	0	0	0	78	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		03/01/2018	Paydown		1,230	1,230	985	836	0	393	0	393	0	1,230	0	0	0	12	12/25/2031	1FM
00130H-BS-3	AES CORP 7.375% 07/01/21		03/15/2018	TENDER OFFER		3,378,575	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	398,575	398,575	155,063	07/01/2021	3FE
00130H-BW-4	AES CORP 5.500% 04/15/25		03/21/2018	TENDER OFFER		599,925	570,000	564,300	565,511	0	138	0	138	0	565,649	0	34,276	34,276	13,585	04/15/2025	3FE
00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		1,400,000	1,400,000	1,399,664	1,399,980	0	20	0	20	0	1,400,000	0	0	0	12,250	01/15/2018	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		02/01/2018	Paydown		30,542	30,542	30,529	30,690	0	(148)	0	(148)	0	30,542	0	0	0	224	04/25/2031	1FM
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		03/22/2018	Call 100.0000		8,018,000	8,018,000	8,424,038	8,081,362	0	(10,796)	0	(10,796)	0	8,070,566	0	(52,566)	(52,566)	407,229	04/01/2019	2FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		03/01/2018	Paydown		145,817	145,817	147,731	146,980	0	(1,163)	0	(1,163)	0	145,817	0	0	0	467	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		03/01/2018	Paydown		253,765	253,765	258,761	258,311	0	(4,545)	0	(4,545)	0	253,765	0	0	0	1,353	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		03/01/2018	Paydown		216,721	216,721	220,853	220,989	0	(4,267)	0	(4,267)	0	216,721	0	0	0	1,196	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		03/01/2018	Paydown		266,693	266,693	271,360	270,721	0	(4,028)	0	(4,028)	0	266,693	0	0	0	1,472	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		03/01/2018	Paydown		231,668	231,668	234,709	234,883	0	(3,215)	0	(3,215)	0	231,668	0	0	0	1,075	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		03/01/2018	Paydown		176,304	176,304	178,949	178,979	0	(2,675)	0	(2,675)	0	176,304	0	0	0	1,119	08/25/2046	1FM
009363-AN-2	AIRGAS INC 1.650% 02/15/18		02/15/2018	Maturity		4,200,000	4,200,000	4,199,874	0	0	126	0	126	0	4,200,000	0	0	0	34,650	02/15/2018	1FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		03/01/2018	Paydown		45,862	52,005	44,003	43,325	0	2,536	0	2,536	0	45,862	0	0	0	526	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2018	Paydown		72,823	73,792	67,049	64,635	0	8,188	0	8,188	0	72,823	0	0	0	747	09/25/2037	1FM
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		03/26/2018	TENDER OFFER		1,468,019	1,441,000	1,441,000	1,441,000	0	0	0	0	0	1,441,000	0	27,019	27,019	47,783	03/15/2021	4FE
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		03/10/2018	Paydown		47,003	47,003	47,778	47,341	0	(338)	0	(338)	0	47,003	0	0	0	335	10/12/2020	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2018	Paydown		114,180	114,180	113,841	111,956	0	2,224	0	2,224	0	114,180	0	0	0	800	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2018	Paydown		29,389	29,389	29,388	29,244	0	146	0	146	0	29,389	0	0	0	200	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2018	Paydown		28,782	28,782	28,781	28,771	0	11	0	11	0	28,782	0	0	0	161	04/17/2052	1FE
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*
03065C-AE-9	AMCAR 2013-4 C 2.720% 09/09/19		01/08/2018	Paydown		1,819	1,819	1,838	1,819	0	0	0	0	0	1,819	0	0	0	8	09/09/2019	1FE
03065K-AE-1	AMCAR 2015-1 B 1.880% 03/09/20		03/08/2018	Paydown		6,523,278	6,523,278	6,522,195	6,523,177	0	100	0	100	0	6,523,278	0	0	0	22,300	03/09/2020	1FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		02/01/2018	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	0	12/25/2027	1FM
03523T-BE-7	ANHEUSER-BUSCH 7.750% 01/15/19		03/19/2018	Call 100.0000		5,000,000	5,000,000	4,995,990	4,999,194	0	(468)	0	(468)	0	4,998,725	0	1,275	1,275	459,439	01/15/2019	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2018	Paydown		28,625	28,625	28,607	28,563	0	62	0	62	0	28,625	0	0	0	356	10/30/2045	2AM
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		03/01/2018	Maturity		583,000	583,000	588,678	584,026	0	(1,026)	0	(1,026)	0	583,000	0	0	0	8,745	03/01/2018	2FE
04364T-AB-4	ACER 2016-1A A2 1.750% 11/13/18		02/10/2018	Paydown		32,962	32,962	32,962	32,962	0	0	0	0	0	32,962	0	0	0	71	11/13/2018	1FE
04684T-AA-9	A10 2017-1A A1FL 2.627% 03/15/36		03/15/2018	Paydown		39,250	39,250	39,250	39,250	0	0	0	0	0	39,250	0	0	0	202	03/15/2036	1FE
05377R-BX-1	AESOP 2015-1A A 2.500% 07/20/21		03/01/2018	CITIGROUP GLOBAL MKTS		990,156	1,000,000	988,984	0	0	(56)	0	(56)	0	988,928	0	1,228	1,228	1,042	07/20/2021	1FE
05491K-AC-4	BAMLL 2016-FR15 B 8.505% 10/26/47		01/25/2018	Paydown		743,509	743,509	723,991	726,622	0	16,887	0	16,887	0	743,509	0	0	0	5,123	10/26/2047	4AM
05525Y-AN-0	BAMLL 2015-A 5.777% 01/15/28		02/15/2018	Paydown		4,000,000	4,000,000	4,056,250	4,003,192	0	(3,192)	0	(3,192)	0	4,000,000	0	0	0	38,015	01/15/2028	1FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2018	Paydown		592,715	592,715	582,919	586,926	0	5,789	0	5,789	0	592,715	0	0	0	2,872	03/10/2033	1FM
057224-AY-3	BAKER HUGHES INC 7.500% 11/15/18		01/10/2018	Call 100.0000		1,000,000	1,000,000	994,440	999,212	0	3	0	3	0	999,215	0	785	785	55,138	11/15/2018	1FE
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		03/01/2018	Paydown		32,325	32,325	20,111	19,418	0	12,907	0	12,907	0	32,325	0	0	0	133	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		03/01/2018	Paydown		17,147	17,147	17,090	17,081	0	66	0	66	0	17,147	0	0	0	233	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2018	Paydown		8,042	8,042	7,592	7,856	0	186	0	186	0	8,042	0	0	0	74	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		03/01/2018	Paydown		13,346	13,346	13,067	13,188	0	158	0	158	0	13,346	0	0	0	127	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		03/01/2018	Paydown		10,263	10,263	9,766	10,008	0	255	0	255	0	10,263	0	0	0	92	08/25/2035	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		03/01/2018	Paydown		16,533	17,744	14,550	15,924	0	609	0	609	0	16,533	0	0	0	144	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		03/01/2018	Paydown		27,273	29,271	27,015	28,270	0	(997)	0	(997)	0	27,273	0	0	0	238	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 2.372% 05/25/35		03/01/2018	Paydown		26,881	29,957	23,067	23,988	0	2,893	0	2,893	0	26,881	0	0	0	115	03/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		03/01/2018	Paydown		139,382	145,497	142,151	142,151	0	(2,768)	0	(2,768)	0	139,382	0	0	0	1,112	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 3.819% 01/25/36		03/01/2018	Paydown		168,441	170,617	161,317	168,932	0	(492)	0	(492)	0	168,441	0	0	0	799	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 3.524% 09/20/46		03/01/2018	Paydown		261,464	501,700	425,511	459,691	0	(198,227)	0	(198,227)	0	261,464	0	0	0	2,919	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		03/01/2018	Paydown		178,464	178,464	149,412	163,383	0	15,082	0	15,082	0	178,464	0	0	0	1,962	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2018	Paydown		57,316	74,050	67,606	74,560	0	(17,243)	0	(17,243)	0	57,316	0	0	0	1,005	01/25/2037	4FM
06054M-AF-0	BACM 2016-UB10 XA 1.993% 07/15/49		03/01/2018	Paydown		0	0	16,762	13,790	0	(13,790)	0	(13,790)	0	0	0	0	0	210	07/15/2049	1FE
06054M-AF-0	BACM 2016-UB10 XA 1.993% 07/15/49		02/01/2018	Redemption 0.0000		0	0	(6,584)	(5,610)	0	0	0	0	0	(5,610)	0	5,609	5,609	0	07/15/2049	1FE
064255-AL-6	BANK OF TOKYO-MIT UFJ 1.650% 02/26/18		02/26/2018	Maturity		3,500,000	3,500,000	3,499,650	0	0	350	0	350	0	3,500,000	0	0	0	28,875	02/26/2018	1FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		03/05/2018	Maturity		6,000,000	6,000,000	6,000,636	1,400,134	0	(42)	0	(42)	0	6,000,000	0	0	0	51,000	03/05/2018	1FE
07384M-TM-4	BSARM 2003-1 5A1 3.400% 04/25/33		03/01/2018	Paydown		2,040	2,040	2,037	2,036	0	3	0	3	0	2,040	0	0	0	11	04/25/2033	1FM
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		03/15/2018	Paydown		19,537	19,537	19,450	19,519	0	18	0	18	0	19,537	0	0	0	104	12/15/2022	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 3.794% 12/25/35		03/01/2018	Paydown		182,226	182,226	182,220	181,179	0	1,047	0	1,047	0	182,226	0	0	0	1,109	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.192% 04/25/37		03/01/2018	Paydown		62,130	62,130	50,947	53,329	0	8,801	0	8,801	0	62,130	0	0	0	662	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 6.934% 01/25/37		03/01/2018	Paydown		1,755	1,755	1,091	756	0	999	0	999	0	1,755	0	0	0	6	01/25/2037	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2018	Paydown		8,417	20,137	4,404	4,394	0	4,023	0	4,023	0	8,417	0	0	0	225	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2018	Paydown		575,490	575,490	575,146	593,481	0	(17,990)	0	(17,990)	0	575,490	0	0	0	5,105	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		03/15/2018	Paydown		7,069	7,069	7,065	7,069	0	0	0	0	0	7,069	0	0	0	52	11/15/2019	6FE
12592P-BG-7	COMM 2014-UBS6 XA 1.011% 12/10/47		03/01/2018	Paydown		0	0	14,980	13,381	0	(13,381)	0	(13,381)	0	0	0	0	0	230	12/10/2047	1FE
