LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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	Michael Shane Speas #, VP, Chief Info Security Officer	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	Terrie Ann Wiedenheft #, VP	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 Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 27th day of July, 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	10,134,032,427		10,134,032,427	9,756,707,117
2.	Stocks:				
	2.1 Preferred stocks	21,051,214		21,051,214	21,051,213
	2.2 Common stocks	484,301,823	127,221,716	357,080,107	350,037,349
3.	Mortgage loans on real estate:				
	3.1 First liens	1,105,815,803		1,105,815,803	881,408,387
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	
	4.2 Properties held for the production of income (less $ encumbrances)			0	
	4.3 Properties held for sale (less $ encumbrances)			0	
5.	Cash ($ 53,751,513), cash equivalents ($ 343,937,706) and short-term investments ($ 20,844,460)	418,533,679		418,533,679	289,040,330
6.	Contract loans (including $ premium notes)	32,641,693		32,641,693	33,330,921
7.	Derivatives	568,836		568,836	727,767
8.	Other invested assets	256,190,584	0	256,190,584	246,426,582
9.	Receivables for securities	20,174,505		20,174,505	9,931,380
10.	Securities lending reinvested collateral assets	46,313,567		46,313,567	17,838,648
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,519,624,131	127,221,716	12,392,402,415	11,606,499,694
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	87,936,055		87,936,055	83,162,707
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	921,985		921,985	1,256,337
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	19,162,015		19,162,015	20,075,524
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,415,177		1,415,177	878,145
	16.2 Funds held by or deposited with reinsured companies			0	621,099,471
	16.3 Other amounts receivable under reinsurance contracts			0	
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	
18.2	Net deferred tax asset	52,210,988		52,210,988	36,736,246
19.	Guaranty funds receivable or on deposit	857,644		857,644	921,206
20.	Electronic data processing equipment and software			0	
21.	Furniture and equipment, including health care delivery assets ($)			0	
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	
23.	Receivables from parent, subsidiaries and affiliates			0	
24.	Health care ($) and other amounts receivable	41,325	41,325	0	16,783
25.	Aggregate write-ins for other than invested assets	10,430,968	0	10,430,968	10,623,130
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,692,600,288	127,263,041	12,565,337,247	12,381,269,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,136,192		70,136,192	71,185,483
28.	Total (Lines 26 and 27)	12,762,736,480	127,263,041	12,635,473,439	12,452,454,726
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	CSV of Company Owned Life Insurance	10,430,968		10,430,968	10,623,130
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,430,968	0	10,430,968	10,623,130

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 9,383,163,231 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	9,383,163,231	9,525,192,031
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	1,418,943,895	1,233,365,702
4.	Contract claims:		
	4.1 Life	12,184,878	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	420,645	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 $ 1,419,452 ceded	1,419,452	1,324,759
	9.4 Interest Maintenance Reserve	3,142	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,568,029 , accident and health $ .... and deposit-type contract funds $	1,568,029	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 $ (88,262) accrued for expense allowances recognized in reserves, net of reinsured allowances)	200,044	379,877
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,301,063	3,326,722
15.1	Current federal and foreign income taxes, including $ 2,483,276 on realized capital gains (losses)	6,918,370	9,226,147
15.2	Net deferred tax liability		
16.	Unearned investment income	805,860	911,948
17.	Amounts withheld or retained by company as agent or trustee	736,000	521,234
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	7,668,558	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 $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	160,060,070	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	13,926,277	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	96,822,807	38,773,719
	24.10 Payable for securities lending	467,136,101	375,533,027
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,266,916	1,564,780
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,575,330,338	11,400,712,951
27.	From Separate Accounts Statement	70,136,192	71,185,483
28.	Total liabilities (Lines 26 and 27)	11,645,466,530	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	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	827,408,064	827,408,064
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	160,098,845	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)	987,506,909	978,056,292
38.	Totals of Lines 29, 30 and 37	990,006,909	980,556,292
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,635,473,439	12,452,454,726
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment to the state	779,406	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	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,266,916	1,564,780
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	275,476,438	325,977,899	1,177,882,614
2.	Considerations for supplementary contracts with life contingencies	2,820,744	2,030,863	3,059,338
3.	Net investment income	235,103,122	231,760,654	462,645,667
4.	Amortization of Interest Maintenance Reserve (IMR)	(566,083)	(922,067)	(798,738)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	441,520	362,699	803,938
	8.2 Charges and fees for deposit-type contracts	993	1,078	2,143
	8.3 Aggregate write-ins for miscellaneous income	(185,580)	13,986,088	30,653,439
9.	Totals (Lines 1 to 8.3)	513,091,154	573,197,214	1,674,248,401
10.	Death benefits	45,468,938	99,711,869	182,815,396
11.	Matured endowments (excluding guaranteed annual pure endowments)	967,448	959,177	2,190,330
12.	Annuity benefits	158,054,667	130,475,018	247,303,463
13.	Disability benefits and benefits under accident and health contracts	1,197,920	1,258,280	2,485,170
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	336,448,917	317,554,436	649,810,764
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	16,716,657	16,067,252	35,042,251
18.	Payments on supplementary contracts with life contingencies	1,622,362	1,720,206	3,292,666
19.	Increase in aggregate reserves for life and accident and health contracts	(142,028,800)	(178,807,628)	213,961,039
20.	Totals (Lines 10 to 19)	418,448,109	388,938,610	1,336,901,079
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	32,488,166	16,539,458	41,243,586
22.	Commissions and expense allowances on reinsurance assumed		1,046,343	2,142,405
23.	General insurance expenses	44,875,440	48,706,832	100,749,621
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,007,559	4,876,743	9,465,438
25.	Increase in loading on deferred and uncollected premiums	763,460	114,373	184,575
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,035,386)	46,752,728	45,524,146
27.	Aggregate write-ins for deductions	6,055,391	3,349,037	7,385,954
28.	Totals (Lines 20 to 27)	506,602,739	510,324,124	1,543,596,804
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,488,415	62,873,090	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)	6,488,415	62,873,090	130,651,597
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	10,187,101	23,004,900	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)	(3,698,686)	39,868,190	75,808,127
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,984,892 (excluding taxes of $ 556,280 transferred to the IMR)	(649,822)	(526,039)	(5,986,881)
35.	Net income (Line 33 plus Line 34)	(4,348,508)	39,342,151	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)	(4,348,508)	39,342,151	69,821,246
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (378,741)	12,747,957	11,778,959	50,362,397
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	15,096,001	6,839,725	(11,601,123)
41.	Change in nonadmitted assets	(5,989,896)	(4,730,495)	(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	(8,054,937)	1,059,148	(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			(200,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,450,617	54,289,488	(112,281,785)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	990,006,909	1,147,127,565	980,556,292
	DETAILS OF WRITE-INS			
08.301.	Company Owned Life Insurance	(192,161)	432,100	1,124,426
08.302.	Miscellaneous Income	6,581	6,403	12,133
08.303.	Reinsurance Assumed - Interest on Coinsurance Funds Withheld	0	13,547,585	29,516,880
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(185,580)	13,986,088	30,653,439
2701.	Securities Lending Interest Expense	4,473,050	1,973,559	4,651,173
2702.	Pension Expense	1,580,503	1,375,478	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)	6,055,391	3,349,037	7,385,954
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	899,948,634	328,856,365	1,181,483,621
2.	Net investment income	249,673,780	256,230,747	512,223,764
3.	Miscellaneous income	449,095	19,262,270	33,747,580
4.	Total (Lines 1 to 3)	1,150,071,509	604,349,382	1,727,454,965
5.	Benefit and loss related payments	574,186,089	573,122,014	1,121,706,287
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(855,553)	46,766,832	44,967,457
7.	Commissions, expenses paid and aggregate write-ins for deductions	90,079,963	75,078,658	160,465,463
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 605,165 tax on capital gains (losses)	16,036,050	24,162,143	52,816,045
10.	Total (Lines 5 through 9)	679,446,549	719,129,647	1,379,955,252
11.	Net cash from operations (Line 4 minus Line 10)	470,624,960	(114,780,265)	347,499,713
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,392,882,971	1,535,611,866	2,723,422,680
	12.2 Stocks	19,732,155	11,704,854	35,283,374
	12.3 Mortgage loans	48,985,685	9,137,514	60,377,467
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,155,422	468,487	2,231,925
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	19,271	(677)	(1,365)
	12.7 Miscellaneous proceeds	58,176,305	48,047,266	16,549,092
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,521,951,809	1,604,969,310	2,837,863,173
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,792,677,940	1,298,512,423	2,441,628,209
	13.2 Stocks	10,020,782	48,860,468	159,492,949
	13.3 Mortgage loans	273,397,000	46,943,673	120,518,482
	13.4 Real estate	0	0	0
	13.5 Other invested assets	17,004,765	2,021,547	3,902,668
	13.6 Miscellaneous applications	38,718,044	123,193	24,295,129
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,131,818,531	1,396,461,304	2,749,837,437
14.	Net increase (or decrease) in contract loans and premium notes	(689,228)	(1,216,876)	(2,138,666)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(609,177,494)	209,724,882	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	185,578,193	(88,386,987)	(228,090,659)
	16.5 Dividends to stockholders	0	0	200,000,000
	16.6 Other cash provided (applied)	82,467,690	123,349,920	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)	268,045,883	34,962,933	(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)	129,493,349	129,907,550	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)	418,533,679	224,083,221	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	124,495,193	123,929,852	249,897,616
3. Ordinary individual annuities	602,538,491	111,760,364	477,488,571
4. Credit life (group and individual)			0
5. Group life insurance		48,000,000	48,000,000
6. Group annuities	180,750,828	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	907,784,512	283,770,216	1,112,637,650
12. Deposit-type contracts	2,010,450,710	1,499,636,035	3,081,731,768
13. Total	2,918,235,222	1,783,406,251	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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

		SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(4,348,509)	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	(4,348,509)	69,821,246
SURPLUS						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	990,006,909	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	990,006,909	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 six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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
12667G-XD-0	1,344,309	1,327,022	17,287	1,327,022	1,308,699	06/30/2018
12668A-AL-9	1,534,245	1,530,098	4,147	1,530,098	1,496,366	06/30/2018
126694-HK-7	1,639,253	1,583,724	55,529	1,583,724	1,554,302	06/30/2018
225470-M6-7	2,809,106	2,378,017	431,089	2,378,017	2,377,874	06/30/2018
45660L-S8-3	2,141,235	1,964,923	176,312	1,964,923	1,964,934	06/30/2018
61749W-AK-3	1,724,476	1,682,060	42,416	1,682,060	1,643,336	06/30/2018
Total	XXX	XXX	726,780	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2018:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	29,998,558
2. 12 Months or Longer	9,852,979
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,727,924,371
2. 12 Months or Longer	197,782,891

(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 $465.9 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	568,836	—	568,836

* 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 $1,700.0 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	1,700,000,000	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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	14,942,945	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)	1,542,654,115	1,543,297,056	1,347,794,257
2. Current Year General Account Total Collateral Pledged	1,542,654,115	1,543,297,056	1,347,794,257
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)	1,542,654,115	1,543,297,056	1,347,794,257
2. Current Year General Account Maximum Collateral Pledged	1,542,654,115	1,543,297,056	1,347,794,257
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	1,347,794,257	1,347,794,257	—	1,349,800,199
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,347,794,257	1,347,794,257	—	1,349,800,199
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	1,347,794,257	1,347,794,257	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,347,794,257	1,347,794,257	—

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 June 30, 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	—	1,450,262	—	1,450,262	—
Bonds: Exchange traded funds	30,735,900	—	—	30,735,900	—
Common stock: Unaffiliated	277,283,198	—	—	277,283,198	—
Common stock: Mutual funds	24,961,572	—	—	24,961,572	—
Derivative assets: Credit default swaps	—	534,227	—	534,227	—
Derivative assets: Stock warrants	—	34,609	—	34,609	—
Separate account assets *	42,684,777	25,114,882	—	67,799,659	—
Total assets at fair value	375,665,447	27,133,980	—	402,799,427	—

*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	10,185,117,461	10,134,032,427	33,250,572	10,117,289,390	34,577,499		—
Common stock: Unaffiliated**	330,546,198	330,546,198	330,546,198	—	—		—
Common stock: Mutual funds	24,961,572	24,961,572	24,961,572	—	—		—
Preferred stock	22,359,690	21,051,214	—	9,525,890	12,833,800		—
Mortgage loans	1,110,893,736	1,105,815,803	—	—	1,110,893,736		—
Cash, cash equivalents, & short-term investments	418,799,672	418,533,679	418,799,672	—	—		—
Other invested assets: Surplus notes	39,335,278	33,512,892	—	39,335,278	—		—
Securities lending reinvested collateral assets	46,313,567	46,313,567	46,313,567	—	—		—
Derivative assets	568,836	568,836	—	568,836	—		—
Separate account assets	70,148,339	70,136,192	44,515,497	25,632,842	—		—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(8,008,040,729)	(7,832,774,632)	—	—	(8,008,040,729)		—
Derivative liabilities	(119,384)	—	—	—	(119,384)		—
Cash collateral payable	(200,000)	(200,000)	—	(200,000)	—		—
Separate account liabilities *	(2,406,761)	(2,362,433)	—	—	(2,406,761)		—
Securities lending liability	(467,136,101)	(467,136,101)	—	(467,136,101)	—		—

*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: $ 28,059,958

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	$ 128,794,053
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 180,527,396	$ 177,458,559
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 300,748,706	$ 306,252,612
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.	$	465,884,790
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	465,824,368
16.3 Total payable for securities lending reported on the liability page.	$	467,136,101

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	$ 1,096,490,594
	1.14 Total Mortgages in Good Standing	$ 1,096,490,594
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 9,325,209
	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)	$ 1,105,815,803
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

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	571,512	7,465,389	0		8,036,901	0
2. Alaska AK	N	32,477	0	0		32,477	0
3. Arizona AZ	L	522,593	17,064,444	0		17,587,037	101,145
4. Arkansas AR	L	206,201	6,696,987	0		6,903,188	0
5. California CA	L	3,632,603	61,968,683	0		65,601,286	6,662,858
6. Colorado CO	L	510,435	13,021,248	0		13,531,683	590,134
7. Connecticut CT	L	438,864	11,136,939	0		11,575,802	198,054
8. Delaware DE	L	289,058	2,945,729	0		3,234,787	280,000
9. District of Columbia DC	L	215,139	2,130,676	0		2,345,816	0
10. Florida FL	L	6,403,094	45,212,814	0		51,615,908	1,140,098
11. Georgia GA	L	755,656	13,678,101	0		14,433,757	655,350
12. Hawaii HI	L	753,263	2,136,861	0		2,890,124	0
13. Idaho ID	L	51,705	1,495,926	0		1,547,632	0
14. Illinois IL	L	6,779,015	22,472,218	0		29,251,233	530,885
15. Indiana IN	L	9,522,266	6,169,639	0		15,691,905	0
16. Iowa IA	L	85,693	1,804,096	0		1,889,789	0
17. Kansas KS	L	364,686	2,696,096	0		3,060,781	529,721
18. Kentucky KY	L	6,570,047	6,488,990	0		13,059,037	293,810
19. Louisiana LA	L	3,039,383	13,246,444	0		16,285,828	507,911
20. Maine ME	L	89,690	0	0		89,690	0
21. Maryland MD	L	2,191,832	5,920,039	0		8,111,871	154,489
22. Massachusetts MA	L	401,856	44,372,352	0		44,774,209	1,217,547
23. Michigan MI	L	5,418,136	27,343,902	0		32,762,038	207,195
24. Minnesota MN	L	1,429,639	36,793,712	0		38,223,351	151,000
25. Mississippi MS	L	1,131,163	6,098,262	0		7,229,425	0
26. Missouri MO	L	2,097,557	13,322,198	0		15,419,755	2,283,878
27. Montana MT	L	17,104	734,531	0		751,635	0
28. Nebraska NE	L	41,725	1,912,623	0		1,954,347	0
29. Nevada NV	L	221,769	1,412,240	0		1,634,008	0
30. New Hampshire NH	N	4,107	0	0		4,107	0
31. New Jersey NJ	L	1,325,555	31,615,701	0		32,941,255	115,008
32. New Mexico NM	L	89,905	4,213,873	0		4,303,777	0
33. New York NY	N	116,082	900	0		116,982	0
34. North Carolina NC	L	9,068,494	22,525,413	0		31,593,907	1,307,954
35. North Dakota ND	L	8,424	0	0		8,424	0
36. Ohio OH	L	33,703,303	77,816,712	0		111,520,015	1,987,343,958
37. Oklahoma OK	L	471,405	10,949,693	0		11,421,098	1,007,539
38. Oregon OR	L	133,489	4,257,282	0		4,390,771	0
39. Pennsylvania PA	L	15,266,059	23,351,485	0		38,617,544	810,803
40. Rhode Island RI	L	4,144	0	0		4,144	0
41. South Carolina SC	L	1,096,555	14,198,789	0		15,295,344	721,794
42. South Dakota SD	L	19,408	577,411	0		596,819	0
43. Tennessee TN	L	1,675,873	8,047,201	0		9,723,075	135,528
44. Texas TX	L	2,203,280	49,372,757	0		51,576,038	1,213,847
45. Utah UT	L	202,256	7,685,312	0		7,887,569	720,918
46. Vermont VT	L	3,751	337,147	0		340,898	0
47. Virginia VA	L	695,927	17,101,359	0		17,797,286	608,723
48. Washington WA	L	183,045	13,277,224	0		13,460,270	311,262
49. West Virginia WV	L	1,709,646	2,078,761	0		3,788,407	0
50. Wisconsin WI	L	1,486,461	119,064,452	0		120,550,912	649,301
51. Wyoming WY	L	16,794	1,076,708	0		1,093,502	
52. American Samoa AS	N					0	
53. Guam GU	L	1,168				1,168	
54. Puerto Rico PR	N	2,442				2,442	
55. U.S. Virgin Islands VI	N	510				510	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	2,202	0	0	0	2,202	0
59. Subtotal	XXX	123,274,445	783,289,319	0	0	906,563,764	2,010,450,710
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,220,747				1,220,747	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	124,495,193	783,289,319	0	0	907,784,512	2,010,450,710
96. Plus Reinsurance Assumed	XXX	(336,801,963)	(284,297,515)			(621,099,478)	
97 Totals (All Business)	XXX	(212,306,770)	498,991,804	0	0	286,685,034	2,010,450,710
98. Less Reinsurance Ceded	XXX	10,539,094				10,539,094	
99. Totals (All Business) less Reinsurance Ceded	XXX	(222,845,864)	498,991,804	0	0	276,145,940	2,010,450,710
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	2,202				2,202	
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	2,202	0	0	0	2,202	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 49