12592P-BG-7	COMM 2014-UBS6 XA 1.011% 12/10/47		02/01/2018	Redemption 0.0000		0	0	(6,267)	(6,362)	0	0	0	0	0	(6,362)	0	6,362	6,362	0	12/10/2047	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2018	Paydown		262,324	262,324	264,940	262,484	0	(160)	0	(160)	0	262,324	0	0	0	1,391	12/10/2044	1FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2018	Paydown		227,774	227,774	97,633	92,531	0	135,243	0	135,243	0	227,774	0	0	0	1,257	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		03/01/2018	Paydown		73,696	73,696	39,738	37,857	0	35,839	0	35,839	0	73,696	0	0	0	472	12/25/2036	1FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		03/01/2018	Paydown		5,755	5,755	5,800	5,753	0	2	0	2	0	5,755	0	0	0	26	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.427% 04/25/43		03/01/2018	Paydown		41,443	41,443	39,952	40,189	0	1,255	0	1,255	0	41,443	0	0	0	237	04/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2018	Paydown		60,165	60,165	60,029	60,026	0	139	0	139	0	60,165	0	0	0	302	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.998% 10/25/44		03/01/2018	Paydown		15,988	15,988	16,523	16,430	0	(442)	0	(442)	0	15,988	0	0	0	107	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2018	Paydown		355,904	355,904	356,265	356,343	0	(439)	0	(439)	0	355,904	0	0	0	1,852	12/25/2044	1FM
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		03/01/2018	Paydown		25,827	25,827	24,494	25,378	0	450	0	450	0	25,827	0	0	0	276	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		03/01/2018	Paydown		42,449	43,326	38,235	38,061	0	4,388	0	4,388	0	42,449	0	0	0	377	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		03/01/2018	Paydown		40,626	40,626	39,877	40,293	0	334	0	334	0	40,626	0	0	0	318	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2018	Paydown		182,981	182,981	184,353	182,828	0	152	0	152	0	182,981	0	0	0	1,566	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2018	Paydown		89,832	97,486	90,998	87,666	0	2,166	0	2,166	0	89,832	0	0	0	881	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2018	Paydown		110,593	121,638	116,811	114,499	0	(3,906)	0	(3,906)	0	110,593	0	0	0	1,270	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2018	Paydown		114,005	114,005	111,736	111,745	0	2,260	0	2,260	0	114,005	0	0	0	1,047	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		03/01/2018	Paydown		66,138	69,300	62,686	60,353	0	5,785	0	5,785	0	66,138	0	0	0	576	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2018	Paydown		45,909	45,909	43,027	41,116	0	4,793	0	4,793	0	45,909	0	0	0	347	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		03/01/2018	Paydown		75,948	87,916	80,101	74,415	0	1,533	0	1,533	0	75,948	0	0	0	636	10/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2018	Paydown		134,792	134,792	124,682	125,701	0	9,091	0	9,091	0	134,792	0	0	0	1,348	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		03/01/2018	Paydown		140,374	167,690	157,042	152,601	0	(12,227)	0	(12,227)	0	140,374	0	0	0	1,461	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		03/01/2018	Paydown		55,819	60,132	48,833	42,214	0	13,605	0	13,605	0	55,819	0	0	0	676	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 2.491% 04/25/47		03/01/2018	Paydown		55,900	55,900	51,275	58,544	0	(2,644)	0	(2,644)	0	55,900	0	0	0	459	04/25/2047	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		03/01/2018	Paydown		40,035	40,035	27,713	32,166	0	7,869	0	7,869	0	40,035	0	0	0	380	04/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2018	Paydown		45,496	45,496	41,791	41,137	0	4,359	0	4,359	0	45,496	0	0	0	417	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2018	Paydown		24,233	27,013	25,381	23,634	0	600	0	600	0	24,233	0	0	0	233	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		03/01/2018	Paydown		14,745	16,436	15,461	14,441	0	304	0	304	0	14,745	0	0	0	142	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		03/01/2018	Paydown		73,259	73,259	72,927	72,967	0	292	0	292	0	73,259	0	0	0	681	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		03/01/2018	Paydown		51,823	51,823	48,653	50,181	0	1,642	0	1,642	0	51,823	0	0	0	453	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		03/01/2018	Paydown		58,215	58,289	53,965	51,031	0	7,184	0	7,184	0	58,215	0	0	0	639	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		03/01/2018	Paydown		15,570	15,570	9,630	4,969	0	10,600	0	10,600	0	15,570	0	0	0	143	11/25/2036	1FM
127055-AJ-0	CABOT CORP 2.550% 01/15/18		01/15/2018	Maturity		100,000	100,000	100,404	100,014	0	(14)	0	(14)	0	100,000	0	0	0	1,275	01/15/2018	2FE
134429-BD-0	CAMPBELL SOUP CO 3.300% 03/15/21		03/12/2018	JEFFERIES & CO		200,114	200,000	199,858	0	0	0	0	0	0	199,858	0	256	256	0	03/15/2021	2FE
14042E-3V-0	CAPITAL ONE NA 1.500% 03/22/18		02/22/2018	Call 100.0000		11,525,000	11,525,000	11,515,500	11,518,475	0	4,067	0	4,067	0	11,522,542	0	2,458	2,458	72,031	03/22/2018	2FE
14179B-AG-6	CFCAT 2013-2A D 5.930% 08/15/19		03/15/2018	Paydown		69,856	69,856	71,646	69,856	0	0	0	0	0	69,856	0	0	0	1,036	08/15/2019	1FE
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		03/10/2018	Paydown		5,475	5,475	5,472	5,474	0	1	0	1	0	5,475	0	0	0	18	12/10/2023	1FE
15132E-LC-0	CDMC 2005-1 A5 5.388% 02/18/35		03/01/2018	Paydown		138,744	138,744	138,658	136,618	0	2,126	0	2,126	0	138,744	0	0	0	2,306	02/18/2035	1FM

STATEMENT AS OF MARCH 31, 2018 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
166754-AK-7	CHEVRON PHILLIPS CHEM 1.700% 05/01/18		03/29/2018	Call 100.0000		3,840,000	3,840,000	3,839,208	2,139,816	0	486	0	486	0	3,839,723	0	277	277	0	05/01/2018	1FE
17119V-AG-8	CCART 2013-BA D 2.890% 10/15/20		02/15/2018	Paydown		6,525,000	6,525,000	6,566,801	6,543,871	0	(18,871)	0	(18,871)	0	6,525,000	0	0	0	31,429	10/15/2020	1FE
172967-JH-5	CITIGROUP 1.800% 02/05/18		02/05/2018	Maturity		200,000	200,000	200,804	200,049	0	(49)	0	(49)	0	200,000	0	0	0	1,800	02/05/2018	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		03/01/2018	Paydown		2	9,356	4,243	3,663	2,554	(6,216)	0	(3,662)	0	2	0	0	0	52	11/25/2036	4FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		03/01/2018	Paydown		7,509	7,509	7,631	7,570	0	(61)	0	(61)	0	7,509	0	0	0	69	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.215% 06/25/37		03/01/2018	Paydown		158,467	158,467	158,461	156,005	0	2,462	0	2,462	0	158,467	0	0	0	1,391	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2018	Paydown		260,776	260,776	256,315	256,608	0	4,167	0	4,167	0	260,776	0	0	0	1,245	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		03/01/2018	Paydown		304,858	304,858	308,192	308,213	0	(3,355)	0	(3,355)	0	304,858	0	0	0	1,683	06/25/2044	1FM
17323E-AQ-6	CMLTI 2014-J2 B4 3.882% 11/25/44		03/01/2018	Paydown		42,674	42,674	43,007	42,994	0	(320)	0	(320)	0	42,674	0	0	0	279	11/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		03/01/2018	Paydown		266,139	266,139	269,719	269,153	0	(3,014)	0	(3,014)	0	266,139	0	0	0	1,274	04/01/2028	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2018	Paydown		17,500	17,500	17,848	17,822	0	(322)	0	(322)	0	17,500	0	0	0	228	04/25/2047	3AM
19990A-AA-7	COMM 2016-SAVA A 3.528% 10/15/34		03/15/2018	Paydown		84,270	84,270	84,270	84,270	0	0	0	0	0	84,270	0	0	0	688	10/15/2034	1FM
20030N-AR-2	COMCAST CORP 5.875% 02/15/18		02/15/2018	Maturity		2,343,000	2,343,000	2,343,351	0	0	(351)	0	(351)	0	2,343,000	0	0	0	68,826	02/15/2018	1FE
221643-AH-2	COTT BEVERAGES INC 5.375% 07/01/22		01/30/2018	Call 100.0000		10,000,000	10,000,000	9,655,986	9,763,377	0	3,174	0	3,174	0	9,766,551	0	233,449	233,449	715,149	07/01/2022	4FE
224399-AS-4	CRANE CO 2.750% 12/15/18		03/07/2018	Call 100.0000		2,000,000	2,000,000	2,005,220	0	0	(403)	0	(403)	0	2,004,817	0	(4,817)	(4,817)	19,950	12/15/2018	2FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2018	Paydown		27,961	27,961	26,907	27,099	0	862	0	862	0	27,961	0	0	0	281	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		03/01/2018	Paydown		82,784	82,784	82,435	82,455	0	329	0	329	0	82,784	0	0	0	725	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		03/01/2018	Paydown		59,385	59,385	59,245	59,052	0	333	0	333	0	59,385	0	0	0	492	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		01/01/2018	Paydown		295,037	295,037	285,633	289,379	0	5,658	0	5,658	0	295,037	0	0	0	1,352	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		03/01/2018	Paydown		202,010	202,010	205,308	202,084	0	(74)	0	(74)	0	202,010	0	0	0	2,166	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		03/01/2018	Paydown		126,586	126,586	118,922	115,750	0	10,837	0	10,837	0	126,586	0	0	0	1,301	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 IA4A 5.896% 04/25/36		03/01/2018	Paydown		174,449	174,449	161,250	156,384	0	18,065	0	18,065	0	174,449	0	0	0	1,292	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		03/01/2018	Paydown		62,683	62,683	32,010	31,290	0	31,393	0	31,393	0	62,683	0	0	0	178	06/25/2036	1FM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		03/01/2018	J P MORGAN SEC FIXED INC		2,544,462	2,522,000	2,522,000	2,522,000	0	0	0	0	0	2,522,000	0	22,462	22,462	29,276	02/20/2045	2AM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		02/20/2018	Paydown		33,438	33,438	34,251	34,045	0	(607)	0	(607)	0	33,438	0	0	0	333	02/20/2045	3AM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		02/20/2018	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	262	11/20/2047	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		03/01/2018	Paydown		311,297	311,297	314,406	311,462	0	(165)	0	(165)	0	311,297	0	0	0	2,460	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 3.158% 07/12/44		03/12/2018	Paydown		4,181	4,181	4,303	4,297	0	(116)	0	(116)	0	4,181	0	0	0	21	07/12/2044	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2018	Paydown		492,581	492,581	497,496	492,198	0	383	0	383	0	492,581	0	0	0	22,159	04/10/2021	1FM
23340E-AC-4	DTAOT 2015-1A C 2.870% 11/16/20		02/15/2018	Paydown		35,270	35,270	35,430	35,287	0	(17)	0	(17)	0	35,270	0	0	0	102	11/16/2020	1FE
233851-BP-8	DAIMLER FINANCE NA LLC 1.650% 03/02/18		03/02/2018	Maturity		1,000,000	1,000,000	999,870	999,897	0	103	0	103	0	1,000,000	0	0	0	8,250	03/02/2018	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2018	Paydown		105,948	113,639	103,543	106,464	0	(516)	0	(516)	0	105,948	0	0	0	1,002	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		03/01/2018	Paydown		22,461	22,461	20,540	20,405	0	2,056	0	2,056	0	22,461	0	0	0	186	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		03/01/2018	Paydown		912	1,071	906	1,087	0	(175)	0	(175)	0	912	0	0	0	12	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2018	Paydown		35,382	35,382	30,518	27,907	0	7,476	0	7,476	0	35,382	0	0	0	304	07/25/2036	1FM
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		2,000,000	2,000,000	2,000,180	0	0	(180)	0	(180)	0	2,000,000	0	0	0	20,000	02/21/2018	2FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		01/29/2018	JEFFERIES & CO		6,475,950	6,075,000	6,708,962	6,252,770	0	(8,241)	0	(8,241)	0	6,244,529	0	231,421	231,421	199,336	09/01/2019	3FE
25755T-AD-2	DPABS 2015-1A A2I 3.484% 10/25/45		01/25/2018	Paydown		7,500	7,500	7,570	7,537	0	(37)	0	(37)	0	7,500	0	0	0	65	10/25/2045	3AM
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		03/01/2018	J P MORGAN SEC FIXED INC		611,814	589,500	592,263	592,082	0	(48)	0	(48)	0	592,035	0	19,779	19,779	9,524	10/25/2045	3AM
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		01/25/2018	Paydown		1,500	1,500	1,507	1,507	0	(7)	0	(7)	0	1,500	0	0	0	17	10/25/2045	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	129	07/25/2047	2AM
278865-AQ-3	ECOLAB INC 1.550% 01/12/18		01/12/2018	Maturity		2,220,000	2,220,000	2,219,378	2,219,688	0	312	0	312	0	2,220,000	0	0	0	17,205	01/12/2018	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		03/25/2018	Paydown		287,579	287,579	287,573	287,577	0	2	0	2	0	287,579	0	0	0	1,182	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		03/25/2018	Paydown		1,316,049	1,316,049	1,316,027	1,316,108	0	(58)	0	(58)	0	1,316,049	0	0	0	5,767	04/25/2028	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/17/2018	Redemption 100.0000		21,385	21,385	21,385	21,385	0	0	0	0	0	21,385	0	0	0	0	01/19/2031	1FE
29252B-AA-7	SOUTHERN LIGHTS PP 3.980% 06/30/40		01/02/2018	Redemption 100.0000		94,500	94,500	94,500	94,500	0	0	0	0	0	94,500	0	0	0	1,870	06/30/2040	1
294751-CQ-3	EQABS 2003-3 AF4 5.152% 12/25/33		03/01/2018	Paydown		377,708	377,708	377,708	376,917	0	791	0	791	0	377,708	0	0	0	3,490	12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 4.606% 10/25/34		03/01/2018	Paydown		382,840	382,840	382,840	379,759	0	3,081	0	3,081	0	382,840	0	0	0	2,697	10/25/2034	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2018	Paydown		316,800	316,800	312,927	313,193	0	3,606	0	3,606	0	316,800	0	0	0	1,400	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2018	Paydown		109,250	109,250	108,021	0	0	1,229	0	1,229	0	109,250	0	0	0	319	02/25/2048	1FE
30165L-AC-5	EART 2014-3A C 4.170% 06/15/20		03/15/2018	Paydown		26,760	26,760	27,272	27,092	0	(332)	0	(332)	0	26,760	0	0	0	252	06/15/2020	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		03/10/2018	Paydown		5,199	5,199	5,199	5,199	0	0	0	0	0	5,199	0	0	0	21	12/10/2023	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		03/01/2018	Paydown		45,972	42,230	36,782	33,294	0	12,678	0	12,678	0	45,972	0	0	0	448	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2018	Paydown		36,742	36,581	29,908	(4,217)	0	40,959	0	40,959	0	36,742	0	0	0	500	08/25/2035	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		03/01/2018	Paydown		14,422	14,422	13,124	12,475	0	1,948	0	1,948	0	14,422	0	0	0	212	08/25/2036	2FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		03/15/2018	Paydown		21,653	21,653	21,651	21,652	0	1	0	1	0	21,653	0	0	0	54	11/16/2020	1FE
32058F-AG-5	FIAOT 2014-1A B 2.260% 01/15/20		02/15/2018	Paydown		77,079	77,079	77,329	77,092	0	(13)	0	(13)	0	77,079	0	0	0	212	01/15/2020	1FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2018	Paydown		11,250	11,250	11,268	11,282	0	(32)	0	(32)	0	11,250	0	0	0	143	04/30/2047	3AM
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		01/01/2018	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/25/2028	3FM
36161R-AE-9	GFCM 2003-1 A5 5.413% 05/12/35		03/01/2018	Paydown		235,595	235,595	262,021	240,730	0	(5,135)	0	(5,135)	0	235,595	0	0	0	3,762	05/12/2035	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		03/01/2018	Paydown		651,865	651,865	610,857	649,144	0	2,721	0	2,721	0	651,865	0	0	0	6,462	08/25/2037	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.249% 12/25/37		03/01/2018	Paydown		186,803	186,803	179,036	187,806	0	(1,003)	0	(1,003)	0	186,803	0	0	0	1,844	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		03/01/2018	Paydown		219,677	219,677	222,961	220,422	0	(745)	0	(745)	0	219,677	0	0	0	1,271	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		03/01/2018	Paydown		356,912	356,912	364,050	358,404	0	(1,492)	0	(1,492)	0	356,912	0	0	0	1,826	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.519% 06/10/46		03/01/2018	Paydown		0	0	107,093	68,449	0	(68,449)	0	(68,449)	0	0	0	0	0	4,291	06/10/2046	1FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2018	Paydown		119,377	121,414	115,665	116,180	0	3,197	0	3,197	0	119,377	0	0	0	1,046	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2018	Paydown		80,806	83,876	68,568	76,477	0	4,329	0	4,329	0	80,806	0	0	0	667	05/25/2037	1FM
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		1,999	1,999	1,903	1,965	0	34	0	34	0	1,999	0	0	0	18	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2018	Paydown		170,542	170,542	175,655	171,625	0	(1,083)	0	(1,083)	0	170,542	0	0	0	1,078	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		03/15/2018	Paydown		26,037	26,037	26,034	26,036	0	1	0	1	0	26,037	0	0	0	119	10/15/2020	1FE
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		03/15/2018	Paydown		1,455,469	1,455,469	1,455,454	1,455,458	0	11	0	11	0	1,455,469	0	0	0	6,536	04/15/2021	1FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		01/22/2018	Maturity		14,200,000	14,200,000	14,276,112	14,205,958	0	(5,958)	0	(5,958)	0	14,200,000	0	0	0	168,625	01/22/2018	1FE
40428H-PQ-9	HSBC USA INC 1.700% 03/05/18		03/05/2018	Maturity		3,800,000	3,800,000	3,799,562	0	0	438	0	438	0	3,800,000	0	0	0	32,300	03/05/2018	1FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		03/14/2018	CITIGROUP GLOBAL MKTS		4,939,453	5,000,000	4,934,570	0	0	0	0	0	0	4,934,570	0	4,883	4,883	9,596	10/25/2023	1FE
431282-AQ-5	HIGHWOODS REALTY LP 4.125% 03/15/28		03/02/2018	SUNTRUST		4,982,850	5,000,000	4,940,900	0	0	7	0	7	0	4,940,907	0	41,943	41,943	573	03/15/2028	2FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2018	Paydown		66,229	66,229	10,742	1,904	0	64,325	0	64,325	0	66,229	0	0	0	300	05/25/2036	1FM
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		02/26/2018	Maturity		6,000,000	6,000,000	6,003,810	6,000,297	0	(297)	0	(297)	0	6,000,000	0	0	0	51,000	02/26/2018	1FE
44891A-AA-5	HYUNDAI CAPITAL AMERICA 2.000% 03/19/18		03/19/2018	Maturity		465,000	465,000	464,954	0	0	47	0	47	0	465,000	0	0	0	4,650	03/19/2018	2FE
44932H-AG-8	IBM CREDIT CORP 2.650% 02/05/21		02/01/2018	JEFFERIES & CO		265,024	265,000	264,870	0	0	0	0	0	0	264,870	0	154	154	0	02/05/2021	1FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		03/01/2018	Paydown		30,487	30,487	25,068	23,392	0	7,095	0	7,095	0	30,487	0	0	0	328	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		03/01/2018	Paydown		59,630	117,072	111,053	148,790	0	(89,160)	0	(89,160)	0	59,630	0	0	0	(483)	02/25/2036	1FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		03/01/2018	Paydown		121,041	123,234	124,928	124,597	0	(3,557)	0	(3,557)	0	121,041	0	0	0	928	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		03/01/2018	Paydown		141,150	144,046	115,505	107,041	0	34,109	0	34,109	0	141,150	0	0	0	1,504	02/25/2036	3FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		02/01/2018	Paydown		99,363	99,363	89,632	82,950	0	16,411	0	16,411	0	99,363	0	0	0	911	12/25/2035	2FM