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 8

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	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	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	

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	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	

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	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	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	83-0822652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				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	

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	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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	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	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	

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	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 2 6 2 2 2 0 1 8 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 2 6 2 2 2 0 1 8 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 2 6 2 2 2 0 1 8 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 9 2 6 2 2 2 0 1 8 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 2 6 2 2 2 0 1 8 4 4 7 0 0 0 0 2

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

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 9 2 6 2 2 2 0 1 8 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	881,408,388	821,277,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	273,397,000	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	48,985,685	60,377,467
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,898	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)	1,105,815,805	881,408,388
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,105,815,805	881,408,388
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,105,815,805	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	11,196,780	82,080
	2.2 Additional investment made after acquisition	5,671,797	3,517,948
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease)	(4,928,517)	8,856,943
6.	Total gain (loss) on disposals	0	
7.	Deduct amounts received on disposals	2,155,422	2,231,925
8.	Deduct amortization of premium and depreciation	20,636	39,522
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	22,360
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	256,190,585	246,426,583
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	256,190,585	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	1,802,698,722	2,601,121,158
3.	Accrual of discount	3,820,589	7,428,862
4.	Unrealized valuation increase (decrease)	15,814,933	18,176,471
5.	Total gain (loss) on disposals	9,473,647	12,160,106
6.	Deduct consideration for bonds and stocks disposed of	1,412,615,126	2,758,706,054
7.	Deduct amortization of premium	21,642,103	44,845,178
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	4,508,896	11,700,872
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,639,385,476	10,246,343,710
12.	Deduct total nonadmitted amounts	127,221,717	118,548,026
13.	Statement value at end of current period (Line 11 minus Line 12)	10,512,163,759	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)	6,314,853,089	1,187,081,460	1,192,789,394	33,124,461	6,314,853,089	6,342,269,616		6,102,186,365
2. NAIC 2 (a)	3,106,400,768	4,016,505,760	3,820,139,310	18,366,497	3,106,400,768	3,321,133,715		3,119,754,080
3. NAIC 3 (a)	518,829,207	41,622,338	36,240,262	(59,656,252)	518,829,207	464,555,031		436,621,882
4. NAIC 4 (a)	302,766,940	23,580,266	22,082,981	3,959,936	302,766,940	308,224,161		279,798,649
5. NAIC 5 (a)	31,095,169	6,429	3,445,636	1,596,699	31,095,169	29,252,661		34,607,084
6. NAIC 6 (a)	7,245,398	0	1,208	(88,143)	7,245,398	7,156,047		7,273,715
7. Total Bonds	10,281,190,571	5,268,796,253	5,074,698,791	(2,696,802)	10,281,190,571	10,472,591,231	0	9,980,241,775
PREFERRED STOCK								
8. NAIC 1	15,336,390	0	0	0	15,336,390	15,336,390		15,336,390
9. NAIC 2	3,593,186	0	0	0	3,593,186	3,593,186		3,593,186
10. NAIC 3	2,121,638	0	0	0	2,121,638	2,121,638		2,121,638
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	21,051,214	0	0	0	21,051,214	21,051,214	0	21,051,214
15. Total Bonds and Preferred Stock	10,302,241,785	5,268,796,253	5,074,698,791	(2,696,802)	10,302,241,785	10,493,642,445	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 $ 159,110,894 ; NAIC 2 $ 179,447,909 ; 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	20,844,460	XXX	20,844,460	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	38,131,887
2. Cost of short-term investments acquired	20,844,460	41,559,389
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	79,688,427
7. Deduct amortization of premium	0	2,849
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)	20,844,460	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,844,460	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)	(121,246)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(37,684)
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)	568,842
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	568,842

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	15,382,911	15,229,392	10/27/2014	12/20/2019	Deutsche Bank	195,899	195,899	50185V-AA-1	LCCM 2014-909 A	1FM	15,187,012	15,033,493
251799A*3	Devon Energy 251799AA0	2	15,000,000	15,202,968	14,945,788	10/23/2014	12/20/2019	Morgan Stanley	202,997	202,997	05544B-AA-5	BHMS 2014-ATLS	1FM	14,999,971	14,742,791
251799A*3	Devon Energy 251799AA0	2	10,000,000	10,240,575	10,242,206	10/23/2014	12/20/2019	Morgan Stanley	135,331	135,331	91830M-AA-4	VNDO 2013-PENN A	1FM	10,105,244	10,106,875
9999999 - Totals				40,826,454	40,417,386	XXX	XXX	XXX	534,227	534,227	XXX	XXX	XXX	40,292,227	39,883,159

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	40,924,185					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	97,728	XXX		XXX		XXX	212,975
7. Ending Inventory	2	40,924,185	2	40,826,457	0	0	0	0	2	40,826,457

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	568,836	
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)		568,836
4.	Part D, Section 1, Column 5	568,836	
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	449,452	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		449,452
10.	Part D, Section 1, Column 8	568,836	
11.	Part D, Section 1, Column 9	(119,384)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	40,178,972	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	40,178,972	
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	8,774,341,959	15,006,734,408
3.	Accrual of discount	0	118
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	24,736	14,071
6.	Deduct consideration received on disposals	8,661,529,289	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)	343,937,705	231,100,299
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	343,937,705	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		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001202	Longmont	CO		04/19/2018	4.000	52,000,000	0	76,600,000
0001203	Cincinnati	OH		06/01/2018	5.870	86,934,000	0	320,000,000
0001204	Cincinnati	OH		06/01/2018	3.730	63,213,000	0	320,000,000
0001205	Indianapolis	IN		06/12/2018	4.750	37,250,000	0	46,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						239,397,000	0	762,800,000
0899999. Total Mortgages in good standing						239,397,000	0	762,800,000
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						239,397,000	0	762,800,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001135	Bloomington	IN		03/22/2007	04/12/2018	36,031,563	0	0	0	0	0	0	35,808,231	35,808,231	0	0	0
0199999. Mortgages closed by repayment						36,031,563	0	0	0	0	0	0	35,808,231	35,808,231	0	0	0
0001094	Fremont	CA		08/17/2001		3,376,708	0	0	0	0	0	0	0	207,446	0	0	0
0001106	Germantown	TN		09/06/2002		7,662,676	0	0	0	0	0	0	0	80,547	0	0	0
0001108	Kissimmee	FL		10/28/2002		3,536,031	0	0	0	0	0	0	0	34,405	0	0	0
0001112	Indianapolis	IN		12/19/2002		462,082	0	0	0	0	0	0	0	49,306	0	0	0
0001125	Kissimmee	FL		03/25/2004		3,822,491	0	0	0	0	0	0	0	37,192	0	0	0
0001126	Austin	TX		09/24/2004		8,540,536	0	0	0	0	0	0	0	56,926	0	0	0
0001131	Austin	TX		10/25/2005		1,704,027	0	0	0	0	0	0	0	32,558	0	0	0
0001132	Santa Rosa	CA		11/28/2005		5,984,141	0	0	0	0	0	0	0	37,362	0	0	0
0001141	San Antonio	TX		04/09/2008		30,912,045	0	0	0	0	0	0	0	163,210	0	0	0
0001144	Owasso	OK		09/23/2008		7,229,774	0	0	0	0	0	0	0	55,382	0	0	0
0001150	Spartanburg	SC		09/08/2009		10,509,571	0	0	0	0	0	0	0	84,120	0	0	0
0001151	Lorton	VA		09/28/2009		17,899,167	0	0	0	0	0	0	0	384,899	0	0	0
0001155	Melbourne	FL		07/08/2010		11,565,667	0	0	0	0	0	0	0	521,787	0	0	0
0001156	Ft. Mitchell	KY		07/23/2010		7,314,057	0	0	0	0	0	0	0	38,305	0	0	0
0001158	Orlando	FL		01/31/2011		6,757,629	0	0	0	0	0	0	0	84,735	0	0	0
0001160	West Valley	UT		04/28/2011		31,500,843	0	0	0	0	0	0	0	163,016	0	0	0
0001162	Crestview Hills	KY		08/19/2011		13,294,719	0	0	0	0	0	0	0	78,575	0	0	0
0001163	Cranberry Township	PA		10/01/2011		12,228,676	0	0	0	0	0	0	0	47,413	0	0	0
0001166	Puyallup	WA		02/24/2012		16,202,252	0	0	0	0	0	0	0	195,030	0	0	0
0001170	Austin	TX		03/29/2012		12,813,335	0	0	0	0	0	0	0	51,702	0	0	0
0001171	McCalla	AL		05/01/2012		26,068,819	0	0	0	0	0	0	0	142,117	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001173	American Canyon	CA		11/14/2012		35,076,015	0	0	0	0	0	0	0	272,411	0	0	0
0001175	Destin	FL		01/03/2013		36,312,410	0	0	0	0	0	0	0	176,133	0	0	0
0001176	National City	CA		02/27/2013		9,599,084	0	0	0	0	0	0	0	71,856	0	0	0
0001177	South Attleboro	MA		07/22/2013		45,490,792	0	0	0	0	0	0	0	250,548	0	0	0
0001178	Lorton	VA		09/18/2013		6,831,260	0	0	0	0	0	0	0	48,417	0	0	0
0001179	Houston	TX		10/10/2013		20,900,798	0	0	0	0	0	0	0	166,484	0	0	0
0001180	Spartanburg	SC		08/15/2014		1,862,761	0	0	0	0	0	0	0	11,709	0	0	0
0001181	Melbourne	FL		09/02/2014		1,661,289	0	0	0	0	0	0	0	50,173	0	0	0
0001182	Raleigh	NC		11/14/2014		25,088,107	0	0	0	0	0	0	0	92,903	0	0	0
0001183	Roseville	CA		11/20/2014		2,714,297	0	0	0	0	0	0	0	26,071	0	0	0
0001184	Greenville	SC		12/11/2014		13,802,550	0	0	0	0	0	0	0	73,713	0	0	0
0001185	Owings Mills	MD		01/29/2015		21,689,300	0	0	0	0	0	0	0	96,351	0	0	0
0001186	Rocky River	OH		02/10/2015		28,514,343	0	0	0	0	0	0	0	141,405	0	0	0
0001187	Newport	KY		03/17/2015		46,300,000	0	0	0	0	0	0	0	177,540	0	0	0
0001189	Cincinnati	OH		10/02/2015		10,067,413	0	0	0	0	0	0	0	49,878	0	0	0
0001190	Cincinnati	OH		10/02/2015		41,766,956	0	0	0	0	0	0	0	203,727	0	0	0
0001191	Greenville	SC		12/07/2015		25,809,608	0	0	0	0	0	0	0	101,592	0	0	0
0001193	Santa Monica	CA		06/30/2016		24,254,577	0	0	0	0	0	0	0	155,868	0	0	0
0001194	San Jose	CA		10/07/2016		44,006,512	0	0	0	0	0	0	0	220,336	0	0	0
0001196	Apex	NC		09/21/2017		13,961,007	0	0	0	0	0	0	0	59,624	0	0	0
0001198	Newport	KY		12/19/2017		10,700,000	0	0	0	0	0	0	0	86,567	0	0	0
0001199	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	48,744	0	0	0
0001200	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	33,463	0	0	0
0001201	Kennesaw	GA		03/12/2018		0	0	0	0	0	0	0	0	49,324	0	0	0
0299999. Mortgages with partial repayments						705,794,325	0	0	0	0	0	0	0	5,210,870	0	0	0
0599999 - Totals						741,825,888	0	0	0	0	0	0	35,808,231	41,019,101	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	BOSTON CAPITAL INTERMEDIATE TERM INCOME FUND, LLC	BOSTON	MA	BOSTON CAPITAL SECURITIES INC.		06/30/2011		0	132,798		401,236	33.300
	33.3 % PARTNERSHIP INTEREST											
	LIMITED LIABILITY COMPANY	LIMITED LIABILITY COMPANY										
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	132,798	0	401,236	XXX
	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE	AUDAX SENIOR LOAN FUND I		02/01/2018		0	0	0	0	0.000
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016		0	205,861	0	4,873,084	0.416
	Golub Capital Partners Golub Capital Partners 11	0		Golub Capital Partners Golub Capital Partners 11		04/01/2018		6,000,000	0	1	0	0.000
	MPC NC 2017 Energy LP	Atlantga	GA	MPC NC 2017 Energy LP		07/31/2017		0	0	0	0	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								6,000,000	205,861	1	4,873,084	XXX
4499999. Total - Unaffiliated								6,000,000	338,659	1	5,274,320	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								6,000,000	338,659	1	5,274,320	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.MORG FUND	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/29/2006	05/03/2018	7,188,749					0		34,900	34,900			0	216,083
	17.39% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	BOSTON CAP. INTERMEDIATE TERM INCOME FUND LLC	BOSTON	MA	PARTIAL CAPITAL REPAYMENT	06/30/2011	06/15/2018	4,427,914					0		141,135	141,135			0	133,031
	33.3% MEMBERSHIP 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	176,035	176,035	0	0	0	349,114
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/09/2018	149,505					0		149,505	149,505			0	66,443
1599999. Joint Venture Interests - Common Stock - Unaffiliated							149,505	0	0	0	0	0	0	149,505	149,505	0	0	0	66,443
4499999. Total - Unaffiliated							11,766,168	0	0	0	0	0	0	325,540	325,540	0	0	0	415,557
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							11,766,168	0	0	0	0	0	0	325,540	325,540	0	0	0	415,557