46185J-AJ-7	IHSFR 2018-SFR1 E 4.272% 03/17/37		02/16/2018	J P MORGAN SEC FIXED INC		6,559,922	6,500,000	6,500,000	0	0	0	0	0	0	6,500,000	0	59,922	59,922	8,375	03/17/2037	2FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		03/01/2018	Paydown		34,974	34,974	34,972	35,286	0	(312)	0	(312)	0	34,974	0	0	0	333	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		03/01/2018	Paydown		313,458	313,458	306,138	277,975	0	35,483	0	35,483	0	313,458	0	0	0	2,748	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 1.854% 08/15/49		03/01/2018	Paydown		0	0	4,614	3,973	0	(3,973)	0	(3,973)	0	0	0	0	0	95	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2018	Paydown		15,201	15,201	15,192	15,193	0	8	0	8	0	15,201	0	0	0	100	03/15/2063	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		03/01/2018	Paydown		72,517	72,517	40,457	36,368	0	36,149	0	36,149	0	72,517	0	0	0	393	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		03/01/2018	Paydown		81,445	81,445	46,846	42,069	0	39,376	0	39,376	0	81,445	0	0	0	432	07/25/2036	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.957% 11/25/36		03/01/2018	Paydown		1,010,417	1,010,417	1,010,410	995,041	0	15,375	0	15,375	0	1,010,417	0	0	0	(103,004)	11/25/2036	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2018	Paydown		99,013	99,013	100,002	99,136	0	(123)	0	(123)	0	99,013	0	0	0	4,425	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		03/01/2018	Paydown		1,326,293	1,326,293	1,339,551	1,326,681	0	(387)	0	(387)	0	1,326,293	0	0	0	56,948	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		03/01/2018	Paydown		1,347,791	1,347,791	1,361,264	1,349,328	0	(1,537)	0	(1,537)	0	1,347,791	0	0	0	8,553	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		03/01/2018	Paydown		267,191	267,191	269,862	267,485	0	(294)	0	(294)	0	267,191	0	0	0	1,740	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		03/01/2018	Paydown		577,898	577,898	554,489	567,881	0	10,017	0	10,017	0	577,898	0	0	0	2,696	12/15/2047	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2018	Paydown		166,585	166,585	168,250	167,109	0	(525)	0	(525)	0	166,585	0	0	0	1,206	01/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		03/01/2018	Paydown		437,901	437,901	444,470	443,311	0	(5,410)	0	(5,410)	0	437,901	0	0	0	3,044	08/26/2036	1FE
46642E-AZ-9	JPMBB 2014-C21 ASB 3.428% 08/15/47		02/01/2018	Paydown		(1,027,640)	(1,027,640)	(1,058,466)	(1,027,640)	0	0	0	0	0	(1,027,640)	0	0	0	0	08/15/2047	1FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		03/01/2018	Paydown		97,051	97,051	97,756	97,760	0	(708)	0	(708)	0	97,051	0	0	0	510	05/25/2047	1FM
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		03/01/2018	Paydown		394,533	394,533	395,828	0	0	(1,295)	0	(1,295)	0	394,533	0	0	0	2,301	06/25/2048	1FE
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		03/01/2018	Paydown		65,210	65,210	65,461	65,461	0	(250)	0	(250)	0	65,210	0	0	0	353	12/25/2048	1FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2018	Paydown		17,500	17,500	17,575	17,574	0	(74)	0	(74)	0	17,500	0	0	0	212	07/30/2047	3AM
48247U-AA-3	KSBA 2013-1 A 2.207% 08/25/36		03/25/2018	Paydown		0	0	194,812	194,812	0	(194,812)	0	(194,812)	0	0	0	0	0	7,252	08/25/2036	1
48249K-AA-3	KSBA 2014-3 A 1.522% 05/25/39		03/25/2018	Paydown		0	0	167,026	241,215	0	(241,215)	0	(241,215)	0	0	0	0	0	9,978	05/25/2039	1
48249Y-AA-3	KSBA 2016-1 A 2.091% 03/25/42		03/25/2018	Paydown		0	0	150,104	150,716	0	(150,716)	0	(150,716)	0	0	0	0	0	8,046	03/25/2042	1
485134-BK-5	KANSAS CITY POWER & LIGHT 6.375% 03/01/18		03/01/2018	Maturity		9,235,000	9,235,000	9,252,648	9,236,741	0	(1,741)	0	(1,741)	0	9,235,000	0	0	0	294,366	03/01/2018	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2018	Paydown		179,092	190,841	162,575	164,290	0	14,802	0	14,802	0	179,092	0	0	0	1,759	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 5.121% 11/25/35		03/01/2018	Paydown		107,726	107,726	107,726	107,726	0	0	0	0	0	107,726	0	0	0	889	11/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.104% 11/25/35		03/01/2018	Paydown		128,076	128,076	127,888	126,013	0	2,063	0	2,063	0	128,076	0	0	0	1,247	11/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.180% 12/25/35		03/01/2018	Paydown		273,587	268,981	242,659	271,797	0	1,789	0	1,789	0	273,587	0	0	0	2,692	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		03/01/2018	Paydown		169,166	170,630	160,713	160,712	0	8,454	0	8,454	0	169,166	0	0	0	1,572	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.124% 11/25/36		03/01/2018	Paydown		284	41,792	32,843	38,169	0	(37,885)	0	(37,885)	0	284	0	0	0	329	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 5.115% 04/25/37		02/01/2018	Paydown		2	96,040	62,449	66,602	0	(66,600)	0	(66,600)	0	2	0	0	0	482	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.886% 05/25/37		03/01/2018	Paydown		222,273	207,263	164,516	182,313	0	39,960	0	39,960	0	222,273	0	0	0	31,761	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 1.970% 01/01/33		01/02/2018	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	540	01/01/2033	1FE
532457-AX-6	ELI LILLY 4.500% 03/15/18		03/15/2018	Maturity		8,259,000	8,259,000	8,883,871	8,278,154	0	(19,154)	0	(19,154)	0	8,259,000	0	0	0	185,828	03/15/2018	1FE
55279H-AA-8	M&T TRUST CO 1.450% 03/07/18		02/05/2018	Call 100.0000		10,000,000	10,000,000	9,996,800	9,998,188	0	913	0	913	0	9,999,101	0	899	899	59,611	03/07/2018	1FE
553794-AA-6	MUFG AMERICAS HLDGS CORP 1.625% 02/09/18		02/09/2018	Maturity		5,400,000	5,400,000	5,399,514	0	0	486	0	486	0	5,400,000	0	0	0	43,875	02/09/2018	1FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		03/01/2018	Paydown		68,095	68,095	68,090	65,325	0	2,770	0	2,770	0	68,095	0	0	0	471	11/25/2035	1FM
589929-PW-2	MLMI 1998-C1 C 6.750% 11/15/26		03/01/2018	Paydown		1,251,818	1,251,818	1,355,093	1,252,589	0	(770)	0	(770)	0	1,251,818	0	0	0	14,089	11/15/2026	1FE
59217G-AY-5	MET LIFE GLOB 1.500% 01/10/18		01/10/2018	Maturity		8,800,000	8,800,000	8,799,296	8,799,804	0	196	0	196	0	8,800,000	0	0	0	66,000	01/10/2018	1FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2018	Redemption 100.0000		194,000	194,000	194,000	194,000	0	0	0	0	0	194,000	0	0	0	5,501	08/01/2025	1FE
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		01/01/2018	Paydown		601	601	604	604	0	(3)	0	(3)	0	601	0	0	0	2	01/25/2061	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		01/02/2018	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	786	06/30/2027	2FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2018	Paydown		214,499	214,499	118,661	115,063	0	99,435	0	99,435	0	214,499	0	0	0	1,240	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		03/01/2018	Paydown		69,839	69,839	38,404	33,325	0	36,514	0	36,514	0	69,839	0	0	0	320	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		02/01/2018	Paydown		31,484	31,484	20,004	15,262	0	16,223	0	16,223	0	31,484	0	0	0	213	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		03/01/2018	Paydown		38,031	38,031	20,347	19,502	0	18,529	0	18,529	0	38,031	0	0	0	356	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		03/01/2018	Paydown		101,298	101,298	102,308	101,409	0	(111)	0	(111)	0	101,298	0	0	0	715	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		03/01/2018	Paydown		312,102	312,102	318,340	314,034	0	(1,932)	0	(1,932)	0	312,102	0	0	0	1,522	08/15/2045	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2018	Paydown		67,635	67,635	65,944	66,067	0	1,568	0	1,568	0	67,635	0	0	0	276	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		03/01/2018	Paydown		193,243	193,243	195,900	194,684	0	(1,441)	0	(1,441)	0	193,243	0	0	0	789	07/25/2043	1FM
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		03/15/2018	Paydown		52,053	52,053	52,052	51,976	0	77	0	77	0	52,053	0	0	0	184	06/15/2021	1FE
64352V-MA-6	NCHET 2005-A A6 4.570% 08/25/35		03/01/2018	Paydown		29,691	29,691	27,724	28,135	0	1,555	0	1,555	0	29,691	0	0	0	212	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		03/01/2018	Paydown		36,928	36,928	30,709	28,926	0	8,002	0	8,002	0	36,928	0	0	0	303	03/25/2047	1FM
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		03/15/2018	Paydown		19,460	19,460	19,459	19,459	0	1	0	1	0	19,460	0	0	0	65	01/15/2021	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		03/10/2018	Paydown		8,599	8,599	8,848	8,736	0	(138)	0	(138)	0	8,599	0	0	0	49	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		03/09/2018	Paydown		5,609	5,609	5,595	5,603	0	6	0	6	0	5,609	0	0	0	21	07/09/2029	1FE
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		01/02/2018	Redemption 100.0000		146,681	146,681	143,760	145,674	0	1,007	0	1,007	0	146,681	0	0	0	4,555	12/30/2020	3AM
693304-AL-1	PECO CORP 5.350% 03/01/18		03/01/2018	Maturity		10,002,000	10,002,000	10,828,226	10,020,499	0	(18,499)	0	(18,499)	0	10,002,000	0	0	0	267,554	03/01/2018	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.562% 09/25/43		03/01/2018	Paydown		66,129	66,129	67,801	67,544	0	(1,415)	0	(1,415)	0	66,129	0	0	0	393	09/25/2043	1FM
69403W-AB-3	PACIFIC BEACON LLC 1.944% 07/15/26		01/15/2018	Redemption 100.0000		411,990	411,990	350,192	373,143	0	38,847	0	38,847	0	411,990	0	0	0	3,246	07/15/2026	1FE
694308-GN-1	PACIFIC GAS & EL 8.250% 10/15/18		02/18/2018	Call 100.0000		7,000,000	7,000,000	6,884,010	6,992,836	0	2,187	0	2,187	0	6,987,720	0	12,280	12,280	462,405	10/15/2018	1FE
73019#-AA-0	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2018	Redemption 100.0000		100,484	100,484	100,484	100,484	0	0	0	0	0	100,484	0	0	0	1,507	09/13/2027	1
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		03/01/2018	Paydown		324	324	298	285	0	38	0	38	0	324	0	0	0	15	04/28/2022	5*
74836H-AC-1	QUESTAR PIPELINE CO 5.830% 02/01/18		02/01/2018	Maturity		9,755,000	9,755,000	11,081,512	9,773,773	0	(18,773)	0	(18,773)	0	9,755,000	0	0	0	94,786	02/01/2018	2FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2018	Paydown		99,505	108,889	91,097	94,407	0	5,098	0	5,098	0	99,505	0	0	0	1,169	06/25/2036	3FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		03/01/2018	Paydown		37,501	38,730	31,658	32,830	0	4,671	0	4,671	0	37,501	0	0	0	427	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		03/01/2018	Paydown		267,426	267,426	267,091	266,990	0	436	0	436	0	267,426	0	0	0	2,024	06/25/2055	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		03/01/2018	Paydown		13,817	13,817	13,655	13,767	0	50	0	50	0	13,817	0	0	0	122	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		03/01/2018	Paydown		8,788	8,788	6,410	5,593	0	3,195	0	3,195	0	8,788	0	0	0	63	05/25/2036	1FM
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		03/01/2018	Paydown		65,554	65,554	66,374	66,323	0	(769)	0	(769)	0	65,554	0	0	0	781	01/25/2032	3FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		03/01/2018	Paydown		29,600	29,600	21,460	24,199	0	5,401	0	5,401	0	29,600	0	0	0	213	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		03/01/2018	Paydown		34,557	34,557	34,537	34,460	0	97	0	97	0	34,557	0	0	0	383	06/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/01/2018	Paydown		59,375	63,553	57,532	59,058	0	317	0	317	0	59,375	0	0	0	771	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2018	Paydown		85,493	85,493	70,450	75,843	0	9,649	0	9,649	0	85,493	0	0	0	627	03/25/2036	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2018	Paydown		1,755	2,126	2,014	2,008	0	(253)	0	(253)	0	1,755	0	0	0	18	11/25/2035	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		03/01/2018	Paydown		342,208	351,021	277,599	218,397	0	123,811	0	123,811	0	342,208	0	0	0	3,542	04/25/2036	2FM
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		03/15/2018	Paydown		119,201	119,201	120,430	119,606	0	(405)	0	(405)	0	119,201	0	0	0	534	10/15/2019	1FE
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		03/15/2018	Paydown		835,896	835,896	831,716	835,647	0	249	0	249	0	835,896	0	0	0	2,935	08/17/2020	1FE
80284B-AE-4	SDART 2015-2 B 1.830% 01/15/20		01/15/2018	Paydown		528,240	528,240	528,227	528,170	0	69	0	69	0	528,240	0	0	0	806	01/15/2020	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		03/15/2018	Paydown		5,163,864	5,163,864	5,163,864	0	0	0	0	0	0	5,163,864	0	0	0	10,634	02/15/2019	1FE
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		02/16/2018	Tax Free Exchange		4,930,138	5,000,000	4,923,350	4,928,672	0	1,465	0	1,465	0	4,930,138	0	0	0	139,896	03/15/2025	4FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		03/01/2018	Paydown		80,830	80,830	82,573	82,579	0	(1,749)	0	(1,749)	0	80,830	0	0	0	427	05/25/2045	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		03/01/2018	Paydown		58,244	58,244	58,242	58,162	0	82	0	82	0	58,244	0	0	0	339	01/25/2042	1FM
81744T-AE-7	SEMT 2012-1 B1 4.252% 01/25/42		03/01/2018	Paydown		21,542	21,542	22,067	21,957	0	(416)	0	(416)	0	21,542	0	0	0	172	01/25/2042	1FM
81744Y-AG-1	SEMT 2013-4 B2 3.490% 04/25/43		03/01/2018	Paydown		36,925	36,925	35,499	35,722	0	1,203	0	1,203	0	36,925	0	0	0	215	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2018	Paydown		188,109	188,109	184,847	185,043	0	3,066	0	3,066	0	188,109	0	0	0	880	07/25/2043	1FM
81745R-AG-5	SEMT 2013-3 B1 3.521% 03/25/43		03/01/2018	Paydown		43,551	43,551	43,963	43,914	0	(363)	0	(363)	0	43,551	0	0	0	270	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.521% 03/25/43		03/01/2018	Paydown		16,643	16,643	17,080	17,052	0	(410)	0	(410)	0	16,643	0	0	0	103	03/25/2043	1FM
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		03/01/2018	Paydown		355,104	355,104	357,128	357,152	0	(2,048)	0	(2,048)	0	355,104	0	0	0	2,084	08/25/2047	1FM
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		03/01/2018	Paydown		481,859	481,859	488,447	487,125	0	(5,266)	0	(5,266)	0	481,859	0	0	0	2,214	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		03/01/2018	Paydown		179,219	179,219	180,479	0	0	(1,260)	0	(1,260)	0	179,219	0	0	0	1,044	02/25/2048	1FE
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		03/01/2018	Paydown		119,146	119,146	119,090	119,088	0	58	0	58	0	119,146	0	0	0	723	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		03/01/2018	Paydown		216,845	216,845	220,368	0	0	(3,523)	0	(3,523)	0	216,845	0	0	0	723	02/25/2048	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2018	Paydown		486,288	486,288	475,634	476,109	0	10,179	0	10,179	0	486,288	0	0	0	3,397	07/25/2043	1FM
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		03/20/2018	Paydown		173,999	173,999	173,977	173,999	0	1	0	1	0	173,999	0	0	0	603	10/20/2030	1FE
82651Y-AA-3	SRFC 2013-1A A 1.590% 11/20/29		01/20/2018	Paydown		44,300	44,300	44,392	44,307	0	(7)	0	(7)	0	44,300	0	0	0	59	11/20/2029	1FE
82652B-AA-2	SRFC 2013-2A A 2.280% 11/20/25		01/20/2018	Paydown		1,422,429	1,422,429	1,422,382	1,422,429	0	0	0	0	0	1,422,429	0	0	0	2,703	11/20/2025	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		03/20/2018	Paydown		21,561	21,561	21,517	21,520	0	41	0	41	0	21,561	0	0	0	72	06/20/2031	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		03/20/2018	Paydown		348,799	348,799	348,735	348,766	0	33	0	33	0	348,799	0	0	0	1,332	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/20/2018	Paydown		265,077	265,077	265,030	265,051	0	27	0	27	0	265,077	0	0	0	1,005	10/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		01/20/2018	Paydown		578,403	578,403	578,403	578,403	0	0	0	0	0	578,403	0	0	0	2,156	05/20/2046	2AM
837004-BY-5	SOUTH CAROLINA ELE & GAS 5.250% 11/01/18		01/30/2018	WELLS FARGO		204,342	200,000	217,182	206,492	0	(647)	0	(647)	0	205,845	0	(1,503)	(1,503)	2,625	11/01/2018	1FE
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		03/25/2018	Paydown		740,731	740,731	740,702	740,711	0	20	0	20	0	740,731	0	0	0	3,760	04/25/2029	1FE
857477-AF-0	STATE STREET CORP 4.956% 03/15/18		03/15/2018	Maturity		1,315,000	1,315,000	1,352,819	1,323,389	0	(8,389)	0	(8,389)	0	1,315,000	0	0	0	32,586	03/15/2018	2FE
86359A-K3-6	SASC 2003-25XS A5 5.449% 08/25/33		03/01/2018	Paydown		208,205	208,205	208,075	221,181	0	(12,975)	0	(12,975)	0	208,205	0	0	0	1,607	08/25/2033	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	(481)	09/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		03/01/2018	Paydown		42,004	42,004	40,613	41,240	0	764	0	764	0	42,004	0	0	0	297	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		03/01/2018	Paydown		136,574	136,574	134,435	136,001	0	573	0	573	0	136,574	0	0	0	1,575	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		03/01/2018	Paydown		45,151	45,161	36,894	35,961	0	9,190	0	9,190	0	45,151	0	0	0	413	10/25/2035	3FM
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/15/2018	Maturity		6,300,000	6,300,000	6,590,749	6,370,036	0	(70,036)	0	(70,036)	0	6,300,000	0	0	0	228,375	03/15/2018	2FE
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		03/01/2018	Paydown		183,031	183,031	182,315	183,443	0	(413)	0	(413)	0	183,031	0	0	0	3,153	11/25/2036	1FM
87612E-AS-5	TARGET CORP 6.000% 01/15/18		01/15/2018	Maturity		4,000,000	4,000,000	4,044,000	3,999,990	0	10	0	10	0	4,000,000	0	0	0	120,000	01/15/2018	1FE
88031J-AB-2	TENASKA GEORGIA PARTNERS 9.500% 02/01/30		02/01/2018	Redemption 100.0000		148,756	148,756	148,756	148,756	0	0	0	0	0	148,756	0	0	0	7,066	02/01/2030	2AM
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		01/02/2018	Call 100.0000		2,083,850	2,083,850	2,083,850	2,083,850	0	0	0	0	0	2,083,850	0	0	0	56,117	10/01/2020	3FE
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		03/01/2018	Paydown		10,907	10,907	10,961	10,949	0	(43)	0	(43)	0	10,907	0	0	0	49	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2018	Paydown		173,284	173,284	173,341	173,233	0	51	0	51	0	173,284	0	0	0	804	03/25/2054	1FM