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)
36230R-NU-6	G2 #756703 4.523% 11/20/61		04/01/2018	Interest Capitalization		51,430	51,430	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2018	Interest Capitalization		11,124	11,124	0	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		06/01/2018	Interest Capitalization		11,754	11,754	0	1
38378X-5P-2	GNR 2015-9 IO 0.978% 02/16/49		05/16/2018	PERFORMANCE TRUST CAPITAL		6,335,394	0	57,829	1
38379U-CK-0	GNR 2016-2 IO 1.271% 04/16/57		04/24/2018	PERFORMANCE TRUST CAPITAL		7,212,350	0	67,290	1
38379U-RP-3	GNR 2016-70 IO 0.932% 04/16/58		05/16/2018	PERFORMANCE TRUST CAPITAL		6,602,936	0	44,161	1
38379U-VS-2	GNR 2016-85 IO 1.121% 03/16/57		05/11/2018	PERFORMANCE TRUST CAPITAL		90,803	0	506	1
690353-3C-9	OPIC AGENCY DEBENTURES 1.833% 05/15/24		06/12/2018	MELLON CAPITAL MKT		2,500,000	2,500,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						22,815,791	2,574,308	169,786	XXX
085209-AD-6	GOVT OF BERMUDA SOVEREIGN 3.717% 01/25/27	D	05/22/2018	HONG KONG SHANGHAI BK		2,251,440	2,385,000	29,304	1FE
760942-BD-3	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.975% 04/20/55	D	04/13/2018	Various		4,939,390	5,000,000	0	2FE
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	05/09/2018	DEUTSCHE BANK		10,134,063	10,000,000	119,611	1FE
1099999. Subtotal - Bonds - All Other Governments						17,324,893	17,385,000	148,915	XXX
952347-Y9-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.014% 08/01/30		04/27/2018	J P MORGAN SEC FIXED INC		1,115,000	1,115,000	0	1FE
952347-Z2-1	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.114% 08/01/31		04/27/2018	J P MORGAN SEC FIXED INC		1,700,000	1,700,000	0	1FE
952347-Z3-9	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.164% 08/01/32		04/27/2018	J P MORGAN SEC FIXED INC		1,440,000	1,440,000	0	1FE
952347-Z4-7	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 4.194% 08/01/33		04/27/2018	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,255,000	5,255,000	0	XXX
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2018	Interest Capitalization		12,875	12,875	0	1
3136AX-K4-6	FNR 2017-7 ZA 4.000% 09/25/47		06/01/2018	Interest Capitalization		19,238	19,238	0	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		05/01/2018	Interest Capitalization		523	523	0	1
3137BD-4R-4	FHR 4380 ZG 3.000% 04/15/53		06/01/2018	Interest Capitalization		17,579	17,579	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		06/01/2018	Interest Capitalization		35,234	35,234	0	1
3137F3-PA-6	FHR 4772 ZD 4.000% 11/15/47		06/01/2018	Interest Capitalization		39,238	39,238	0	1
64966T-FD-1	NYHDC 2014-8SPR A 3.709% 02/15/48		05/15/2018	WELLS FARGO		9,945,703	10,000,000	16,484	1FE
759911-3H-1	REGL TRANSPRTN AUTH IL GENERAL 3.013% 05/29/20		05/09/2018	LOOP CAPITAL MARKETS		200,000	200,000	0	1FE
914119-L3-4	UNIV CINCINNATI OH HIGHER EDUCATION 4.078% 06/01/32		04/26/2018	J P MORGAN SEC FIXED INC		1,000,000	1,000,000	0	1FE
914119-L4-2	UNIV CINCINNATI OH HIGHER EDUCATION 4.128% 06/01/33		04/26/2018	J P MORGAN SEC FIXED INC		600,000	600,000	0	1FE
914119-L5-9	UNIV CINCINNATI OH HIGHER EDUCATION 4.178% 06/01/35		04/26/2018	J P MORGAN SEC FIXED INC		1,285,000	1,285,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,155,390	13,209,687	16,484	XXX
00817Y-AS-7	AETNA INC 1.700% 06/07/18		05/09/2018	WELLS FARGO		1,999,320	2,000,000	14,544	2FE
00841L-AY-2	ABMT 2014-3 B3 3.823% 11/25/44		04/17/2018	BANK of AMERICA SEC		3,132,836	3,161,087	6,043	1FM
00841U-BQ-8	ABMT 2014-2 B3 3.886% 09/25/44		04/17/2018	BANK of AMERICA SEC		3,478,879	3,493,479	6,787	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		05/24/2018	ROBERT W. BAIRD		10,543,942	10,760,840	29,293	1FM
010392-FQ-6	ALABAMA POWER CO 2.450% 03/30/22		04/17/2018	Various		5,592,683	5,743,000	7,426	1FE
023135-BJ-4	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		4,963,306	5,000,000	58,500	1FE
02343U-AB-1	AMCOR FINANCE USA INC 4.500% 05/15/28		05/07/2018	CITIGROUP GLOBAL MKTS		4,990,450	5,000,000	0	2FE
02361D-AS-9	AMEREN ILLINOIS CO 3.800% 05/15/28		05/14/2018	J P MORGAN SEC FIXED INC		4,995,500	5,000,000	0	1FE
025816-BU-2	AMERICAN EXPRESS CO 3.375% 05/17/21		05/14/2018	BARCLAYS		199,966	200,000	0	1FE
03064V-AF-5	AMCAR 2014-2 D 2.570% 07/08/20		06/18/2018	GOLDMAN SACHS		199,836	200,000	171	1FE
037735-CM-7	APPALACHIAN PWR 7.000% 04/01/38		05/11/2018	Various		3,022,283	2,272,000	19,438	2FE
05367A-AG-8	AVIATION CAPITAL GROUP 2.875% 09/17/18		05/30/2018	FIFTH THIRD SECURITIES		2,901,682	2,900,000	17,138	2FE
05377R-BG-8	AESOP 2013-2A B 3.660% 02/20/20		04/24/2018	BARCLAYS		200,523	200,000	122	3AM
05548W-AA-5	BBCMS 2018-TALL A 2.807% 03/15/37		05/03/2018	DEUTSCHE BANK		58,742	59,000	94	1FE
05606J-AA-3	BX 2018-BILT A 2.885% 05/15/30		05/03/2018	J P MORGAN SEC FIXED INC		7,990,000	8,000,000	0	1FE
05606J-AG-0	BX 2018-BILT B 3.105% 05/15/30		05/03/2018	J P MORGAN SEC FIXED INC		7,990,000	8,000,000	0	1FE
06051G-FL-8	BANK OF AMERICA CORP 4.250% 10/22/26		05/24/2018	BANK of AMERICA SEC		4,951,450	5,000,000	21,840	2FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		05/02/2018	BANK of AMERICA SEC		962,810	1,000,000	9,444	1FE
06540T-AB-6	BANK 2018-BN11 4.010% 03/15/61		04/13/2018	MORGAN STANLEY FIXED INC		9,269,782	9,000,000	25,063	1FE
07274N-AG-8	BAYER US FINANCE II LLC 3.345% 12/15/23		06/27/2018	RBC/DAIN		10,010,500	10,000,000	3,717	2FE
07274N-AL-7	BAYER US FINANCE II LLC 4.375% 12/15/28		06/18/2018	RBC/DAIN		4,962,700	5,000,000	0	2FE
07274N-AN-3	BAYER US FINANCE II LLC 4.625% 06/25/38		06/18/2018	Various		10,829,820	11,000,000	0	2FE
07274N-AQ-6	BAYER US FINANCE II LLC 4.875% 06/25/48		06/18/2018	Various		3,990,620	4,000,000	0	2FE
084659-AM-3	BERKSHIRE HATHAWAY ENERG 3.250% 04/15/28		05/08/2018	Tax Free Exchange		9,963,675	10,000,000	20,764	1FE
084670-BS-6	BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/26		05/02/2018	UBS WARBURG		9,635,200	10,000,000	38,194	1FE
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY SER 2017Q005 CL B 5.736% 06/25/34		04/10/2018	Cantor Fitzgerald Fixed		6,508,832	6,303,000	12,051	1Z
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		05/10/2018	KGS-ALPHA CAPITAL MARKETS		4,869,531	5,000,000	5,857	1FE
12623P-AE-6	CNH 2014-B B 1.930% 11/15/21		06/15/2018	BNP SECURITIES		199,898	200,000	43	1FE
126408-HE-6	CSX CORP 2.600% 11/01/26		04/18/2018	CITIGROUP GLOBAL MKTS		4,915,760	5,375,000	65,605	2FE
13606B-AA-4	CANADIAN IMP BK COMM NY 2.732% 07/13/18		04/27/2018	WELLS FARGO		9,510,165	9,500,000	12,975	1FE
14040H-BY-0	CAPITAL ONE FINANCIAL CORP 3.450% 04/30/21		04/26/2018	MORGAN STANLEY FIXED INC		199,824	200,000	0	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)
14913Q-2L-2	CATERPILLAR FINL SERVICE 3.450% 05/15/23		05/09/2018	BANK of AMERICA SEC		9,993,200	10,000,000	0	1FE
15137T-AA-8	CENTENE ESCROW I CORP 5.375% 06/01/26		05/10/2018	Various		4,538,250	4,534,000	0	3FE
161175-BP-8	CHARTER COMM OPT LLC/CAP 4.008% 02/01/24		06/28/2018	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	2FE
161175-BQ-6	CHARTER COMM OPT LLC/CAP 4.500% 02/01/24		06/28/2018	MORGAN STANLEY FIXED INC		14,983,950	15,000,000	0	2FE
191216-BW-9	COCA-COLA CO 2.550% 06/01/26		05/15/2018	MORGAN STANLEY FIXED INC		3,694,240	4,000,000	47,033	1FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		05/10/2018	WELLS FARGO		5,021,050	5,000,000	101,875	2FE
216871-AE-3	COOPER US INC 3.875% 12/15/20		06/18/2018	MORGAN STANLEY FIXED INC		506,455	500,000	269	2FE
22822R-BF-6	CROWN CASTLE 3.720% 07/15/23		06/26/2018	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1FE
22822R-BH-2	CROWN CASTLE 4.241% 07/15/28		06/26/2018	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
23338V-AH-9	DTE ELECTRIC CO 4.050% 05/15/48		04/30/2018	BANK of AMERICA SEC		1,991,020	2,000,000	0	1FE
233851-DG-6	DAIMLER FINANCE NA LLC 3.100% 05/04/20		04/30/2018	GOLDMAN SACHS		199,854	200,000	0	1FE
233851-DJ-0	DAIMLER FINANCE NA LLC 3.350% 05/04/21		04/30/2018	GOLDMAN SACHS		199,768	200,000	0	1FE
24703E-AE-9	DEFT 2016-1 C 2.530% 07/22/21		06/04/2018	WELLS FARGO		199,633	200,000	197	1FE
25470D-AV-1	DISCOVERY COMMUNICATIONS 2.750% 11/15/19		04/01/2018	Taxable Exchange		11,913,396	12,000,000	126,500	2FE
25470D-AZ-2	DISCOVERY COMMUNICATIONS 3.500% 06/15/22		04/01/2018	Taxable Exchange		19,221,657	19,450,000	204,225	2FE
256746-AE-8	DOLLAR TREE INC 3.053% 04/17/20		04/05/2018	BANK of AMERICA SEC		18,600,000	18,600,000	0	2FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		04/18/2018	GUGGENHEIM CAPITAL MARKETS		7,000,000	7,000,000	0	2AM
26208L-AC-2	HONK 2018-1A A2 4.739% 04/20/48		04/17/2018	BARCLAYS		11,000,000	11,000,000	0	2AM
263534-BT-5	DU PONT EI DE NEMOURS & CO 6.000% 07/15/18		05/09/2018	BANK of AMERICA SEC		7,490,117	7,445,000	143,937	1FE
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2.875% 10/15/18		06/06/2018	GOLDMAN SACHS		5,303,180	5,300,000	22,433	2FE
30165Q-AD-2	EART 2014-1A D 5.530% 02/16/21		05/01/2018	BARCLAYS		184,687	183,198	507	1FE
319820-AY-5	FIRST COMMONWEALTH BANK 5.500% 06/01/33		05/16/2018	SANDLER O'NEILL		10,000,000	10,000,000	0	2FE
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		04/30/2018	GOLDMAN SACHS		8,000,000	8,000,000	0	2FE
345397-ZC-0	FORD MOTOR CREDIT 3.578% 02/15/23		05/02/2018	MIZUHO SECURITIES USA INC		4,269,763	4,250,000	427	2FE
36249E-AA-2	GCAR 2018-2A A 3.250% 04/18/22		06/12/2018	WELLS FARGO		199,992	200,000	0	1FE
369550-BD-9	GENERAL DYNAMICS CORP 3.375% 05/15/23		05/08/2018	RBC/DAIN		4,980,800	5,000,000	0	1FE
369550-BG-2	GENERAL DYNAMICS CORP 3.500% 05/15/25		05/08/2018	WELLS FARGO		4,938,700	5,000,000	0	1FE
370334-CE-2	GENERAL MILLS 3.700% 10/17/23		04/03/2018	GOLDMAN SACHS		2,993,490	3,000,000	0	2FE
370334-CF-9	GENERAL MILLS 4.000% 04/17/25		04/03/2018	GOLDMAN SACHS		2,997,090	3,000,000	0	2FE
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		05/09/2018	US BANCORP		361,544	360,000	4,331	1FE
384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		05/24/2018	Various		3,600,138	3,580,000	0	3FE
40139L-AE-3	GUARDIAN LIFE GLOB FUND 3.400% 04/25/23		04/18/2018	DEUTSCHE BANK		6,991,670	7,000,000	0	1FE
411707-AB-8	HNGRY 2018-1A AI 4.250% 06/20/48		05/23/2018	BARCLAYS		18,000,000	18,000,000	0	2AM
411707-AD-4	HNGRY 2018-1A AII 4.959% 06/20/48		05/23/2018	BARCLAYS		17,000,000	17,000,000	0	2AM
428040-CP-2	HERTZ 5.875% 10/15/20		06/27/2018	RBC/DAIN		5,838,030	5,897,000	71,033	4FE
42806D-AC-3	HERTZ 2015-1A C 4.350% 03/25/21		05/31/2018	BANK of AMERICA SEC		997,422	1,000,000	1,088	2AM
42806D-BC-2	HERTZ 2016-4A A 2.650% 07/25/22		04/27/2018	Cantor Fitzgerald Fixed		14,573,438	15,000,000	5,889	1FE
42806D-BV-0	HERTZ 2018-2A A 3.650% 06/27/22		06/21/2018	BARCLAYS		6,999,976	7,000,000	0	1FE
446150-AM-6	HUNTINGTON BANCSHARES INC 4.000% 05/15/25		05/08/2018	MORGAN STANLEY FIXED INC		2,990,580	3,000,000	0	2FE
44644A-AD-9	HUNTINGTON NATIONAL BANK 3.250% 05/14/21		05/08/2018	MORGAN STANLEY FIXED INC		4,988,700	5,000,000	0	1FE
44891A-AV-9	HYUNDAI CAPITAL AMERICA 3.271% 07/08/21		06/04/2018	BANK of AMERICA SEC		15,000,000	15,000,000	0	2FE
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA 2.550% 02/06/19		04/10/2018	FIFTH THIRD SECURITIES		2,959,308	2,970,000	13,885	2FE
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		04/01/2018	Interest Capitalization		20	20	0	1FM
460146-CP-6	INTERNATIONAL PAPER CO 3.000% 02/15/27		05/11/2018	BARCLAYS		2,814,844	3,125,000	23,438	2FE
46185H-AA-0	IHSFR 2018-SFR2 A 2.985% 06/17/37		04/20/2018	J P MORGAN SEC FIXED INC		13,250,000	13,250,000	0	1FE
46185H-AC-6	IHSFR 2018-SFR2 B 3.165% 06/17/37		04/20/2018	J P MORGAN SEC FIXED INC		6,000,000	6,000,000	0	1FE
46647P-AQ-9	JPMORGAN CHASE & CO 3.092% 04/23/24		04/16/2018	J P MORGAN SEC FIXED INC		6,500,000	6,500,000	0	1FE
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		04/16/2018	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
49327M-2W-3	KEY BANK NA 3.350% 06/15/21		06/06/2018	KEY BANC-MCDONALD		199,972	200,000	0	1FE
548661-DD-6	LOWES COMPANIES 3.125% 09/15/24		04/19/2018	Various		11,043,725	11,285,000	37,225	1FE
59217G-BY-4	MET LIFE GLOB 3.450% 12/18/26		04/04/2018	BANK of AMERICA SEC		4,413,195	4,500,000	46,575	1FE
594457-BT-9	MICHIGAN CONSOLIDATED GAS 5.700% 03/15/33		05/22/2018	KEY BANC-MCDONALD		4,021,085	3,440,000	37,582	1FE
59523U-AL-1	MID-AMERICA APARTMENTS L 3.750% 06/15/24		05/07/2018	KEY BANC-MCDONALD		165,929	169,000	2,535	2FE
59524Q-AA-3	MID-ATLANTIC INTERSTATE 4.100% 05/15/28		05/07/2018	CITIGROUP GLOBAL MKTS		6,998,250	7,000,000	0	2FE
59980V-AF-8	MCMLT 2018-1 M1 3.250% 05/25/62		04/18/2018	J P MORGAN SEC FIXED INC		19,542,744	20,099,000	43,548	1FE
609207-AM-7	MONDELEZ INTERNATIONAL INC 4.125% 05/07/28		05/03/2018	CREDIT SUISSE FIRST BOSTON		13,863,080	14,000,000	0	2FE
61744Y-AQ-1	MORGAN STANLEY 3.737% 04/24/24		04/19/2018	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1FE
61767Y-AW-0	MSC 2018-H3 ASB 4.120% 07/15/51		06/27/2018	MORGAN STANLEY FIXED INC		12,730,338	12,360,000	15,560	1FE
64110L-AQ-9	NETFLIX INC 5.875% 11/15/28		04/23/2018	MORGAN STANLEY HI-YLD		3,400,000	3,400,000	0	4FE
670346-AP-0	NUCOR CORP 3.950% 05/01/28		04/25/2018	WELLS FARGO		2,985,750	3,000,000	329	2FE
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		05/07/2018	SUSQUEHANNA		3,899,280	4,000,000	57,000	2FE
69371R-P2-6	PACCAR FINANCIAL CORP 3.100% 05/10/21		05/07/2018	BANK of AMERICA SEC		199,948	200,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
709599-AL-8	PENSKE TRUCK LEASING/PTL 2.875% 07/17/18		04/23/2018	ROBERT W. BAIRD		3,952,923	3,950,000	30,914	2FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		04/25/2018	GOLDMAN SACHS		9,426,226	9,400,000	190,611	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		04/25/2018	GOLDMAN SACHS		3,996,960	4,000,000	19,467	1FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		05/31/2018	JEFFERIES & CO		5,786,523	5,981,000	36,246	4FE
730481-AJ-7	J.B. POINDEXTER & CO 7.125% 04/15/26		04/19/2018	Cantor Fitzgerald Fixed		3,867,383	3,767,000	3,030	4FE
744482-BK-5	PUB SVC NEW HAMP 4.050% 06/01/21		04/25/2018	FIFTH THIRD BANK		204,572	200,000	3,285	1FE
744516-G@-8	PUBLIC SVC CO NC PP 4.330% 06/15/28		05/31/2018	PRIVATE PLACEMENT		7,000,000	7,000,000	0	2Z
74456Q-BU-9	PUBLIC SVC EL & GAS 3.700% 05/01/28		05/02/2018	MIZUHO SECURITIES USA INC		7,969,600	8,000,000	0	1FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		05/09/2018	OPPENHEIMER & CO		1,195,840	1,184,000	2,302	4FE
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		04/11/2018	SUNTRUST		4,482,990	4,500,000	4,359	2FE
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/03/2018	BANK of AMERICA SEC		4,930,100	5,000,000	0	2FE
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		04/01/2018	Interest Capitalization		5,314	5,314	0	1FM
771196-BJ-0	ROCHE HLDGS INC 3.000% 11/10/25		04/30/2018	GOLDMAN SACHS		721,673	750,000	10,750	1FE
78013X-KG-2	ROYAL BANK OF CANADA 3.200% 04/30/21		04/24/2018	RBC/DAIN		199,858	200,000	0	1FE
79466L-AF-1	SALESFORCE.COM INC 3.700% 04/11/28		04/05/2018	BANK of AMERICA SEC		2,999,250	3,000,000	0	1FE
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		06/05/2018	SOCIETE GENERALE		105,776	105,776	176	1FE
81744W-AG-5	SEMT 2013-1 B3 3.634% 02/25/43		05/01/2018	WELLS FARGO		3,662,181	3,698,151	747	1FM
842434-CQ-3	SOUTHERN CALIF GAS 2.600% 06/15/26		05/17/2018	J P MORGAN SEC FIXED INC		2,985,450	3,250,000	36,617	1FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		05/01/2018	BANK of AMERICA SEC		2,689,600	2,624,000	70,551	4FE
867914-BS-1	SUNTRUST BANKS INC 4.000% 05/01/25		04/24/2018	SUNTRUST		9,987,200	10,000,000	0	2FE
87612B-BH-4	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/05/2018	BANK of AMERICA SEC		3,500,000	3,500,000	0	3FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		04/01/2018	PRIVATE PLACEMENT		1	6,810	0	4
89236T-EW-1	TOYOTA 3.400% 04/14/25		04/10/2018	CITIGROUP GLOBAL MKTS		14,963,850	15,000,000	0	1FE
902494-AZ-6	TYSON FOODS INC 4.875% 08/15/34		06/26/2018	WELLS FARGO		8,602,680	8,500,000	153,089	2FE
90276F-AU-8	UBSCM 2018-C10 ASB 4.213% 05/15/51		05/23/2018	UBS WARBURG		13,608,320	13,212,000	46,380	1FE
90276X-AS-4	UBSCM M2018-C11 ASB 4.119% 06/15/51		06/28/2018	UBS WARBURG		6,448,813	6,261,000	6,447	1FE
90331H-NP-4	US BANK 3.150% 04/26/21		04/24/2018	US BANCORP		199,988	200,000	0	1FE
907818-EW-4	UNION PACIFIC CORP 4.500% 09/10/48		06/05/2018	MORGAN STANLEY FIXED INC		4,994,950	5,000,000	0	2FE
90932E-AA-1	UNITED AIR 2016-2 AA PTT 2.875% 10/07/28		04/11/2018	BARCLAYS		16,776,933	18,245,000	8,511	1FE
91159H-HS-2	US BANCORP 3.900% 04/26/28		04/24/2018	US BANCORP		9,972,900	10,000,000	0	1FE
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		05/14/2018	BANK of AMERICA SEC		6,746,650	5,000,000	86,892	1FE
91324P-DL-3	UNITEDHEALTH GROUP INC 4.250% 06/15/48		06/14/2018	BANK of AMERICA SEC		1,986,240	2,000,000	0	1FE
92826C-AD-4	VISA INC 3.150% 12/14/25		04/04/2018	JEFFERIES & CO		9,983,965	10,159,000	99,558	1FE
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		05/23/2018	UBS WARBURG		1,276,704	1,300,000	8,288	2FE
95040Q-AD-6	HEALTH CARE REIT 4.250% 04/15/28		04/03/2018	Various		9,507,755	9,500,000	0	2FE
96042C-AN-1	WLAKE 2015-2A E 5.050% 03/15/22		04/27/2018	WELLS FARGO		201,438	200,000	449	3AM
980745-F#-5	WOODWARD GOVERNOR CO PP 4.350% 05/30/27		05/29/2018	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
980745-F@-7	WOODWARD GOVERNOR CO PP 4.270% 05/30/25		05/29/2018	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
67077M-AG-3	NUTRIEN LTD COM 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		2,291,788	2,000,000	0	2FE
67077M-AR-9	NUTRIEN LTD COM 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		6,220,920	6,000,000	0	2FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	04/01/2018	Interest Capitalization		6,429	6,429	0	5
052113-AA-5	AUSGRID FINANCE PTY LTD 3.850% 05/01/23	D	04/23/2018	BANK of AMERICA SEC		4,997,300	5,000,000	0	2FE
052113-AB-3	AUSGRID FINANCE PTY LTD 4.350% 08/01/28	D	04/23/2018	BANK of AMERICA SEC		4,995,350	5,000,000	0	2FE
05682V-AE-5	BCC 2018-2A B 3.315% 07/19/31	D	06/01/2018	BARCLAYS		6,000,000	6,000,000	0	1FE
25156P-BC-6	DEUTSCHE TELEKOM 4.750% 06/21/38	D	06/14/2018	RBC/DAIN		14,902,350	15,000,000	0	2FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL 3.625% 05/15/25	C	05/10/2018	Various		9,943,450	10,000,000	0	1FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL 3.875% 05/15/28	C	05/10/2018	J P MORGAN SEC FIXED INC		4,999,600	5,000,000	0	1FE
41754W-AS-0	HARVEST OPERATIONS CORP 4.200% 06/01/23	D	04/24/2018	SMBC NIKKO		3,996,760	4,000,000	0	1FE
44328M-BT-0	HSBC BANK PLC 1.500% 05/15/18	D	05/09/2018	GOLDMAN SACHS		3,439,828	3,440,000	25,227	1FE
53944V-AQ-2	LLOYDS BANK PLC 2.853% 05/07/21	D	05/01/2018	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
75574W-AA-5	RCMT 2018-FL2 A 0.028% 06/25/35	D	06/15/2018	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
857006-AL-4	STATE GRID OVERSEAS INV 3.750% 05/02/23	D	04/24/2018	CITIGROUP GLOBAL MKTS		6,985,440	7,000,000	0	1FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD 5.875% 01/15/24	D	06/27/2018	GOLDMAN SACHS		802,890	811,000	0	4FE
92857W-BL-3	VODAFONE GROUP PLC 5.000% 05/30/38	D	05/23/2018	BANK of AMERICA SEC		4,905,200	5,000,000	0	2FE
92857W-BN-9	VODAFONE GROUP PLC 3.338% 01/16/24	D	05/23/2018	BANK of AMERICA SEC		20,000,000	20,000,000	0	2FE
984851-AF-2	YARA INTERNATIONAL ASA 4.750% 06/01/28	D	05/24/2018	CITIGROUP GLOBAL MKTS		10,972,280	11,000,000	0	2FE
G7334@-AB-9	RRPF ENG LEASING PP 4.130% 06/13/30	D	06/05/2018	PRIVATE PLACEMENT		8,000,000	8,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						887,189,964	888,921,104	2,226,426	XXX
8399997. Total - Bonds - Part 3						945,741,038	927,345,099	2,561,611	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						945,741,038	927,345,099	2,561,611	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
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		06/25/2018	CITIGROUP GLOBAL-EQ	60,241.000	1,002,392		0	L
38173M-10-2	GOLUB CAPITAL BDC INC		06/25/2018	KNIGHT SECURITIES	54,950.000	1,003,041		0	L
82669G-10-4	SIGNATURE BANK		04/03/2018	INSTINET	3,577.000	497,408		0	L
87238Q-10-3	TCP CAPITAL CORP		06/27/2018	Various	69,600.000	1,003,592		0	L
872438-10-6	THL CREDIT INC		06/25/2018	Various	125,000.000	993,550		0	L
87265K-10-2	TPG SPECIALTY LENDING INC		06/26/2018	Various	56,300.000	1,002,301		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,502,284	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc.		04/24/2018	Capital Contribution	0.000	400,000		0	J
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						400,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						5,902,284	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,902,284	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,902,284	XXX	0	XXX
9999999 - Totals						951,643,322	XXX	2,561,611	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-2C-1	G2 #765171 4.640% 12/20/61		06/01/2018	Paydown		426,713	426,713	463,072	431,200	0	(4,487)	0	(4,487)	0	426,713	0	0	0	8,331	10/01/2026	1
36176F-3G-1	G2 POOL # 765199 4.525% 07/20/62		06/01/2018	Paydown		1,250,998	1,250,998	1,382,129	1,195,790	0	55,208	0	55,208	0	1,250,998	0	0	0	32,225	07/20/2062	1
36176F-Z5-0	G2 #765164 4.542% 10/20/61		06/01/2018	Paydown		710,652	710,652	765,094	715,700	0	(5,048)	0	(5,048)	0	710,652	0	0	0	12,344	10/20/2061	1