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2018	Redemption 100.0000		463,800	463,800	463,800	463,800	0	0	0	0	0	463,800	0	0	0	14,007	01/31/2018	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		03/26/2018	Maturity		2,900,000	2,900,000	2,904,263	2,901,075	0	(1,075)	0	(1,075)	0	2,900,000	0	0	0	26,100	03/26/2018	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2018	Paydown		96,339	96,339	97,780	96,692	0	(353)	0	(353)	0	96,339	0	0	0	539	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.199% 01/10/45		03/01/2018	Paydown		0	0	8,525	7,178	0	(7,178)	0	(7,178)	0	0	0	0	0	39	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2018	Paydown		952,584	952,584	966,864	956,167	0	(3,583)	0	(3,583)	0	952,584	0	0	0	4,991	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		03/01/2018	Paydown		102,469	102,469	105,542	103,548	0	(1,079)	0	(1,079)	0	102,469	0	0	0	662	03/10/2046	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		03/01/2018	Paydown		505,445	505,445	518,071	509,254	0	(3,809)	0	(3,809)	0	505,445	0	0	0	2,387	08/10/2049	1FM
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2018	Redemption 100.0000		184,701	184,701	184,701	184,701	0	0	0	0	0	184,701	0	0	0	2,863	07/07/2028	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2018	Redemption 100.0000		84,013	84,013	84,013	84,013	0	0	0	0	0	84,013	0	0	0	1,575	09/03/2026	1FE
91324P-BJ-0	UNITEDHEALTH GROUP INC 6.000% 02/15/18		02/15/2018	Maturity		8,000,000	8,000,000	7,992,720	7,998,561	0	1,439	0	1,439	0	8,000,000	0	0	0	240,000	02/15/2018	1FE
92276M-BA-2	VENTAS REALTY LP VTR 2.000% 02/15/18		02/15/2018	Maturity		7,400,000	7,400,000	7,400,222	0	0	(222)	0	(222)	0	7,400,000	0	0	0	74,000	02/15/2018	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
927804-FM-1	VIRGINIA ELECTRIC & POWER 1.200% 01/15/18		01/15/2018	Maturity		12,800,000	12,800,000	12,771,072	12,798,178	0	1,822	0	1,822	0	12,800,000	0	0	0	76,800	01/15/2018	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		03/01/2018	Paydown		163,863	163,863	163,863	163,729	0	133	0	133	0	163,863	0	0	0	812	09/13/2028	1FM
929043-AG-2	VORNADO REALTY LP 5.000% 01/15/22		02/20/2018	MORGAN STANLEY FIXED INC		174,090	165,000	182,733	175,694	0	(380)	0	(380)	0	175,314	0	(1,224)	(1,224)	4,973	01/15/2022	2FE
929160-AR-0	VULCAN MATERIALS CO 7.500% 06/15/21		01/17/2018	Call 100.0000		491,000	491,000	491,000	491,000	0	0	0	0	0	491,000	0	0	0	81,691	06/15/2021	2FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2018	Paydown		32,214	32,214	26,899	28,056	0	4,158	0	4,158	0	32,214	0	0	0	199	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		03/01/2018	Paydown		397,835	397,835	401,793	398,378	0	(543)	0	(543)	0	397,835	0	0	0	2,174	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2018	Paydown		94	94	93	94	0	0	0	0	0	94	0	0	0	1	03/15/2048	1FM
92976W-BH-8	WACHOVIA CORPORATION 5.750% 02/01/18		02/01/2018	Maturity		4,197,000	4,197,000	4,574,820	4,205,209	0	(8,209)	0	(8,209)	0	4,197,000	0	0	0	120,664	02/01/2018	1FE
931142-CJ-0	WAL-MART 5.800% 02/15/18		02/15/2018	Maturity		3,000,000	3,000,000	2,994,690	2,999,452	0	548	0	548	0	3,000,000	0	0	0	87,000	02/15/2018	1FE
939336-C3-5	WASHINGTON MUTUAL MSC MTG PASS 2003-MS8 2A2 2.347% 05/25/18		01/25/2018	Paydown		141	141	142	141	0	0	0	0	0	141	0	0	0	0	05/25/2018	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		03/01/2018	Paydown		56,563	64,941	48,946	56,216	0	347	0	347	0	56,563	0	0	0	617	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2018	Paydown		38,535	70,876	65,448	66,381	0	(27,846)	0	(27,846)	0	38,535	0	0	0	542	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		03/01/2018	Paydown		10,165	11,210	9,611	9,843	0	322	0	322	0	10,165	0	0	0	26	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2018	Paydown		66,049	66,049	30,475	29,423	0	36,626	0	36,626	0	66,049	0	0	0	856	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.816% 10/25/36		03/01/2018	Paydown		142,269	142,269	74,705	74,695	0	67,574	0	67,574	0	142,269	0	0	0	1,198	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		03/15/2018	Paydown		626,761	626,761	626,768	626,784	0	(23)	0	(23)	0	626,761	0	0	0	3,325	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		03/01/2018	Paydown		16,585	16,567	5,513	10,794	0	5,791	0	5,791	0	16,585	0	0	0	128	01/25/2036	3FM
94980D-AA-6	WFMBS 2003-M A1 3.731% 12/25/33		03/01/2018	Paydown		1,493	1,493	1,534	1,546	0	(53)	0	(53)	0	1,493	0	0	0	7	12/25/2033	1FM
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		03/01/2018	Paydown		187,383	187,383	192,068	192,181	0	(4,798)	0	(4,798)	0	187,383	0	0	0	1,366	12/25/2035	2FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		03/01/2018	Paydown		290,471	290,471	287,657	289,252	0	1,220	0	1,220	0	290,471	0	0	0	1,269	10/15/2045	1FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.311% 07/15/46		03/01/2018	Paydown		0	0	27,295	13,384	0	(13,384)	0	(13,384)	0	0	0	0	0	525	07/15/2046	1FE
95058X-AA-6	WEN 2015-1A A2I 3.371% 06/15/45		01/19/2018	Paydown		29,325,000	29,325,000	29,325,000	29,325,000	0	0	0	0	0	29,325,000	0	0	0	258,439	06/15/2045	2AM
95058X-AB-4	WEN 2015-1A A2II 4.080% 06/15/45		02/12/2018	CITIGROUP GLOBAL MKTS		776,072	763,428	769,750	766,655	0	(85)	0	(85)	0	766,570	0	9,501	9,501	5,105	06/15/2045	3AM
958102-AJ-4	WESTERN DIGITAL CORP 7.375% 04/01/23		03/01/2018	Call 100.0000		6,000,000	6,000,000	6,150,000	6,102,897	0	(4,388)	0	(4,388)	0	6,098,510	0	(98,510)	(98,510)	707,935	04/01/2023	2FE
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		03/01/2018	Paydown		12,166	12,166	12,162	12,155	0	11	0	11	0	12,166	0	0	0	55	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		03/01/2018	Paydown		247,526	247,526	246,627	246,847	0	679	0	679	0	247,526	0	0	0	1,447	12/20/2028	1FE
960413-AQ-5	WESTLAKE CHEMICAL CORP 4.625% 02/15/21		02/15/2018	Call 100.0000		1,735,000	1,735,000	1,796,174	1,778,230	0	(3,099)	0	(3,099)	0	1,775,131	0	(40,131)	(40,131)	80,252	02/15/2021	2FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		03/15/2018	Paydown		48,693	48,693	48,690	48,693	0	0	0	0	0	48,693	0	0	0	127	06/17/2019	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.301% 03/15/47		03/01/2018	Paydown		0	0	15,089	11,306	0	(11,306)	0	(11,306)	0	0	0	0	0	514	03/15/2047	1FE
966387-AG-7	WHITING PETROLEUM CORP 5.000% 03/15/19		01/26/2018	Call 100.0000		4,008,000	4,008,000	4,098,180	4,026,283	0	(1,253)	0	(1,253)	0	4,025,030	0	(17,030)	(17,030)	192,201	03/15/2019	4FE
136375-CN-0	CANADIAN NATL RAILWAYS 2.400% 02/03/20	A	02/01/2018	JEFFERIES & CO		500,010	500,000	499,815	0	0	0	0	0	0	499,815	0	195	195	0	02/03/2020	1FE
136385-AU-5	CANADIAN NATL RESOURCES 1.750% 01/15/18	A	01/15/2018	Maturity		2,000,000	2,000,000	1,999,540	1,999,741	0	259	0	259	0	2,000,000	0	0	0	17,500	01/15/2018	2FE
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2018	Redemption 100.0000		291,666	291,666	291,666	291,666	0	0	0	0	0	291,666	0	0	0	7,933	03/15/2021	3
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE PP 4.860% 03/26/18	A	03/26/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	140,250	03/26/2018	3
000000-00-0	BELLON SA PP 5.200% 02/15/22	D	02/15/2018	Redemption 100.0000		670,333	670,333	670,333	670,333	0	0	0	0	0	670,333	0	0	0	17,429	02/15/2022	2
06738E-AF-2	BARCLAYS PLC 2.000% 03/16/18	D	03/16/2018	Maturity		1,500,000	1,500,000	1,503,060	1,500,574	0	(574)	0	(574)	0	1,500,000	0	0	0	15,000	03/16/2018	2FE
22546Q-AT-4	CREDIT SUISS NEW YORK 1.750% 01/29/18	D	01/29/2018	Maturity		1,450,000	1,450,000	1,451,639	1,450,176	0	(176)	0	(176)	0	1,450,000	0	0	0	12,688	01/29/2018	1FE
26835P-AB-6	EDP FINANCE BV 6.000% 02/02/18	D	02/02/2018	Maturity		8,000,000	8,000,000	7,876,030	7,996,875	0	3,125	0	3,125	0	8,000,000	0	0	0	240,000	02/02/2018	2FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	D	02/01/2018	TENDER OFFER		350,718	343,000	351,043	345,508	0	(64)	0	(64)	0	345,444	0	5,273	5,273	8,404	08/01/2020	4FE
69343M-AA-0	PFP III 2015-2 A 3.227% 07/14/34	D	03/16/2018	Paydown		3,030	3,030	3,030	3,030	0	0	0	0	0	3,030	0	0	0	22	07/14/2034	1FE
71656L-BP-5	PETROLEOS MEXICO 5.375% 03/13/22	D	03/28/2018	Tax Free Exchange		3,982,330	4,000,000	3,977,840	3,981,136	0	1,194	0	1,194	0	3,982,330	0	0	0	107,500	03/13/2022	2FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	02/15/2018	Redemption 100.0000		692,771	692,771	733,380	699,259	0	(6,488)	0	(6,488)	0	692,771	0	0	0	1,968	02/15/2021	4FE
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	01/31/2018	TENDER OFFER		4,248,657	4,142,000	4,055,321	4,062,743	0	2,259	0	2,259	0	4,065,001	0	183,655	183,655	104,917	11/02/2020	4FE
862015-AE-4	STNY 2007-1A B 2.439% 04/18/22	D	01/17/2018	Paydown		200,000	200,000	195,300	198,061	0	1,939	0	1,939	0	200,000	0	0	0	1,049	04/18/2022	1FE
87266H-AA-6	TFINS 2016-1A A 3.994% 01/20/38	D	01/20/2018	Paydown		121,134	121,134	108,718	111,340	0	9,794	0	9,794	0	121,134	0	0	0	1,119	01/20/2038	1FE
899415-AA-1	TULLOW OIL PLC 6.000% 11/01/20	D	03/23/2018	Call 100.0000		13,000,000	13,000,000	13,390,000	13,075,679	0	(20,385)	0	(20,385)	0	13,055,294	0	(55,294)	(55,294)	502,667	11/01/2020	5FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						397,212,214	396,924,594	400,899,599	334,536,891	2,554	(162,209)	0	(159,655)	0	396,179,349	0	1,032,861	1,032,861	8,335,867	XXX	XXX