36176F-Z9-2	G2 #765168 4.589% 11/20/61		06/01/2018	Paydown		1,018,834	1,018,834	1,090,776	1,025,989	0	(7,155)	0	(7,155)	0	1,018,834	0	0	0	20,605	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2018	Paydown		64,241	64,241	64,321	64,298	0	(58)	0	(58)	0	64,241	0	0	0	707	01/15/2033	1
36179N-RP-5	G2 MA1394 3.194% 10/20/43		06/01/2018	Paydown		4,242	4,242	4,323	4,534	0	(291)	0	(291)	0	4,242	0	0	0	136	10/20/2043	1
36179Q-W3-1	Government NatioMA2392 gage A POOL # MA2466 3.194% 12/20/44		06/01/2018	Paydown		8,828	8,828	8,967	9,130	0	(303)	0	(303)	0	8,828	0	0	0	163	12/20/2044	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2018	Paydown		191,884	191,884	183,264	184,637	0	7,248	0	7,248	0	191,884	0	0	0	2,199	09/15/2030	1
36201L-R5-5	GNMA # 586508 6.500% 09/15/32		06/01/2018	Paydown		264	264	280	277	0	(13)	0	(13)	0	264	0	0	0	7	09/15/2032	1
36202K-2S-3	G2 # 8885 3.125% 12/20/21		06/01/2018	Paydown		231	231	237	220	0	11	0	11	0	231	0	0	0	4	12/20/2021	1
36202K-5J-0	G2 # 8949 2.750% 08/20/26		06/01/2018	Paydown		153	153	157	145	0	8	0	8	0	153	0	0	0	2	08/20/2026	1
36202K-DB-8	G2 # 8198 2.625% 05/20/23		06/01/2018	Paydown		3,304	3,304	3,372	3,143	0	161	0	161	0	3,304	0	0	0	38	05/20/2023	1
36202K-DW-2	G2 # 8217 2.625% 06/20/23		06/01/2018	Paydown		3,436	3,436	3,523	3,280	0	156	0	156	0	3,436	0	0	0	37	06/20/2023	1
36202K-QP-3	G2 # 8562 3.125% 12/20/24		06/01/2018	Paydown		1,164	1,164	1,194	1,095	0	68	0	68	0	1,164	0	0	0	18	12/20/2024	1
36202K-SA-4	G2 # 8613 3.500% 03/20/25		06/01/2018	Paydown		670	670	684	631	0	39	0	39	0	670	0	0	0	10	03/20/2025	1
36202K-V6-9	G2 # 8737 3.500% 01/20/21		06/01/2018	Paydown		1,750	1,750	1,760	1,672	0	77	0	77	0	1,750	0	0	0	20	01/20/2021	1
36202K-XR-1	G2 # 8788 3.375% 01/20/26		06/01/2018	Paydown		223	223	227	211	0	12	0	12	0	223	0	0	0	2	01/20/2026	1
36202K-ZQ-1	G2 # 8851 3.125% 10/20/21		06/01/2018	Paydown		2,390	2,390	2,473	2,279	0	111	0	111	0	2,390	0	0	0	41	10/20/2021	1
36203G-JD-6	GNMA # 348660 7.500% 05/15/23		06/01/2018	Paydown		758	758	727	739	0	19	0	19	0	758	0	0	0	24	05/15/2023	1
36203G-JY-0	GNMA # 348679 7.500% 05/15/23		06/01/2018	Paydown		8,062	8,062	7,746	7,871	0	191	0	191	0	8,062	0	0	0	254	05/15/2023	1
36203N-2U-1	GNMA # 354587 7.500% 05/15/23		06/01/2018	Paydown		364	364	333	346	0	18	0	18	0	364	0	0	0	11	05/15/2023	1
36204L-WF-4	GNMA # 373346 7.500% 06/15/22		06/01/2018	Paydown		85	85	78	81	0	4	0	4	0	85	0	0	0	2	06/15/2022	1
36204M-D9-7	GNMA 30 YR # 373728 7.500% 05/15/26		06/01/2018	Paydown		292	292	300	297	0	(5)	0	(5)	0	292	0	0	0	9	05/15/2026	1
36204R-HZ-4	GNMA 30 YR # 377448 7.500% 12/15/26		06/01/2018	Paydown		232	232	233	233	0	(1)	0	(1)	0	232	0	0	0	7	12/15/2026	1
36204T-7D-0	GNMA 30 YR # 379892 8.000% 06/15/24		06/01/2018	Paydown		1,158	1,158	1,146	1,150	0	8	0	8	0	1,158	0	0	0	39	06/15/2024	1
36204U-ZL-8	GNMA 30 YR # 380647 8.000% 11/15/24		06/01/2018	Paydown		549	549	524	532	0	17	0	17	0	549	0	0	0	18	11/15/2024	1
36205C-ML-1	GNMA 30 YR # 386563 8.000% 06/15/24		06/01/2018	Paydown		418	418	414	415	0	3	0	3	0	418	0	0	0	14	06/15/2024	1
36205G-QH-7	GNMA 30 YR # 390256 8.000% 06/15/24		06/01/2018	Paydown		825	825	817	819	0	6	0	6	0	825	0	0	0	28	06/15/2024	1
36205R-4A-2	GNMA 30 YR # 398717 7.500% 06/15/26		06/01/2018	Paydown		354	354	355	354	0	0	0	0	0	354	0	0	0	11	06/15/2026	1
36206F-YM-8	GNMA 30 YR # 410316 7.500% 02/15/26		06/01/2018	Paydown		80	80	82	81	0	(1)	0	(1)	0	80	0	0	0	2	02/15/2026	1
36206J-J6-2	GNMA 30 YR # 412585 7.500% 04/15/26		06/01/2018	Paydown		175	175	171	172	0	4	0	4	0	175	0	0	0	5	04/15/2026	1
36206M-5H-6	GNMA 30 YR # 415848 7.500% 05/15/27		06/01/2018	Paydown		126	126	126	126	0	0	0	0	0	126	0	0	0	4	05/15/2027	1
36206M-AS-6	GNMA 30 YR # 415017 7.500% 01/15/26		06/01/2018	Paydown		256	256	257	257	0	0	0	0	0	256	0	0	0	8	01/15/2026	1
36206M-BG-1	GNMA 30 YR # 415039 7.500% 02/15/26		06/01/2018	Paydown		11,341	11,341	11,316	11,313	0	27	0	27	0	11,341	0	0	0	294	02/15/2026	1
36206P-PW-4	GNMA 30 YR # 417237 7.500% 02/15/26		06/01/2018	Paydown		249	249	249	249	0	0	0	0	0	249	0	0	0	8	02/15/2026	1
36206U-3S-6	GNMA 30 YR # 422109 7.500% 04/15/27		06/01/2018	Paydown		472	472	465	466	0	6	0	6	0	472	0	0	0	15	04/15/2027	1
36207D-3R-5	GNMA # 429308 7.500% 03/15/27		06/01/2018	Paydown		848	848	853	851	0	(3)	0	(3)	0	848	0	0	0	26	03/15/2027	1
36207D-Y3-4	GNMA # 429230 7.500% 06/15/26		06/01/2018	Paydown		436	436	437	437	0	(1)	0	(1)	0	436	0	0	0	14	06/15/2026	1
36207H-LR-6	GNMA # 432436 7.500% 04/15/27		06/01/2018	Paydown		749	749	738	740	0	9	0	9	0	749	0	0	0	23	04/15/2027	1
36207H-S3-2	GNMA # 432638 7.500% 05/15/26		06/01/2018	Paydown		8,820	8,820	8,704	8,730	0	90	0	90	0	8,820	0	0	0	222	05/15/2026	1
36207J-DZ-3	GNMA 30 YR # 433120 7.500% 09/15/26		06/01/2018	Paydown		669	669	672	670	0	(1)	0	(1)	0	669	0	0	0	21	09/15/2026	1
36207K-B4-1	GNMA # 433959 6.500% 09/15/28		06/01/2018	Paydown		612	612	621	618	0	(6)	0	(6)	0	612	0	0	0	17	09/15/2028	1
36207R-FW-0	GNMA 30 YR # 439481 7.500% 01/15/27		06/01/2018	Paydown		130	130	132	131	0	(1)	0	(1)	0	130	0	0	0	4	01/15/2027	1
36207R-HK-4	GNMA 30 YR # 439534 7.500% 04/15/27		06/01/2018	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		06/01/2018	Paydown		765	765	772	770	0	(5)	0	(5)	0	765	0	0	0	24	12/15/2026	1
36207T-EU-1	GNMA # 441247 7.500% 10/15/26		06/01/2018	Paydown		479	479	480	480	0	(1)	0	(1)	0	479	0	0	0	15	10/15/2026	1
36207U-D8-8	GNMA 30 YR # 442127 7.500% 11/15/26		06/01/2018	Paydown		282	282	283	282	0	0	0	0	0	282	0	0	0	9	11/15/2026	1
36207U-EE-4	GNMA 30 YR # 442133 7.500% 11/15/26		06/01/2018	Paydown		94	94	95	95	0	(1)	0	(1)	0	94	0	0	0	3	11/15/2026	1
36207X-PS-5	GNMA 30 YR # 445133 7.500% 02/15/27		06/01/2018	Paydown		250	250	250	250	0	0	0	0	0	250	0	0	0	8	02/15/2027	1
36208D-VP-7	GNMA 30 YR # 448022 7.500% 04/15/27		06/01/2018	Paydown		1,521	1,521	1,518	1,517	0	4	0	4	0	1,521	0	0	0	47	04/15/2027	1
36208E-HD-8	GNMA 30 YR # 448528 7.500% 04/15/27		06/01/2018	Paydown		368	368	361	363	0	6	0	6	0	368	0	0	0	12	04/15/2027	1
36208H-5N-2	GNMA 30 YR # 451853 7.500% 08/15/27		06/01/2018	Paydown		1,158	1,158	1,165	1,162	0	(4)	0	(4)	0	1,158	0	0	0	37	08/15/2027	1
36208H-SK-3	GNMA 30 YR # 451522 7.500% 10/15/27		06/01/2018	Paydown		396	396	406	403	0	(7)	0	(7)	0	396	0	0	0	12	10/15/2027	1
36208Y-LM-9	GNMA 30 YR # 464832 6.500% 09/15/28		06/01/2018	Paydown		1,308	1,308	1,327	1,321	0	(13)	0	(13)	0	1,308	0	0	0	35	09/15/2028	1
36209B-DX-3	GNMA 30 YR # 466418 6.500% 12/15/28		06/01/2018	Paydown		11,918	11,918	12,085	12,033	0	(116)	0	(116)	0	11,918	0	0	0	376	12/15/2028	1
36209C-6Z-4	GNMA 30 YR # 468088 7.000% 07/15/28		06/01/2018	Paydown		1,211	1,211	1,228	1,223	0	(12)	0	(12)	0	1,211	0	0	0	35	07/15/2028	1
36209Q-6M-2	GNMA # 478876 7.500% 11/15/29		06/01/2018	Paydown		111	111	111	111	0	1	0	1	0	111	0	0	0	4	11/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209T-Y9-4	GNMA 30 YR # 481436 6.500% 12/15/28		06/01/2018	Paydown		1,487	1,487	1,507	1,501	0	(14)	0	(14)	0	1,487	0	0	0	40	12/15/2028	1
36209V-2X-1	GNMA # 483290 7.000% 12/15/28		06/01/2018	Paydown		469	469	461	463	0	7	0	7	0	469	0	0	0	14	12/15/2028	1
36209V-CE-2	GNMA # 482569 6.500% 05/15/29		06/01/2018	Paydown		378	378	378	378	0	0	0	0	0	378	0	0	0	10	05/15/2029	1
36210A-D9-5	GNMA 30 YR # 486228 7.500% 11/15/29		06/01/2018	Paydown		167	167	166	166	0	1	0	1	0	167	0	0	0	5	11/15/2029	1
36210D-GY-1	GNMA # 489015 7.000% 05/15/29		06/01/2018	Paydown		507	507	507	507	0	0	0	0	0	507	0	0	0	15	05/15/2029	1
36210F-TB-2	GNMA 30 YR # 491146 6.500% 12/15/28		06/01/2018	Paydown		1,117	1,117	1,132	1,128	0	(11)	0	(11)	0	1,117	0	0	0	30	12/15/2028	1
36210J-V9-6	GNMA 30 YR # 493940 6.500% 05/15/29		06/01/2018	Paydown		500	500	500	500	0	0	0	0	0	500	0	0	0	14	05/15/2029	1
36210T-3Y-0	GNMA 30 YR # 502215 6.500% 05/15/29		06/01/2018	Paydown		393	393	393	392	0	0	0	0	0	393	0	0	0	11	05/15/2029	1
36210V-SE-2	GNMA 30 YR # 503717 6.500% 05/15/29		06/01/2018	Paydown		2,206	2,206	2,206	2,204	0	2	0	2	0	2,206	0	0	0	60	05/15/2029	1
36210V-SV-4	GNMA 30 YR # 503732 6.500% 05/15/29		06/01/2018	Paydown		486	486	486	485	0	0	0	0	0	486	0	0	0	13	05/15/2029	1
36211U-7J-5	GNMA 30 YR # 523897 7.500% 11/15/29		06/01/2018	Paydown		1,067	1,067	1,061	1,062	0	5	0	5	0	1,067	0	0	0	33	11/15/2029	1
36225A-TB-6	GNMA 30 YR # 780546 7.500% 04/15/27		06/01/2018	Paydown		763	763	766	765	0	(1)	0	(1)	0	763	0	0	0	24	04/15/2027	1
36225A-WB-2	GNMA 30 YR # 780642 7.000% 09/15/27		06/01/2018	Paydown		1,379	1,379	1,400	1,392	0	(14)	0	(14)	0	1,379	0	0	0	44	09/15/2027	1
36225B-F6-0	GNMA 30 YR # 781089 7.500% 09/15/29		06/01/2018	Paydown		1,554	1,554	1,555	1,554	0	0	0	0	0	1,554	0	0	0	46	09/15/2029	1
36225C-A8-9	GNMA ARM # 80030 3.375% 01/20/27		06/01/2018	Paydown		569	569	578	537	0	33	0	33	0	569	0	0	0	6	01/20/2027	1
36225C-AY-2	GNMA ARM # 80022 3.125% 12/20/26		06/01/2018	Paydown		1,552	1,552	1,569	1,471	0	81	0	81	0	1,552	0	0	0	18	12/20/2026	1
36225C-CN-4	GNMA ARM # 80076 2.625% 05/20/27		06/01/2018	Paydown		639	639	652	603	0	36	0	36	0	639	0	0	0	6	05/20/2027	1
36225C-DJ-2	GNMA ARM # 80104 2.750% 08/20/27		06/01/2018	Paydown		383	383	393	364	0	19	0	19	0	383	0	0	0	4	08/20/2027	1
36225C-E2-8	GNMA ARM # 80152 3.375% 01/20/28		06/01/2018	Paydown		987	987	1,003	929	0	58	0	58	0	987	0	0	0	11	01/20/2028	1
36225C-EJ-1	GNMA ARM # 80136 3.125% 11/20/27		06/01/2018	Paydown		449	449	462	429	0	20	0	20	0	449	0	0	0	5	11/20/2027	1
36225C-FM-3	GNMA ARM # 80171 3.375% 02/20/28		06/01/2018	Paydown		66	66	68	63	0	4	0	4	0	66	0	0	0	1	02/20/2028	1
36225C-FW-1	GNMA ARM # 80180 3.375% 03/20/28		06/01/2018	Paydown		886	886	894	832	0	54	0	54	0	886	0	0	0	9	03/20/2028	1
36225C-GG-5	GNMA ARM # 80198 2.625% 05/20/28		06/01/2018	Paydown		620	620	633	583	0	37	0	37	0	620	0	0	0	7	05/20/2028	1
36225D-NS-9	G2AR # 81300 3.203% 04/20/35		06/01/2018	Paydown		279	279	277	277	0	3	0	3	0	279	0	0	0	4	04/20/2035	1
36230R-NU-6	G2 #756703 4.523% 11/20/61		06/01/2018	Paydown		2,347,620	2,347,620	2,518,332	2,352,375	0	(13,104)	0	(13,104)	0	2,347,620	0	0	0	47,466	11/20/2061	1
36230U-YF-0	G2 4.670% 09/20/61		06/01/2018	Paydown		1,102,181	1,102,181	1,187,076	1,109,700	0	(7,520)	0	(7,520)	0	1,102,181	0	0	0	17,251	09/20/2061	1
36230U-YL-7	G2 RF #759715 4.681% 10/20/61		06/01/2018	Paydown		873,168	873,168	939,482	880,787	0	(7,619)	0	(7,619)	0	873,168	0	0	0	17,608	10/20/2061	1
36297E-Z5-7	G2 POOL # 710064 4.650% 02/20/61		06/01/2018	Paydown		5,315,950	5,315,950	5,535,825	5,329,235	0	(13,286)	0	(13,286)	0	5,315,950	0	0	0	107,031	02/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2018	Paydown		207,925	207,925	212,436	208,464	0	(858)	0	(858)	0	207,925	0	0	0	3,863	11/20/2060	1
38373X-DY-9	GNMA - CMO 2002-45 PAC 6.000% 05/16/32		06/01/2018	Paydown		59,589	59,589	61,247	59,539	0	50	0	50	0	59,589	0	0	0	1,489	05/16/2032	1
38376G-FV-7	GNR 2010-28 IO 1.597% 01/16/52		06/01/2018	Paydown		0	0	410	278	0	(278)	0	(278)	0	0	0	0	0	44	01/16/2052	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2018	Paydown		278,875	278,875	311,001	300,553	0	(21,677)	0	(21,677)	0	278,875	0	0	0	6,101	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.280% 02/16/44		06/01/2018	Paydown		0	0	6,027	4,877	0	(4,877)	0	(4,877)	0	0	0	0	0	1,769	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2018	Paydown		116,416	116,416	121,419	118,485	0	(2,069)	0	(2,069)	0	116,416	0	0	0	2,184	08/20/2026	1
38378B-DB-2	GNR 2012-23 IO 0.587% 06/16/53		06/01/2018	Paydown		0	0	10,477	74,633	0	(74,633)	0	(74,633)	0	0	0	0	0	19,706	06/16/2053	1
38378B-DY-2	GNR 2012-22 IO 0.705% 10/16/53		06/01/2018	Paydown		0	0	29,759	18,435	0	(18,435)	0	(18,435)	0	0	0	0	0	2,672	10/16/2053	1
38378B-RJ-0	GNR 2012-35 B 42.246% 11/16/43		06/01/2018	Paydown		145,996	145,996	166,174	168,269	0	(22,272)	0	(22,272)	0	145,996	0	0	0	7,731	11/16/2043	1
38378B-TK-5	GNR 2012-53 IO 6.574% 03/16/47		06/01/2018	Paydown		0	0	585,871	201,696	0	(201,696)	0	(201,696)	0	0	0	0	0	68,753	03/16/2047	1
38378K-DQ-9	GNR 2013 46 IO 1.087% 08/16/42		06/01/2018	Paydown		0	0	11,262	5,697	0	(5,697)	0	(5,697)	0	0	0	0	0	971	08/16/2042	1
38378K-U2-3	GNR 2013-121 IO 0.658% 10/16/44		04/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/16/2044	1
38378N-5K-5	GNR 2014-73 IO 0.637% 04/16/56		06/01/2018	Paydown		0	0	25,916	8,671	0	(29,706)	0	(29,706)	0	0	0	0	0	1,525	04/16/2056	1
38378N-F9-9	GNR 2014-50 IO 0.847% 09/16/55		06/01/2018	Paydown		0	0	10,335	79,662	0	(79,662)	0	(79,662)	0	0	0	0	0	5,001	09/16/2055	1
38378X-5P-2	GNR 2015-9 IO 0.978% 02/16/49		06/01/2018	Paydown		0	0	88,133	0	0	(88,133)	0	(88,133)	0	0	0	0	0	1,206	02/16/2049	1
38378X-FU-0	GNR 2014-112 IO 1.008% 01/16/48		06/01/2018	Paydown		0	0	295,054	397,437	0	(397,437)	0	(397,437)	0	0	0	0	0	107,015	01/16/2048	1
38378X-SH-5	GNR 2014-143 IO 0.845% 02/16/48		06/01/2018	Paydown		0	0	668,020	903,115	0	(903,115)	0	(903,115)	0	0	0	0	0	180,236	02/16/2048	1
38379K-4K-1	GNR 2015-160 IO 0.941% 01/16/56		06/01/2018	Paydown		(13,292)	0	2,608	0	0	(3,540)	0	(3,540)	0	(13,292)	0	0	0	168	01/16/2056	1
38379K-X6-0	GNR 2015-145 IO 0.891% 07/16/57		06/01/2018	Paydown		0	0	23,193	23,245	0	(23,245)	0	(23,245)	0	0	0	0	0	1,923	07/16/2057	1
38379U-CK-0	GNR 2016-2 IO 1.271% 04/16/57		06/01/2018	Paydown		0	0	45,360	0	0	(45,360)	0	(45,360)	0	0	0	0	0	1,036	04/16/2057	1
38379U-RP-3	GNR 2016-70 IO 0.932% 04/16/58		06/01/2018	Paydown		0	0	37,525	37,941	0	(46,412)	0	(46,412)	0	0	0	0	0	1,893	04/16/2058	1
38379U-TJ-5	GNR 2016-72 IO 1.032% 12/16/55		06/01/2018	Paydown		0	0	16,723	12,624	0	(12,624)	0	(12,624)	0	0	0	0	0	1,068	12/16/2055	1
38379U-VS-2	GNR 2016-85 IO 1.121% 03/16/57		06/01/2018	Paydown		0	0	33,574	33,320	0	(33,448)	0	(33,448)	0	0	0	0	0	2,414	03/16/2057	1
38379U-WM-4	GNR 2016-86 IO 1.046% 03/16/58		06/01/2018	Paydown		0	0	25,465	20,283	0	(20,283)	0	(20,283)	0	0	0	0	0	1,340	03/16/2058	1
690353-D9-5	OPIC 1.833% 10/10/25		04/10/2018	Redemption 100.0000		147,585	147,585	147,585	147,585	0	0	0	0	0	147,585	0	0	0	1,060	10/10/2025	1
690353-H9-1	OPIC US Agency Floating Rate 1.833% 09/15/22		06/15/2018	Redemption 100.0000		93,070	93,070	93,070	93,070	0	0	0	0	0	93,070	0	0	0	786	09/15/2022	1
690353-XQ-5	OPIC VRDN 1.715% 07/15/25		04/16/2018	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	830	07/15/2025	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	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)
690353-Z8-3	OPIC AGENCY DEBENTURES 1.833% 07/07/40		05/14/2018	BANK of AMERICA SEC		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	32,153	07/07/2040	1
0599999. Subtotal - Bonds - U.S. Governments						19,053,007	19,066,299	21,872,959	20,921,603	0	(2,030,637)	0	(2,030,637)	0	19,053,007	0	0	0	723,309	XXX	XXX
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	06/15/2018	Maturity		7,000,000	7,000,000	6,979,210	6,998,411	0	1,589	0	1,589	0	7,000,000	0	0	0	96,250	06/15/2018	1FE
1099999. Subtotal - Bonds - All Other Governments						7,000,000	7,000,000	6,979,210	6,998,411	0	1,589	0	1,589	0	7,000,000	0	0	0	96,250	XXX	XXX
677521-FT-8	OHIO STATE GO 3.110% 05/01/18		05/01/2018	Redemption 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	171,050	05/01/2018	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	171,050	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SF MT 3.100% 07/01/43		06/01/2018	Redemption 100.0000		31,066	31,066	31,066	31,066	0	0	0	0	0	31,066	0	0	0	398	07/01/2043	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2018	Paydown		222,552	222,552	223,943	223,549	0	(997)	0	(997)	0	222,552	0	0	0	1,895	11/15/2032	1
31283G-LL-9	FHLMC # G00331 7.000% 12/01/24		06/01/2018	Paydown		498	498	502	500	0	(1)	0	(1)	0	498	0	0	0	14	12/01/2024	1
31283K-6E-3	FGLMC POOL # G11769 5.000% 10/01/20		06/01/2018	Paydown		3,967	3,967	4,272	4,094	0	(127)	0	(127)	0	3,967	0	0	0	82	10/01/2020	1
31283K-6J-2	FGLMC POOL # G11773 5.000% 10/01/20		06/01/2018	Paydown		3,120	3,120	3,380	3,228	0	(108)	0	(108)	0	3,120	0	0	0	64	10/01/2020	1
31288J-AH-9	FGLMC # C79008 5.500% 05/01/33		06/01/2018	Paydown		5,384	5,384	5,300	5,311	0	73	0	73	0	5,384	0	0	0	105	05/01/2033	1
3128EY-WT-9	FHLMC # D62458 7.500% 08/01/25		04/01/2018	Paydown		859	859	859	858	0	1	0	1	0	859	0	0	0	21	08/01/2025	1
3128F7-N6-7	FHLMC # D67613 7.000% 01/01/26		06/01/2018	Paydown		471	471	474	473	0	(1)	0	(1)	0	471	0	0	0	13	01/01/2026	1
3128F7-N9-1	FHLMC # D67616 7.000% 01/01/26		06/01/2018	Paydown		160	160	162	161	0	(1)	0	(1)	0	160	0	0	0	5	01/01/2026	1
3128F8-AY-8	FHLMC # D68123 7.000% 02/01/26		06/01/2018	Paydown		514	514	512	512	0	2	0	2	0	514	0	0	0	15	02/01/2026	1
3128F8-BH-4	FHLMC # D68140 7.000% 02/01/26		06/01/2018	Paydown		919	919	916	916	0	3	0	3	0	919	0	0	0	27	02/01/2026	1
3128F8-CA-8	FHLMC # D68165 7.000% 02/01/26		06/01/2018	Paydown		9,569	9,569	9,509	9,521	0	48	0	48	0	9,569	0	0	0	329	02/01/2026	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2018	Paydown		303,980	303,980	315,901	313,154	0	(9,175)	0	(9,175)	0	303,980	0	0	0	3,619	08/15/2042	1
3128MC-F2-6	FGLMC # G13585 4.500% 05/01/24		06/01/2018	Paydown		82,426	82,426	83,842	83,224	0	(798)	0	(798)	0	82,426	0	0	0	1,514	05/01/2024	1
3128MC-FB-6	FGLMC # G13562 4.500% 05/01/24		06/01/2018	Paydown		30,862	30,862	31,667	31,324	0	(462)	0	(462)	0	30,862	0	0	0	575	05/01/2024	1
3128MS-BK-5	FHLMC # H00042 5.500% 07/01/35		05/01/2018	Paydown		122,552	122,552	122,878	122,807	0	(254)	0	(254)	0	122,552	0	0	0	2,807	07/01/2035	1
3128P7-4B-6	FG C91718 3.000% 08/01/33		06/01/2018	Paydown		550,245	550,245	549,815	549,788	0	457	0	457	0	550,245	0	0	0	6,921	08/01/2033	1
3128P7-QA-4	FG C91349 4.500% 12/01/30		06/01/2018	Paydown		256,868	256,868	267,304	265,356	0	(8,488)	0	(8,488)	0	256,868	0	0	0	4,775	12/01/2030	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		06/01/2018	Paydown		66,136	66,136	67,418	66,880	0	(743)	0	(743)	0	66,136	0	0	0	1,237	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		06/01/2018	Paydown		9,907	9,907	10,129	10,036	0	(130)	0	(130)	0	9,907	0	0	0	188	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		06/01/2018	Paydown		66,575	66,575	68,078	67,483	0	(909)	0	(909)	0	66,575	0	0	0	1,096	12/01/2024	1
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		06/01/2018	Paydown		111,223	111,223	115,463	113,963	0	(2,741)	0	(2,741)	0	111,223	0	0	0	2,206	05/01/2025	1
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		06/01/2018	Paydown		42,468	42,468	45,016	44,204	0	(1,736)	0	(1,736)	0	42,468	0	0	0	782	05/01/2025	1
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		06/01/2018	Paydown		43,358	43,358	46,095	45,231	0	(1,873)	0	(1,873)	0	43,358	0	0	0	814	06/01/2025	1
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		06/01/2018	Paydown		113,072	113,072	120,210	117,982	0	(4,910)	0	(4,910)	0	113,072	0	0	0	2,061	07/01/2025	1
3128PT-6X-8	FGLMC #J14486 3.000% 02/01/26		06/01/2018	Paydown		240,405	240,405	232,667	234,995	0	5,410	0	5,410	0	240,405	0	0	0	3,016	02/01/2026	1
3128Q2-CY-7	FHLMC # 1L0087 3.453% 06/01/35		06/01/2018	Paydown		2,785	2,785	2,937	3,085	0	(300)	0	(300)	0	2,785	0	0	0	61	06/01/2035	1
3128Q2-E9-0	FHLMC # 1L0160 3.435% 07/01/35		06/01/2018	Paydown		5,005	5,005	5,279	5,249	0	(245)	0	(245)	0	5,005	0	0	0	65	07/01/2035	1
3128QJ-T4-8	FHARM # 1G1471 3.621% 01/01/37		06/01/2018	Paydown		3,187	3,187	3,360	3,481	0	(294)	0	(294)	0	3,187	0	0	0	58	01/01/2037	1
3128QP-LV-2	FHLMC # 1B7189 5.194% 03/01/36		06/01/2018	Paydown		5,366	5,366	5,621	5,602	0	(236)	0	(236)	0	5,366	0	0	0	91	03/01/2036	1
3128S4-DY-0	FHARM # 1Q0119 3.567% 09/01/36		06/01/2018	Paydown		5,814	5,814	6,133	6,110	0	(296)	0	(296)	0	5,814	0	0	0	70	09/01/2036	1
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		06/15/2018	Paydown		536	536	537	534	0	2	0	2	0	536	0	0	0	23	08/15/2021	1
312914-6X-7	FHLMC-GNMA 7 B 3.003% 04/25/23		06/25/2018	Paydown		1,556	1,556	1,588	1,554	0	2	0	2	0	1,556	0	0	0	15	04/25/2023	1
31293T-HV-2	FHLMC # C29244 7.000% 07/01/29		06/01/2018	Paydown		523	523	553	545	0	(22)	0	(22)	0	523	0	0	0	15	07/01/2029	1
31295V-KG-4	FHLMC # A00295 9.500% 03/01/21		06/01/2018	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	03/01/2021	1
31300L-CF-0	FHARM 848170 3.728% 12/01/39		06/01/2018	Paydown		684	684	713	1,043	0	(359)	0	(359)	0	684	0	0	0	29	12/01/2039	1
3132G7-DZ-5	FG U80120 3.500% 12/01/32		06/01/2018	Paydown		841,171	841,171	886,515	879,754	0	(38,583)	0	(38,583)	0	841,171	0	0	0	12,145	12/01/2032	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		06/01/2018	Paydown		225,652	225,652	237,816	236,166	0	(10,514)	0	(10,514)	0	225,652	0	0	0	3,057	03/01/2033	1
3132G7-LE-3	FG U80325 3.500% 05/01/33		06/01/2018	Paydown		539,508	539,508	568,591	564,702	0	(25,194)	0	(25,194)	0	539,508	0	0	0	7,164	05/01/2033	1
3132H3-K5-1	FG # U90316 4.000% 10/01/42		06/01/2018	Paydown		77,172	77,172	83,021	82,853	0	(5,681)	0	(5,681)	0	77,172	0	0	0	1,311	10/01/2042	1
3132H7-BY-9	FG # U99054 4.000% 06/01/43		06/01/2018	Paydown		308,979	308,979	332,625	331,886	0	(22,907)	0	(22,907)	0	308,979	0	0	0	5,016	06/01/2043	1
3132H7-C4-4	FG U99090 4.000% 10/01/42		06/01/2018	Paydown		457,318	457,318	480,756	479,662	0	(22,344)	0	(22,344)	0	457,318	0	0	0	7,705	10/01/2042	1
3132J2-2X-0	FG K90790 3.000% 07/01/33		06/01/2018	Paydown		462,130	462,130	453,754	454,718	0	7,412	0	7,412	0	462,130	0	0	0	5,992	07/01/2033	1
3132WD-EG-5	FGLMC Q40134 3.500% 04/01/46		06/01/2018	Paydown		251,225	251,225	264,120	263,831	0	(12,605)	0	(12,605)	0	251,225	0	0	0	3,663	04/01/2046	1
3132XS-BQ-2	FGLMC POOL #Q50046 3.500% 08/01/47		06/01/2018	Paydown		317,251	317,251	328,553	328,450	0	(11,200)	0	(11,200)	0	317,251	0	0	0	4,870	08/01/2047	1
31335G-LP-8	FHLMC # C80334 7.500% 08/01/25		06/01/2018	Paydown		390	390	391	390	0	0	0	0	0	390	0	0	0	12	08/01/2025	1
31335G-LQ-6	FHLMC # C80335 7.000% 08/01/25		06/01/2018	Paydown		883	883	872	876	0	8	0	8	0	883	0	0	0	28	08/01/2025	1