293791-AW-9	ENTERPRISE PRODUCTS 7.034% 01/15/68		03/05/2018	Call 100.0000		15,500,000	15,500,000	17,437,500	15,517,617	0	(17,617)	0	(17,617)	0	15,500,000	0	0	0	693,533	01/15/2068	2FE
976657-AH-9	WISCONSIN ENERGY CORP 3.951% 05/15/67		02/09/2018	JEFFERIES & CO		1,940,000	2,000,000	1,805,000	1,808,142	0	190	0	190	0	1,808,332	0	131,668	131,668	17,642	05/15/2067	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)
4899999. Subtotal - Bonds - Hybrid Securities						17,440,000	17,500,000	19,242,500	17,325,759	0	(17,427)	0	(17,427)	0	17,308,332	0	131,668	131,668	711,175	XXX	XXX
8399997. Total - Bonds - Part 4						487,525,605	487,236,048	495,927,059	426,212,994	2,554	(1,725,454)	0	(1,722,900)	0	486,299,135	0	1,226,466	1,226,466	9,595,206	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						487,525,605	487,236,048	495,927,059	426,212,994	2,554	(1,725,454)	0	(1,722,900)	0	486,299,135	0	1,226,466	1,226,466	9,595,206	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
064058-10-0	BANK OF NY MELLON CORP		03/26/2018	INSTINET	27,900.000	1,427,265		756,852	1,502,694	(745,842)	0	0	(745,842)	0	756,852	0	670,414	670,414	6,696		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,427,265	XXX	756,852	1,502,694	(745,842)	0	0	(745,842)	0	756,852	0	670,414	670,414	6,696	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,427,265	XXX	756,852	1,502,694	(745,842)	0	0	(745,842)	0	756,852	0	670,414	670,414	6,696	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						1,427,265	XXX	756,852	1,502,694	(745,842)	0	0	(745,842)	0	756,852	0	670,414	670,414	6,696	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,427,265	XXX	756,852	1,502,694	(745,842)	0	0	(745,842)	0	756,852	0	670,414	670,414	6,696	XXX	XXX
9999999 - Totals						488,952,870	XXX	496,683,911	427,715,688	(743,288)	(1,725,454)	0	(2,468,742)	0	487,055,987	0	1,896,880	1,896,880	9,601,902	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	59,580		42.75	24,928			34,420		34,420	(4,277)						
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	554		0.00				149		149	149						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,569	XXX	34,569	(4,128)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										24,928	0	0	34,569	XXX	34,569	(4,128)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,569	XXX	34,569	(4,128)	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										24,928	0	0	34,569	XXX	34,569	(4,128)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
ROYAL BANK OF CANADA	Floating rate liability hedge	N/A	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2008	12/03/2018		55,540,000	3 Month LIBOR / (2.85)			(166,560)			(238,999)					228,154		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(166,560)	0	XXX	(238,999)	0	0	0	0	228,154	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(166,560)	0	XXX	(238,999)	0	0	0	0	228,154	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CMS Energy	RSAT 125896A*1: CMS Energy 125896BA7	N/A	Credit	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2014	12/20/2019		15,000,000	100.00	325,581		37,500	228,554		228,554	(10,829)		(15,662)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		37,500	224,534		224,534	(34,043)		(1,838)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		10,000,000	100.00	25,435		25,000	149,690		149,690	(22,695)		(1,225)		10,000,000	2	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	100,000	602,778	XXX	602,778	(67,567)	0	(18,725)	0	40,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	100,000	602,778	XXX	602,778	(67,567)	0	(18,725)	0	40,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(166,560)	0	XXX	(238,999)	0	0	0	0	228,154	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	100,000	602,778	XXX	602,778	(67,567)	0	(18,725)	0	40,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										389,169	0	(66,560)	602,778	XXX	363,779	(67,567)	0	(18,725)	0	40,228,154	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(166,560)	0	XXX	(238,999)	0	0	0	0	228,154	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1419999. Subtotal - Replication										389,169	0	100,000	602,778	XXX	602,778	(67,567)	0	(18,725)	0	40,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										24,928	0	0	34,569	XXX	34,569	(4,128)	0	0	0	0	XXX	XXX
1449999 - Totals										414,097	0	(66,560)	637,347	XXX	398,348	(71,695)	0	(18,725)	0	40,228,154	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	34,569		34,569	34,569		34,569		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	200,000	228,554	0	28,554	228,554	0	28,554	15,000,000	15,000,000
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	0	374,224	0	374,224	374,224	0	374,224	25,000,000	25,000,000
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(238,999)	0	228,154	228,154
0299999. Total NAIC 1 Designation				200,000	602,778	0	402,778	602,778	(238,999)	402,778	40,228,154	40,228,154
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				200,000	637,347	0	437,347	637,347	(238,999)	437,347	40,228,154	40,228,154
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					637,347	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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			25,732,506	25,732,506	04/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,732,506	25,732,506	XXX
9999999 - Totals				25,732,506	25,732,506	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 7,893,858 Book/Adjusted Carrying Value $ 7,893,858
2. Average balance for the year Fair Value $ 39,562,017 Book/Adjusted Carrying Value $ 39,562,017
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 18,500,000 NAIC 2 $ 7,232,506 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
690353-2K-2	OPIC Flt % Due 2/15/2028 FMAN15		1	5,000,000	5,000,000	02/15/2028
690353-D9-5	OPIC Adj % Due 10/10/2025 JAJO10		1	2,835,517	2,835,517	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	3,913,450	3,913,450	09/15/2022
690353-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	7,600,000	7,600,000	02/15/2028
690353-RW-9	OPIC US Agency Floating MTN Adj % Due 12/16/2019 Sched		1	13,000,000	13,000,000	12/16/2019
690353-U8-8	OPIC Flt % Due 2/15/2028 JAJO15		1	4,000,000	4,000,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN Adj % Due 7/15/2025 JAJO15		1	3,333,333	3,333,333	07/15/2025
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				59,682,301	59,682,301	XXX
0599999. Total - U.S. Government Bonds				59,682,301	59,682,301	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	1,997,558	2,000,802	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,997,558	2,000,802	XXX
1099999. Total - All Other Government Bonds				1,997,558	2,000,802	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	8,400,000	8,400,000	11/01/2039
969091-AA-5	Willacoochie GA Dev MUNI VRDN Adj % Due 5/1/2021 Sched		1FE	5,600,000	5,600,000	05/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				14,000,000	14,000,000	XXX
67105Q-AA-3	OSL SANTA ROSA VDRN Adj % Due 2/1/2052 Mo-1		1FE	6,000,000	6,000,000	02/01/2052
76252P-HJ-1	RIB FLOATER TRUST Adj % Due 7/1/2022 Mo-1		1FE	19,500,000	19,500,000	07/01/2022
851007-AR-5	SPRINGFIELD MO IDA MUNI VRDN Adj % Due 12/1/2033 Mo-1		1FE	1,910,000	1,910,000	12/01/2033
93978P-DW-4	WASHINGTON ST HSG FIN COMN VRDN Adj % Due 9/15/2037 Mo-15		1FE	140,000	140,000	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				27,550,000	27,550,000	XXX
3199999. Total - U.S. Special Revenues Bonds				41,550,000	41,550,000	XXX
00817Y-AS-7	AETNA INC 1.7% Due 6/7/2018 JD7		2FE	1,997,528	1,998,956	06/07/2018
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	688,043	690,814	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	2,401,718	2,400,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO22		1FE	2,200,477	2,200,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	3,643,013	3,657,702	11/30/2018
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	5,606,910	5,610,673	04/15/2018
05367A-AG-8	AVIATION CAPITAL GROUP 2 7/8% Due 9/17/2018 MS17		2FE	380,040	379,920	09/17/2018
05565Q-CG-1	BP CAPITAL MARKETS 2.241% Due 9/26/2018 MS26		1FE	2,596,953	2,599,341	09/26/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	6,123,386	6,122,674	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,861,716	1,862,658	03/15/2019
06366R-U7-8	BANK OF MONTREAL 1.8% Due 7/31/2018 JJ31		1FE	2,993,457	2,994,853	07/31/2018
064159-CU-8	BANK OF NOVA SCOTIA 2.05% Due 10/30/2018 AO30		1FE	1,995,490	1,996,383	10/30/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 AO15		1FE	1,997,200	2,003,810	10/15/2018
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.15% Due 8/15/2018 FA15		1FE	895,643	895,826	08/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	1,796,114	1,799,744	07/20/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	4,898,408	4,900,000	01/25/2019