STATEMENT AS OF JUNE 30, 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)
31335G-LZ-6	FHLMC # C80344 7.500% 09/01/25		06/01/2018	Paydown		1,083	1,083	1,097	1,090	0	(7)	0	(7)	0	1,083	0	0	0	32	09/01/2025	1
31335G-NM-3	FHLMC # C80396 7.000% 04/01/26		06/01/2018	Paydown		548	548	521	529	0	18	0	18	0	548	0	0	0	16	04/01/2026	1
31335P-GV-1	FHLMC # G80212 6.875% 07/20/23		06/01/2018	Paydown		13,263	13,263	14,353	13,841	0	(579)	0	(579)	0	13,263	0	0	0	380	07/20/2023	1
3133T4-GF-7	FHG 27 FC 3.375% 03/25/24		06/01/2018	Paydown		3,418	3,418	3,384	3,418	0	0	0	0	0	3,418	0	0	0	45	03/25/2024	1
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2018	Paydown		109	109	110	108	0	1	0	1	0	109	0	0	0	5	07/01/2019	1
313401-V9-9	FHLMC # 360104 10.000% 03/01/20		06/01/2018	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		06/15/2018	Paydown		1,256	1,256	1,277	1,248	0	8	0	8	0	1,256	0	0	0	52	10/15/2019	1
31349U-B5-6	FHARM 782760 4.489% 11/01/36		06/01/2018	Paydown		2,097	2,097	2,244	2,470	0	(372)	0	(372)	0	2,097	0	0	0	51	11/01/2036	1
313614-3T-4	FNMA # 050310 10.000% 05/01/20		06/01/2018	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	05/01/2020	1
313615-B2-1	FNMA # 050457 9.500% 06/01/21		06/01/2018	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/01/2021	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2018	Paydown		231,966	231,966	229,067	229,603	0	2,363	0	2,363	0	231,966	0	0	0	2,398	02/25/2032	1
3136AB-ZN-6	FNR 2013-1 BH 2.250% 02/25/40		06/01/2018	Paydown		131,537	131,537	126,029	127,765	0	3,772	0	3,772	0	131,537	0	0	0	1,248	02/25/2040	1
3136AH-SJ-0	FNR 2013-137 AL 3.500% 03/25/42		06/01/2018	Paydown		678,819	678,819	694,199	690,227	0	(11,407)	0	(11,407)	0	678,819	0	0	0	9,963	03/25/2042	1
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		06/01/2018	Paydown		8,743	8,743	8,894	8,873	0	(131)	0	(131)	0	8,743	0	0	0	191	10/01/2035	1
31371N-VM-4	FNCL # 257220 5.000% 05/01/23		06/01/2018	Paydown		152,797	152,797	159,386	156,282	0	(3,486)	0	(3,486)	0	152,797	0	0	0	3,140	05/01/2023	1
31373H-5C-6	FNMA # 294343 8.500% 11/01/24		06/01/2018	Paydown		415	415	420	416	0	(2)	0	(2)	0	415	0	0	0	15	11/01/2024	1
31373L-LB-1	FNMA # 296522 8.500% 11/01/24		06/01/2018	Paydown		95	95	97	96	0	0	0	0	0	95	0	0	0	3	11/01/2024	1
31373X-6S-5	FNMA # 306981 8.000% 06/01/25		06/01/2018	Paydown		342	342	345	343	0	(1)	0	(1)	0	342	0	0	0	11	06/01/2025	1
31374F-K7-3	FNMA # 312718 7.500% 06/01/25		06/01/2018	Paydown		1,148	1,148	1,158	1,151	0	(4)	0	(4)	0	1,148	0	0	0	36	06/01/2025	1
31374N-H7-0	FNMA # 318954 7.500% 08/01/25		06/01/2018	Paydown		233	233	232	232	0	1	0	1	0	233	0	0	0	7	08/01/2025	1
31374T-5N-5	FNMA # 324053 7.500% 09/01/25		06/01/2018	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	2	09/01/2025	1
31379Q-YC-8	FNMA # 426507 6.000% 01/01/23		06/01/2018	Paydown		579	579	598	587	0	(8)	0	(8)	0	579	0	0	0	14	01/01/2023	1
3137A2-B3-4	FHMS K009 X1 1.455% 08/25/20		06/01/2018	Paydown		0	0	47,702	18,498	0	(18,498)	0	(18,498)	0	0	0	0	0	3,630	08/25/2020	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2018	Paydown		502,282	502,282	478,738	497,776	0	4,507	0	4,507	0	502,282	0	0	0	7,386	11/15/2037	1
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		06/01/2018	Paydown		201,388	201,388	213,471	217,806	0	(16,418)	0	(16,418)	0	201,388	0	0	0	3,759	12/15/2040	1
3137AE-V7-7	FHLMC K703 A2 2.699% 05/25/18		05/02/2018	Paydown		6,448,005	6,448,005	6,512,300	6,441,953	0	5,529	0	5,529	0	6,448,005	0	0	0	60,024	05/25/2018	1
3137AK-KD-2	FHMS K705 X1 1.826% 09/25/18		06/01/2018	Paydown		0	0	660,077	45,223	0	(45,223)	0	(45,223)	0	0	0	0	0	107,333	09/25/2018	1
3137AL-6W-4	FHMS K706 X1 1.686% 10/25/18		06/01/2018	Paydown		0	0	224,093	18,480	0	(18,480)	0	(18,480)	0	0	0	0	0	19,731	10/25/2018	1
3137AN-MP-7	FHR K707 X1 1.644% 12/25/18		06/01/2018	Paydown		0	0	16,251	1,549	0	(1,549)	0	(1,549)	0	0	0	0	0	1,147	12/25/2018	1
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		06/01/2018	Paydown		117,100	117,100	127,255	126,266	0	(9,166)	0	(9,166)	0	117,100	0	0	0	1,934	12/15/2040	1
3137AP-PA-2	FHLMC K018 1.505% 01/25/22		06/01/2018	Paydown		0	0	16,331	6,831	0	(6,831)	0	(6,831)	0	0	0	0	0	930	01/25/2022	1
3137AQ-VX-3	FHMS K709 X1 1.631% 03/25/19		06/01/2018	Paydown		0	0	43,587	6,288	0	(6,288)	0	(6,288)	0	0	0	0	0	3,822	03/25/2019	1
3137AS-NK-6	FHMS K019 X1 3.335% 03/25/22		06/01/2018	Paydown		0	0	173,505	79,378	0	(79,378)	0	(79,378)	0	0	0	0	0	17,542	03/25/2022	1
3137AV-XP-7	FHR K022 X1 1.368% 07/25/22		06/01/2018	Paydown		0	0	5,904	2,814	0	(2,814)	0	(2,814)	0	0	0	0	0	457	07/25/2022	1FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2018	Paydown		112,657	112,657	104,938	107,254	0	5,403	0	5,403	0	112,657	0	0	0	701	07/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2018	Paydown		702,173	702,173	694,055	696,427	0	5,746	0	5,746	0	702,173	0	0	0	8,755	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2018	Paydown		3,176	3,176	3,151	3,158	0	18	0	18	0	3,176	0	0	0	46	05/15/2044	1
3137BH-U7-0	FHR 4459 NG 6.500% 10/15/24		05/01/2018	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	1	10/15/2024	1
3137BM-LD-6	FHMS K504 x1 0.271% 09/25/20		06/01/2018	Paydown		0	0	3,900	1,561	0	(1,561)	0	(1,561)	0	0	0	0	0	825	09/25/2020	1
31380T-3B-5	FNMA # 449994 7.000% 09/01/27		06/01/2018	Paydown		2,832	2,832	2,994	2,936	0	(104)	0	(104)	0	2,832	0	0	0	74	09/01/2027	1
31380Y-P6-1	FNMA # 454145 6.500% 11/01/28		06/01/2018	Paydown		545	545	548	547	0	(2)	0	(2)	0	545	0	0	0	15	11/01/2028	1
31380Y-RM-4	FNMA # 454192 6.500% 12/01/28		06/01/2018	Paydown		586	586	589	588	0	(2)	0	(2)	0	586	0	0	0	16	12/01/2028	1
31382T-5C-9	FNMA # 492343 6.500% 05/01/29		06/01/2018	Paydown		1,466	1,466	1,447	1,450	0	15	0	15	0	1,466	0	0	0	35	05/01/2029	1
31384D-PA-4	FNMA # 520717 7.500% 11/01/29		06/01/2018	Paydown		2,509	2,509	2,508	2,505	0	4	0	4	0	2,509	0	0	0	78	11/01/2029	1
31384V-JY-9	FNMA # 534979 4.027% 04/01/30		06/01/2018	Paydown		1,914	1,914	1,896	1,784	0	130	0	130	0	1,914	0	0	0	25	04/01/2030	1
31384V-UL-4	FNMA # 535287 8.000% 05/01/30		06/01/2018	Paydown		1,047	1,047	1,052	1,050	0	(2)	0	(2)	0	1,047	0	0	0	32	05/01/2030	1
31385B-Y9-0	FNMA # 539936 7.500% 05/01/30		06/01/2018	Paydown		325	325	321	322	0	3	0	3	0	325	0	0	0	10	05/01/2030	1
31385J-JC-3	FNMA # 545759 6.500% 07/01/32		06/01/2018	Paydown		21,313	21,313	21,328	21,308	0	5	0	5	0	21,313	0	0	0	579	07/01/2032	1
31385J-K4-9	FNMA # 545815 7.000% 07/01/32		06/01/2018	Paydown		8,864	8,864	8,866	8,857	0	7	0	7	0	8,864	0	0	0	263	07/01/2032	1
31385W-2S-7	FNMA # 555285 6.000% 03/01/33		06/01/2018	Paydown		4,495	4,495	4,504	4,500	0	(5)	0	(5)	0	4,495	0	0	0	113	03/01/2033	1
31385X-AL-1	FNMA # 555411 6.875% 06/01/23		06/01/2018	Paydown		2,256	2,256	2,441	2,347	0	(91)	0	(91)	0	2,256	0	0	0	65	06/01/2023	1
31386U-BV-3	FNMA # 573452 7.000% 05/01/31		06/01/2018	Paydown		146,925	146,925	147,590	147,278	0	(354)	0	(354)	0	146,925	0	0	0	4,283	05/01/2031	1
31387N-3G-0	FNMA # 589499 6.500% 08/01/31		06/01/2018	Paydown		355	355	353	353	0	2	0	2	0	355	0	0	0	10	08/01/2031	1
31387R-AQ-1	FNMA # 591415 6.500% 09/01/31		06/01/2018	Paydown		1,428	1,428	1,419	1,420	0	8	0	8	0	1,428	0	0	0	39	09/01/2031	1
31387W-TW-7	FNMA # 596465 7.000% 08/01/31		06/01/2018	Paydown		4,379	4,379	4,541	4,499	0	(121)	0	(121)	0	4,379	0	0	0	126	08/01/2031	1
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		06/01/2018	Paydown		59,528	59,528	57,603	58,081	0	1,447	0	1,447	0	59,528	0	0	0	791	01/01/2027	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2018	Paydown		165,327	165,327	165,449	165,316	0	11	0	11	0	165,327	0	0	0	2,147	07/01/2026	1
3138EJ-C7-1	FN POOL # AL1893 3.500% 05/01/32		06/01/2018	Paydown		425,623	425,623	431,143	430,299	0	(4,676)	0	(4,676)	0	425,623	0	0	0	6,531	05/01/2032	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)
3138EJ-YV-4	FN POOL # AL2523 3.500% 09/01/32		06/01/2018	Paydown		395,217	395,217	405,900	404,441	0	(9,224)	0	(9,224)	0	395,217	0	0	0	5,844	09/01/2032	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2018	Paydown		1,274,639	1,274,639	1,338,371	1,335,525	0	(60,886)	0	(60,886)	0	1,274,639	0	0	0	23,582	09/01/2043	1
3138EQ-GE-6	FN #AL7396 4.017% 02/01/37		06/01/2018	Paydown		12,800	12,800	13,424	13,409	0	(609)	0	(609)	0	12,800	0	0	0	166	02/01/2037	1
3138L3-WP-6	FNMA AM3353 2.450% 05/01/23		06/01/2018	Paydown		146,444	146,444	137,222	141,077	0	5,367	0	5,367	0	146,444	0	0	0	1,509	05/01/2023	1
3138L4-GJ-6	FNMA AM3800 2.760% 08/01/23		06/01/2018	Paydown		36,709	36,709	35,250	35,827	0	882	0	882	0	36,709	0	0	0	426	08/01/2023	1
3138MC-YS-7	FN AP8820 3.500% 11/01/32		06/01/2018	Paydown		59,106	59,106	63,207	62,599	0	(3,492)	0	(3,492)	0	59,106	0	0	0	868	11/01/2032	1
3138ML-MF-8	FN AQ4857 3.000% 11/01/32		06/01/2018	Paydown		290,854	290,854	290,582	290,541	0	313	0	313	0	290,854	0	0	0	3,773	11/01/2032	1
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		06/01/2018	Paydown		234,101	234,101	250,342	247,862	0	(13,761)	0	(13,761)	0	234,101	0	0	0	3,483	01/01/2033	1
3138W5-2Z-0	FN AR7991 3.500% 03/01/33		06/01/2018	Paydown		60,740	60,740	64,954	64,318	0	(3,578)	0	(3,578)	0	60,740	0	0	0	887	03/01/2033	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		06/01/2018	Paydown		147,127	147,127	146,966	146,950	0	178	0	178	0	147,127	0	0	0	1,788	08/01/2033	1
3138WE-NQ-8	FNMA POOL # AS4898 3.500% 05/01/45		06/01/2018	Paydown		1,712,092	1,712,092	1,767,735	1,767,013	0	(54,921)	0	(54,921)	0	1,712,092	0	0	0	25,030	05/01/2045	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		06/01/2018	Paydown		214,402	214,402	225,642	225,531	0	(11,129)	0	(11,129)	0	214,402	0	0	0	3,886	08/01/2046	1
31390Q-Q3-2	FNMA # 653074 7.000% 07/01/32		06/01/2018	Paydown		316	316	316	316	0	0	0	0	0	316	0	0	0	9	07/01/2032	1
31391X-EP-0	FNMA # 679742 3.846% 01/01/40		06/01/2018	Paydown		519	519	533	544	0	(25)	0	(25)	0	519	0	0	0	10	01/01/2040	1
313920-YH-7	FNW 2001-W2 AS5 6.473% 10/25/31		06/01/2018	Paydown		36	36	37	36	0	0	0	0	0	36	0	0	0	1	10/25/2031	1
31392V-NQ-1	FGLMC 2496 ZH 5.500% 09/15/32		06/01/2018	Paydown		20,906	20,906	18,939	19,869	0	1,036	0	1,036	0	20,906	0	0	0	486	09/15/2032	1
31393A-S4-0	FNR 2003-W5 A 2.213% 04/25/33		06/25/2018	Paydown		3,806	3,806	3,806	3,806	0	0	0	0	0	3,806	0	0	0	29	04/25/2033	1FE
31393C-EY-5	FNW 2003-34 A1 6.000% 04/25/43		06/01/2018	Paydown		44,251	44,251	50,114	48,063	0	(3,812)	0	(3,812)	0	44,251	0	0	0	1,044	04/25/2043	1FE
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2018	Paydown		19,690	19,690	19,496	19,696	0	(5)	0	(5)	0	19,690	0	0	0	407	06/25/2043	1
31393G-3L-6	FREDDIE MAC - CMO 2531 Z 5.500% 12/15/32		06/01/2018	Paydown		79,728	79,728	74,061	76,835	0	2,892	0	2,892	0	79,728	0	0	0	1,061	12/15/2032	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2018	Paydown		131,559	131,559	141,519	136,445	0	(4,885)	0	(4,885)	0	131,559	0	0	0	2,935	11/25/2033	1
31394B-R7-1	FNMA 2004-97 B 5.500% 01/25/35		06/01/2018	Paydown		185,244	185,244	206,170	211,198	0	(25,954)	0	(25,954)	0	185,244	0	0	0	3,941	01/25/2035	1
31394M-CM-0	FHR 2702 CE 4.500% 11/15/33		06/01/2018	Paydown		774,504	774,504	784,781	778,639	0	(4,135)	0	(4,135)	0	774,504	0	0	0	14,816	11/15/2033	1
31394R-JY-6	FHLMC 2754 PE 5.000% 02/15/34		06/01/2018	Paydown		159,336	159,336	163,220	160,838	0	(1,503)	0	(1,503)	0	159,336	0	0	0	3,436	02/15/2034	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		06/01/2018	Paydown		66,338	66,338	64,391	65,384	0	954	0	954	0	66,338	0	0	0	953	03/15/2034	1
31396Q-6F-1	FNR 2009-69 PB 5.000% 09/25/39		06/01/2018	Paydown		149,506	149,506	162,494	171,633	0	(22,127)	0	(22,127)	0	149,506	0	0	0	3,277	09/25/2039	1
31396Q-KJ-7	FNR 2009-52 AJ 4.000% 07/25/24		06/01/2018	Paydown		42,932	42,932	44,817	43,481	0	(549)	0	(549)	0	42,932	0	0	0	719	07/25/2024	1
31396R-DY-0	FHR 3149 CZ 6.000% 05/15/36		06/01/2018	Paydown		79,630	79,630	90,342	92,007	0	(12,377)	0	(12,377)	0	79,630	0	0	0	1,870	05/15/2036	1
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2018	Paydown		115,906	115,906	128,293	121,325	0	(5,419)	0	(5,419)	0	115,906	0	0	0	2,405	03/25/2029	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2018	Paydown		280,747	280,747	284,870	281,743	0	(996)	0	(996)	0	280,747	0	0	0	3,498	03/25/2037	1
31398F-2N-0	FNR 2009-M1 A2 4.287% 07/25/19		06/01/2018	Paydown		88,835	88,835	92,225	89,331	0	(496)	0	(496)	0	88,835	0	0	0	1,443	07/25/2019	1
31398F-GL-9	FNR 2009-81 CB 5.000% 10/25/24		06/01/2018	Paydown		150,673	150,673	157,218	151,209	0	(536)	0	(536)	0	150,673	0	0	0	3,135	10/25/2024	1
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2018	Paydown		57,741	57,741	55,233	56,754	0	987	0	987	0	57,741	0	0	0	954	11/25/2024	1
31398J-RE-5	FHR 3579 MB 4.500% 09/15/24		06/01/2018	Paydown		66,358	66,358	66,648	66,366	0	(9)	0	(9)	0	66,358	0	0	0	1,248	09/15/2024	1
31398K-E6-3	FHR 3581 D 4.500% 10/15/29		06/01/2018	Paydown		55,232	55,232	55,112	55,127	0	105	0	105	0	55,232	0	0	0	1,037	10/15/2029	1
31398L-KQ-0	FHR 3612 JB 4.500% 12/15/24		06/01/2018	Paydown		409,381	409,381	409,317	408,852	0	529	0	529	0	409,381	0	0	0	7,623	12/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2018	Paydown		209,630	209,630	220,570	213,264	0	(3,633)	0	(3,633)	0	209,630	0	0	0	3,476	01/15/2025	1
31398L-WY-0	FHR 3619 EJ 4.500% 01/15/25		06/01/2018	Paydown		135,173	135,173	134,941	134,938	0	235	0	235	0	135,173	0	0	0	2,838	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2018	Paydown		138,942	138,942	132,950	136,708	0	2,234	0	2,234	0	138,942	0	0	0	2,367	02/25/2025	1
31398M-KW-5	FNMA 2010-18 EL 4.000% 03/25/25		06/01/2018	Paydown		75,951	75,951	72,396	74,699	0	1,251	0	1,251	0	75,951	0	0	0	1,258	03/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2018	Paydown		689,182	689,182	719,226	692,213	0	(3,032)	0	(3,032)	0	689,182	0	0	0	12,885	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2018	Paydown		510,030	510,030	554,339	519,936	0	(9,906)	0	(9,906)	0	510,030	0	0	0	9,549	09/25/2025	1
31398P-B9-9	FNMA 2010-41 EB 4.000% 05/25/25		06/01/2018	Paydown		74,812	74,812	73,737	74,344	0	468	0	468	0	74,812	0	0	0	1,227	05/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		06/01/2018	Paydown		157,070	157,070	141,609	152,136	0	4,934	0	4,934	0	157,070	0	0	0	2,238	05/25/2025	1
31398V-H6-6	FHR 3640 GM 4.000% 03/15/25		06/01/2018	Paydown		563,116	563,116	556,077	560,075	0	3,041	0	3,041	0	563,116	0	0	0	9,113	03/15/2025	1
31398W-EN-0	FHR 3634 EU 4.000% 02/15/25		06/01/2018	Paydown		153,612	153,612	146,220	151,140	0	2,473	0	2,473	0	153,612	0	0	0	2,552	02/15/2025	1
31398W-MG-6	FHR 3637 AY 4.000% 02/15/25		06/01/2018	Paydown		197,789	197,789	187,653	194,098	0	3,691	0	3,691	0	197,789	0	0	0	3,245	02/15/2025	1
31398W-Y7-3	FHR 3652 DC 4.500% 04/15/25		06/01/2018	Paydown		155,231	155,231	156,202	155,272	0	(40)	0	(40)	0	155,231	0	0	0	2,880	04/15/2025	1
31402G-SJ-3	FNMA # 728721 5.500% 07/01/33		06/01/2018	Paydown		128,932	128,932	126,958	127,203	0	1,729	0	1,729	0	128,932	0	0	0	2,811	07/01/2033	1
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		06/01/2018	Paydown		23,508	23,508	23,265	23,291	0	217	0	217	0	23,508	0	0	0	538	08/01/2033	1
31402R-BG-3	FNMA #735439 6.000% 09/01/19		06/01/2018	Paydown		1,319	1,319	1,430	1,350	0	(31)	0	(31)	0	1,319	0	0	0	33	09/01/2019	1
31402T-TM-7	FNMA # 737756 5.500% 09/01/33		06/01/2018	Paydown		1,191	1,191	1,200	1,198	0	(7)	0	(7)	0	1,191	0	0	0	27	09/01/2033	1
31403D-RN-1	FNMA # 745793 3.468% 07/01/34		06/01/2018	Paydown		10,745	10,745	10,853	10,868	0	(122)	0	(122)	0	10,745	0	0	0	191	07/01/2034	1
31404V-AB-4	FNMA #779502 4.338% 06/01/34		06/01/2018	Paydown		26,401	26,401	26,632	26,601	0	(200)	0	(200)	0	26,401	0	0	0	374	06/01/2034	1