172967-JN-2	CITIGROUP 1.7% Due 4/27/2018 AO27		2FE	4,497,755	4,498,692	04/27/2018
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	7,991,184	8,000,000	09/18/2019
198280-AB-5	COLUMBIA PIPELINE GROUP 2.45% Due 6/1/2018 JD1		2FE	1,998,320	2,001,125	06/01/2018
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Sched		1FE	150,000	150,000	02/02/2043
22546Q-AV-9	CREDIT SUISS NEW YORK 1.7% Due 4/27/2018 AO27		1FE	15,744,094	15,748,612	04/27/2018
24422E-TA-7	JOHN DEERE CAPITAL 1 3/4% Due 8/10/2018 MS11		1FE	897,759	900,205	08/10/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	3,004,968	3,005,330	09/19/2019
256677-AB-1	DOLLAR GENERAL CORP 1 7/8% Due 4/15/2018 AO15		2FE	4,048,546	4,050,044	04/15/2018
26441C-AK-1	DUKE ENERGY 2.1% Due 6/15/2018 JD15		2FE	829,159	830,247	06/15/2018
268789-AA-2	E.ON INTL FINANCE BV 5.8% Due 4/30/2018 AO30		2FE	2,455,233	2,457,671	04/30/2018
29273R-BH-1	ENERGY TRANSFER PARTNERS 2 1/2% Due 6/15/2018 JD15		2FE	1,699,354	1,701,285	06/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	4,658,427	4,667,435	08/20/2018
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	6,717,976	6,724,646	05/15/2018
37045X-AB-2	GENERAL MOTORS FINL CO 6 3/4% Due 6/1/2018 JD1		2FE	1,408,987	1,411,027	06/01/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	3,200,538	3,200,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	3,198,746	3,200,000	09/20/2019
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	3,203,210	3,216,554	10/05/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 AO30		2FE	1,380,934	1,382,756	10/30/2018
44987C-AJ-7	ING BANK NV 2% Due 11/26/2018 MN26		1FE	3,484,019	3,497,686	11/26/2018
453140-AC-9	IMPERIAL TOBACCO FINANCE 2.05% Due 7/20/2018 JJ20		2FE	458,941	459,446	07/20/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	6,830,000	6,830,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	2,228,831	2,237,014	08/23/2018
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN Adj % Due 1/1/2033 Sched		1FE	8,800,000	8,800,000	01/01/2033
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 AO10		1FE	1,159,536	1,159,812	04/10/2019
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	642,502	643,614	07/01/2018
65339K-AR-1	NEXTERA ENERGY CAPITAL 2.3% Due 4/1/2019 AO1		2FE	815,384	816,597	04/01/2019
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	7,003,591	7,000,000	03/07/2019
664397-AJ-5	NORTHEAST UTILITIES 1.45% Due 5/1/2018 MN1		2FE	3,732,828	3,732,724	05/01/2018
667752-AB-5	NORTHWEST PIPELINE LLC 6.05% Due 6/15/2018 JD15		2FE	3,017,112	3,022,192	06/15/2018
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	8,200,000	8,200,000	12/01/2037
69353R-EM-6	PNC BANK NA 1.6% Due 6/1/2018 JD1		1FE	1,797,779	1,798,172	06/01/2018
70109H-AH-8	PARKER-HANNIFIN CORP 5 1/2% Due 5/15/2018 MN15		1FE	4,013,628	4,018,106	05/15/2018
713448-DE-5	PEPSICO INC 1 1/2% Due 2/22/2019 FA22		1FE	2,575,570	2,578,359	02/22/2019
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		1FE	3,400,401	3,400,000	04/15/2019
75625Q-AA-7	RECKITT BENCKISER TSY 2 1/8% Due 9/21/2018 MS21		1FE	2,493,615	2,496,805	09/21/2018
760759-AL-4	REPUBLIC SERVICES INC 3.8% Due 5/15/2018 MN15		2FE	4,005,076	4,008,257	05/15/2018
761713-BC-9	REYNOLDS AMERICAN INC 2.3% Due 6/12/2018 JD12		2FE	1,898,106	1,901,208	06/12/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	1,798,292	1,801,921	07/27/2018
78012K-JZ-1	ROYAL BANK OF CANADA 2% Due 12/10/2018 JD10		1FE	690,407	690,010	12/10/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	2,175,000	2,175,000	07/15/2019
822582-BM-3	SHELL INTERNATIONAL FIN 1 5/8% Due 11/10/2018 MN10		1FE	2,526,365	2,526,895	11/10/2018
82620K-AB-9	SIEMENS 1.45% Due 5/25/2018 MN25		1FE	6,291,098	6,293,993	05/25/2018
857477-AK-9	STATE STREET CORP 1.35% Due 5/15/2018 MN15		1FE	2,604,630	2,605,662	05/15/2018
867914-BF-9	SUNTRUST BANKS INC 2.35% Due 11/1/2018 MN1		2FE	2,496,373	2,496,496	11/01/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	1,571,452	1,577,189	08/15/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	5,900,000	5,900,000	04/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				202,766,767	202,920,596	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	10,225,302	10,236,136	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				10,225,302	10,236,136	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				212,992,069	213,156,731	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				278,446,626	278,603,698	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				37,775,302	37,786,136	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				316,221,928	316,389,834	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			141,145	141,145	

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
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			138,612	138,612	
000000-00-0	Key Bank VMDA			19,948,793	19,948,793	
9099999. Total - Cash (Schedule E Part 1 type)				20,283,794	20,283,794	XXX
	CATHOLIC HEALTH INITIATV CP 2 1/2% Due 4/6/2018 At Mat			25,457,011	25,449,315	04/06/2018
	CATHOLIC HEALTH INITIATV CP 1.81% Due 4/11/2018 At Mat			8,594,441	8,576,708	04/11/2018
	KANSAS CITY POWER & LT CP 2.3% Due 4/2/2018 At Mat			14,996,660	14,996,167	04/02/2018
	KROGER CO CP 2.2% Due 4/2/2018 At Mat			9,997,556	9,997,556	04/02/2018
	MDU RESOURCES CP 2.2% Due 4/2/2018 At Mat			8,547,910	8,547,910	04/02/2018
	NSTAR ELECTRIC CP 1.7% Due 4/6/2018 At Mat			9,496,274	9,496,411	04/06/2018
	ONE GAS INC CP 1.85% Due 4/3/2018 At Mat			4,098,861	4,098,314	04/03/2018
	SAN DIEGO GAS & ELEC CO CP 1.82% Due 4/4/2018 At Mat			11,996,490	11,995,753	04/04/2018
	SINOPEC CP 1.95% Due 4/10/2018 At Mat			24,985,292	24,981,042	04/10/2018
	SPECTRA ENERGY PARTNERS CP 2 1/4% Due 4/5/2018 At Mat			14,994,079	14,993,438	04/05/2018
	UNITEDHEALTH GROUP INC CP 1.79% Due 4/2/2018 At Mat			10,497,673	10,492,682	04/02/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			95,513	95,513	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				143,757,759	143,720,808	XXX
9999999 - Totals				480,263,481	480,394,436	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 123,845,350 Book/Adjusted Carrying Value $ 123,929,340
2. Average balance for the year Fair Value $ 426,055,931 Book/Adjusted Carrying Value $ 427,154,444

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					19,706,414	18,214,928	(12,349,754)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					12,649,740	12,663,715	12,676,350	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					958,200	958,200	958,200	XXX
FIFTH THIRD BANK	CINCINNATI, OH					5,928,815	1,785,369	2,696,394	XXX
HUNTINGTON BANK	COLUMBUS, OH					5,152,117	5,157,330	5,162,058	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					19,947,060	19,976,816	20,004,036	XXX
PNC BANK	CINCINNATI, OH					(285,311)	(1,345,238)	(73,283)	XXX
US BANK	CINCINNATI, OH					281,014	281,014	281,014	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			232,716	232,908	233,083	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	64,570,765	57,925,042	29,588,098	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	64,570,765	57,925,042	29,588,098	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	64,570,765	57,925,042	29,588,098	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
	CRH AMERICA FINANCE INC CP		03/22/2018	2.500	05/21/2018	39,833,333	27,778	0
	CATHOLIC HEALTH INITIATV CP		03/27/2018	2.500	04/06/2018	27,947,579	9,711	0
	CATHOLIC HEALTH INITIATV CP		02/16/2018	1.950	04/11/2018	8,576,708	18,633	0
	KANSAS CITY POWER & LT CP		03/29/2018	2.300	04/02/2018	14,996,167	2,875	0
	KROGER CO CP		03/29/2018	2.200	04/02/2018	9,997,556	1,833	0
	MDU RESOURCES CP		03/29/2018	2.200	04/02/2018	8,547,910	1,567	0
	NSTAR ELECTRIC CP		03/29/2018	1.700	04/06/2018	9,496,411	1,346	0
	ONE GAS INC CP		03/26/2018	1.850	04/03/2018	4,098,314	1,264	0
	SAN DIEGO GAS & ELEC CO CP		03/28/2018	1.820	04/04/2018	11,995,753	2,427	0
	SINOPEC CP		03/27/2018	1.950	04/10/2018	24,981,042	6,771	0
	SPECTRA ENERGY PARTNERS CP		03/29/2018	2.250	04/05/2018	14,993,438	2,813	0
	UNITEDHEALTH GROUP INC CP		03/20/2018	1.930	04/02/2018	10,492,682	6,755	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						185,956,893	83,773	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						185,956,893	83,773	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						185,956,893	83,773	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						185,956,893	83,773	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	03/29/2018	0.010	XXX	25,000	0	0
X9USDD-GC-M	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		03/29/2018	0.290	XXX	27,323,053	0	12,622
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						27,348,053	0	12,622
8899999 - Total Cash Equivalents						213,304,946	83,773	12,622