31405C-MR-7	FNCI # 785268 5.500% 07/01/19		06/01/2018	Paydown		2,929	2,929	2,985	2,933	0	(4)	0	(4)	0	2,929	0	0	0	69	07/01/2019	1
31405M-JH-1	FNMA # 793264 5.500% 09/01/34		06/01/2018	Paydown		2,239	2,239	2,278	2,271	0	(32)	0	(32)	0	2,239	0	0	0	51	09/01/2034	1
31405M-VT-1	FNMA # 793626 5.500% 09/01/34		06/01/2018	Paydown		1,762	1,762	1,793	1,787	0	(25)	0	(25)	0	1,762	0	0	0	40	09/01/2034	1
31405Q-LD-8	FNMA # 796024 5.500% 09/01/34		06/01/2018	Paydown		105,245	105,245	107,080	106,751	0	(1,506)	0	(1,506)	0	105,245	0	0	0	2,853	09/01/2034	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)
31405Q-MU-9	FNMA # 796071 5.500% 09/01/34		06/01/2018	Paydown		16,990	16,990	17,286	17,233	0	(243)	0	(243)	0	16,990	0	0	0	411	09/01/2034	1
31406B-KX-7	FNARM # 805010 3.510% 01/01/35		06/01/2018	Paydown		232	232	233	233	0	(1)	0	(1)	0	232	0	0	0	3	01/01/2035	1
31406N-YU-2	FNMA 815323 3.334% 01/01/35		06/01/2018	Paydown		6,722	6,722	7,011	7,001	0	(280)	0	(280)	0	6,722	0	0	0	90	01/01/2035	1
31407S-LU-4	FNMA # 839239 3.486% 09/01/35		06/01/2018	Paydown		1,241	1,241	1,315	1,308	0	(67)	0	(67)	0	1,241	0	0	0	18	09/01/2035	1
3140F8-VR-5	FN BD1523 3.500% 06/01/46		06/01/2018	Paydown		500,302	500,302	527,310	526,695	0	(26,394)	0	(26,394)	0	500,302	0	0	0	7,948	06/01/2046	1
31412E-CK-0	FNMA # 922674 4.198% 04/01/36		06/01/2018	Paydown		2,315	2,315	2,428	2,437	0	(122)	0	(122)	0	2,315	0	0	0	38	04/01/2036	1
31412S-PL-3	FN # 933427 5.000% 03/01/38		06/01/2018	Paydown		454	454	456	456	0	(2)	0	(2)	0	454	0	0	0	10	03/01/2038	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		06/01/2018	Paydown		49,351	49,351	51,510	50,557	0	(1,206)	0	(1,206)	0	49,351	0	0	0	954	11/01/2023	1
31414S-PA-5	FN # 974817 5.000% 04/01/23		06/01/2018	Paydown		61,311	61,311	63,993	62,716	0	(1,405)	0	(1,405)	0	61,311	0	0	0	1,278	04/01/2023	1
31414V-BF-2	FNMA # 977138 5.500% 08/01/38		06/01/2018	Paydown		161,648	161,648	164,741	164,409	0	(2,761)	0	(2,761)	0	161,648	0	0	0	4,423	08/01/2038	1
31415A-4W-8	FNMA # 981537 5.000% 05/01/23		06/01/2018	Paydown		5,116	5,116	5,340	5,234	0	(118)	0	(118)	0	5,116	0	0	0	107	05/01/2023	1
31416J-H4-6	FNMA AA1150 4.000% 04/01/23		06/01/2018	Paydown		4,712	4,712	4,989	4,871	0	(159)	0	(159)	0	4,712	0	0	0	77	04/01/2023	1
31416N-HY-1	FNMA # AA4746 3.500% 11/01/25		06/01/2018	Paydown		139,873	139,873	142,102	141,279	0	(1,407)	0	(1,407)	0	139,873	0	0	0	1,932	11/01/2025	1
31416T-2P-3	FNMA # AA9781 4.500% 07/01/24		06/01/2018	Paydown		78,432	78,432	79,767	79,169	0	(737)	0	(737)	0	78,432	0	0	0	1,542	07/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		06/01/2018	Paydown		413,513	413,513	410,799	411,056	0	2,456	0	2,456	0	413,513	0	0	0	5,130	08/01/2032	1
31417C-R8-0	FN AB5910 3.000% 08/01/32		06/01/2018	Paydown		1,301,544	1,301,544	1,300,776	1,300,518	0	1,026	0	1,026	0	1,301,544	0	0	0	17,426	08/01/2032	1
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		06/01/2018	Paydown		423,783	423,783	422,988	422,980	0	803	0	803	0	423,783	0	0	0	5,387	08/01/2032	1
31417F-KT-4	FN AB8405 3.500% 02/01/33		06/01/2018	Paydown		214,361	214,361	229,232	226,975	0	(12,614)	0	(12,614)	0	214,361	0	0	0	2,688	02/01/2033	1
31417H-C5-1	FN AB9991 3.000% 07/01/33		06/01/2018	Paydown		66,574	66,574	66,512	66,503	0	71	0	71	0	66,574	0	0	0	842	07/01/2033	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		06/01/2018	Paydown		165,882	165,882	169,459	168,003	0	(2,121)	0	(2,121)	0	165,882	0	0	0	2,751	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		06/01/2018	Paydown		223,850	223,850	225,739	224,851	0	(1,001)	0	(1,001)	0	223,850	0	0	0	3,652	01/01/2025	1
31417Y-C4-7	FNMA # MA0090 4.500% 06/01/24		06/01/2018	Paydown		67,508	67,508	68,352	67,946	0	(438)	0	(438)	0	67,508	0	0	0	1,255	06/01/2024	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		06/01/2018	Paydown		54,740	54,740	56,314	55,656	0	(916)	0	(916)	0	54,740	0	0	0	1,009	08/01/2024	1
31418A-WD-6	FN MA1543 3.500% 08/01/33		06/01/2018	Paydown		255,546	255,546	262,733	261,904	0	(6,358)	0	(6,358)	0	255,546	0	0	0	3,737	08/01/2033	1
31418A-YD-4	FN POOL # MA1607 3.000% 10/01/33		06/01/2018	Paydown		730,911	730,911	729,312	729,326	0	1,584	0	1,584	0	730,911	0	0	0	9,161	10/01/2033	1
31418B-5K-8	FN POOL # MA2649 3.000% 06/01/46		06/01/2018	Paydown		534,992	534,992	542,599	542,512	0	(7,520)	0	(7,520)	0	534,992	0	0	0	6,768	06/01/2046	1
31418M-JL-7	FNMA # AD0266 5.500% 09/01/22		06/01/2018	Paydown		166,502	166,502	175,816	170,508	0	(4,006)	0	(4,006)	0	166,502	0	0	0	3,821	09/01/2022	1
31419A-YZ-4	FN # AE0727 4.000% 10/01/20		06/01/2018	Paydown		2,864	2,864	2,991	2,909	0	(45)	0	(45)	0	2,864	0	0	0	46	10/01/2020	1
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		06/01/2018	Paydown		44,118	44,118	44,876	44,594	0	(476)	0	(476)	0	44,118	0	0	0	563	11/01/2025	1
34074M-JB-8	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2018	Redemption 100.0000		237,024	237,024	237,024	237,024	0	0	0	0	0	237,024	0	0	0	(536)	07/01/2041	1FE
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2018	Redemption 100.0000		111,025	111,025	111,025	111,025	0	0	0	0	0	111,025	0	0	0	1,251	07/01/2041	1FE
34074M-KC-4	FLORIDA ST HSG FIN CORP REV 3.000% 01/01/36		06/01/2018	Redemption 100.0000		61,844	61,844	61,844	61,844	0	0	0	0	0	61,844	0	0	0	769	01/01/2036	1FE
485429-X9-0	KANSAS ST DEV FIN AUTH REVENUE GENERAL 1.877% 04/15/18		04/15/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,385	04/15/2018	1FE
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2018	Redemption 100.0000		11,000	11,000	11,000	11,000	0	0	0	0	0	11,000	0	0	0	366	04/01/2057	1FE
677555-M2-7	OH ECON DEV REV 4.000% 12/01/18		06/01/2018	Redemption 100.0000		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	6,200	12/01/2018	1FE
677555-M4-3	OH ECON DEV REV 4.500% 12/01/21		06/01/2018	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,025	12/01/2021	1FE
677555-Q2-3	OH ECON DEV REV 4.375% 06/01/27		06/01/2018	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,422	06/01/2027	1FE
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		06/01/2018	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,056	06/01/2027	1FE
677555-X3-3	OH ECON DEV REV 3.850% 12/01/25		06/01/2018	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,599	12/01/2025	1FE
677555-YF-5	OH ECON DEV REV DEVELOPMENT 6.125% 09/01/19		06/01/2018	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	3,522	09/01/2019	1FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/01/2018	Redemption 100.0000		148,795	148,795	148,795	148,795	0	0	0	0	0	148,795	0	0	0	1,738	09/01/2037	1FE
67759T-AM-0	OHIO ST TRANSN PROJ REV 6.560% 05/15/23		05/15/2018	Redemption 100.0000		190,000	190,000	189,975	189,960	0	40	0	40	0	190,000	0	0	0	6,232	05/15/2023	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2018	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	493	09/01/2041	1FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2018	PRIVATE PLACEMENT		87,092,000	87,092,000	87,092,000	87,092,000	0	0	0	0	0	87,092,000	0	0	0	2,556,150	12/01/2039	2
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		06/01/2018	Redemption 100.0000		846,000	846,000	846,000	846,000	0	0	0	0	0	846,000	0	0	0	24,830	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 3.659% 12/01/39		06/01/2018	PRIVATE PLACEMENT		63,055,000	63,055,000	63,055,000	63,055,000	0	0	0	0	0	63,055,000	0	0	0	1,073,156	12/01/2039	2
73419P-AB-2	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES B 3.659% 12/01/39		06/01/2018	Redemption 100.0000		881,000	881,000	881,000	881,000	0	0	0	0	0	881,000	0	0	0	14,994	12/01/2039	2
73500G-AB-2	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES A 6.010% 12/01/39		06/01/2018	Redemption 100.0000		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	9,316	12/01/2039	2
73500G-AC-0	PORT OF GREATER CINCINNATI DEV QCS TIF SERIES B 6.260% 12/01/39		06/01/2018	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,130	12/01/2039	2
83756C-BV-6	SOUTH DAKOTA HSG DEV AUTH 4.000% 11/01/29		06/20/2018	Redemption 100.0000		130,000	130,000	140,993	135,402	0	(5,402)	0	(5,402)	0	130,000	0	0	0	3,308	11/01/2029	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 1.060% 12/01/33		06/14/2018	STERN		1,760,000	1,760,000	1,760,000	1,760,000	0	0	0	0	0	1,760,000	0	0	0	12,892	12/01/2033	1FE
851007-AR-5	SPRINGFIELD, MO IDA MUNI VRDN 1.060% 12/01/33		06/01/2018	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,012	12/01/2033	1FE
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		05/01/2018	Redemption 100.0000		52,241	52,241	52,241	52,241	0	0	0	0	0	52,241	0	0	0	810	10/25/2043	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		05/01/2018	Redemption 100.0000		90,222	90,222	90,222	90,222	0	0	0	0	0	90,222	0	0	0	1,253	12/25/2043	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		04/02/2018	Paydown		92,760	92,760	92,760	92,760	0	0	0	0	0	92,760	0	0	0	346	10/25/2037	1FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH 2014-A A 3.500% 10/25/37		06/03/2018	Redemption 100.0000		210,471	210,471	210,471	210,471	0	0	0	0	0	210,471	0	0	0	60,870	10/25/2037	1FE
92812U-Q5-0	VIRGINIA ST HSG DEV AUTH 2015-A A 3.250% 06/25/42		06/03/2018	Redemption 100.0000		1,014,931	1,014,931	1,016,590	1,017,013	0	(2,082)	0	(2,082)	0	1,014,931	0	0	0	28,470	06/25/2042	1FE
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH 2016-A A 3.100% 06/25/41		05/01/2018	Redemption 100.0000		234,821	234,821	234,821	234,821	0	0	0	0	0	234,821	0	0	0	2,452	06/25/2041	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2018	Redemption 100.0000		221,978	221,978	221,978	221,978	0	0	0	0	0	221,978	0	0	0	2,846	08/25/2042	1FE
969091-AA-5	Willacoochie GA Dev MUNI VRDN 1.200% 05/01/21		06/14/2018	SYNOVUS SECURITIES INC.		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	49,530	05/01/2021	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						197,237,129	197,237,129	199,066,212	197,903,328	0	(666,729)	0	(666,729)	0	197,237,129	0	0	0	4,511,984	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		06/01/2018	Paydown		10,365	10,365	8,940	8,879	0	1,486	0	1,486	0	10,365	0	0	0	239	05/25/2033	1FM
00079C-AE-9	AMERICAN BUSINESS FINANCIAL 2001-2 A4 7.490% 12/25/31		06/01/2018	Paydown		1,031	1,031	825	701	0	330	0	330	0	1,031	0	0	0	30	12/25/2031	1FM
00206R-AM-4	AT&T INC 5.600% 05/15/18		05/15/2018	Maturity		5,000,000	5,000,000	4,995,800	4,999,067	0	933	0	933	0	5,000,000	0	0	0	140,000	05/15/2018	2FE
00253C-HH-3	AAMES MORTGAGE TRUST 01-4 A4 6.530% 04/25/31		06/01/2018	Paydown		56,381	56,381	56,357	56,654	0	(274)	0	(274)	0	56,381	0	0	0	1,650	04/25/2031	1FM
00817Y-AS-7	AETNA INC 1.700% 06/07/18		06/07/2018	Maturity		4,000,000	4,000,000	3,996,780	1,997,617	0	3,063	0	3,063	0	4,000,000	0	0	0	34,000	06/07/2018	2FE
00841L-AY-2	ABMT 2014-3 B3 3.823% 11/25/44		06/01/2018	Paydown		15,661	15,661	15,521	0	0	140	0	140	0	15,661	0	0	0	75	11/25/2044	1FE
00841U-BQ-8	ABMT 2014-2 B3 3.886% 09/25/44		06/01/2018	Paydown		12,861	12,861	12,807	0	0	54	0	54	0	12,861	0	0	0	63	09/25/2044	1FE
00841X-AH-3	ABMT 2015-2 A8 3.000% 03/25/45		06/01/2018	Paydown		107,324	107,324	108,733	108,180	0	(856)	0	(856)	0	107,324	0	0	0	1,308	03/25/2045	1FM
00841Y-AH-1	ABMT 2015-3 A8 3.000% 04/25/45		06/01/2018	Paydown		199,672	199,672	203,603	203,248	0	(3,577)	0	(3,577)	0	199,672	0	0	0	2,547	04/25/2045	1FM
00842B-AC-1	ABMT 2015-5 A3 3.500% 07/25/45		06/01/2018	Paydown		137,493	137,493	137,883	82,212	0	(441)	0	(441)	0	137,493	0	0	0	1,408	07/25/2045	1FM
00842B-AE-7	ABMT 2015-5 A5 3.500% 07/25/45		06/01/2018	Paydown		99,214	99,214	100,951	100,712	0	(1,497)	0	(1,497)	0	99,214	0	0	0	1,499	07/25/2045	1FM
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		06/01/2018	Paydown		281,941	281,941	285,641	285,853	0	(3,913)	0	(3,913)	0	281,941	0	0	0	3,842	12/25/2045	1FM
00842V-AJ-2	ABMT 2016-3 A9 3.500% 08/25/46		06/01/2018	Paydown		100,751	100,751	102,262	102,279	0	(1,529)	0	(1,529)	0	100,751	0	0	0	1,332	08/25/2046	1FM
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		06/01/2018	Paydown		57,708	55,467	46,933	43,318	0	14,390	0	14,390	0	57,708	0	0	0	1,865	01/25/2037	1FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2018	Paydown		86,642	85,389	77,586	69,041	0	17,601	0	17,601	0	86,642	0	0	0	2,746	09/25/2037	1FM
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		4,963,306	5,000,000	4,963,050	4,963,250	0	55	0	55	0	4,963,306	0	0	0	159,750	08/22/2047	1FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2018	Redemption 100.0000		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	1,248	06/15/2028	1FE
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/17/2018	Redemption 100.0000		126,696	126,696	126,696	126,696	0	0	0	0	0	126,696	0	0	0	1,900	10/15/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2018	Paydown		133,473	133,473	131,805	0	0	1,668	0	1,668	0	133,473	0	0	0	2,469	10/01/2026	1FE
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		04/02/2018	TENDER OFFER		3,218,231	3,159,000	3,159,000	3,159,000	0	0	0	0	0	3,159,000	0	59,231	59,231	104,752	03/15/2021	4FE
02529C-AE-1	ACAR 2014-4 C 4.250% 10/12/20		04/10/2018	Paydown		132,508	132,508	134,693	133,463	0	(954)	0	(954)	0	132,508	0	0	0	1,877	10/12/2020	1FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		06/07/2018	SUNRIDGE PARTNERS		2,012,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	12,500	12,500	72,411	12/29/2049	3FE
025816-BU-2	AMERICAN EXPRESS CO 3.375% 05/17/21		05/14/2018	JEFFERIES & CO		200,080	200,000	199,966	0	0	0	0	0	0	199,966	0	114	114	0	05/17/2021	1FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2018	Paydown		108,488	108,488	108,166	105,604	0	2,884	0	2,884	0	108,488	0	0	0	2,189	09/25/2035	1FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2018	Paydown		13,624	13,624	13,624	13,490	0	135	0	135	0	13,624	0	0	0	387	10/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2018	Paydown		26,924	26,924	26,922	26,913	0	11	0	11	0	26,924	0	0	0	389	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
03065K-AE-1	AMCAR 2015-1 B 1.880% 03/09/20		06/08/2018	Paydown		7,690,278	7,690,278	7,689,003	7,690,160	0	118	0	118	0	7,690,278	0	0	0	59,441	03/09/2020	1FE
031162-AX-8	AMGEN INC 6.150% 06/01/18		06/01/2018	Maturity		9,670,000	9,670,000	10,530,149	9,719,256	0	(49,256)	0	(49,256)	0	9,670,000	0	0	0	297,353	06/01/2018	2FE
03215P-ER-6	AMRESCO 1998-2 A6 6.405% 12/25/27		05/01/2018	Paydown		111	111	113	111	0	0	0	0	0	111	0	0	0	3	12/25/2027	1FM
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2018	Paydown		28,625	28,625	28,607	28,563	0	62	0	62	0	28,625	0	0	0	711	10/30/2045	2AM
04684T-AA-9	A10 2017-1A A1FL 2.923% 03/15/36		05/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	200	03/15/2036	1FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/15/2018	Maturity		5,600,000	5,600,000	5,863,932	5,679,418	0	(79,418)	0	(79,418)	0	5,600,000	0	0	0	189,000	04/15/2018	2FE
05377R-BD-5	AESOP 2013-1A A 1.920% 09/20/19		06/20/2018	Paydown		59,500	59,500	59,405	0	0	95	0	95	0	59,500	0	0	0	286	09/20/2019	1FE
05379B-AN-7	AVISTA CORP 5.950% 06/01/18		06/01/2018	Maturity		6,000,000	6,000,000	5,979,960	5,998,252	0	1,748	0	1,748	0	6,000,000	0	0	0	178,500	06/01/2018	1FE
05525L-AN-8	BAMLL 2014-ICTS E 5.023% 06/15/28		06/15/2018	Paydown		6,450,000	6,450,000	6,430,820	0	0	19,180	0	19,180	0	6,450,000	0	0	0	147,313	06/15/2028	1FM
05548W-AA-5	BBCMS 2018-TALL A 2.807% 03/15/37		05/03/2018	BARCLAYS		58,816	59,000	58,742	0	0	0	0	0	0	58,742	0	74	74	94	03/15/2037	1FE
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2018	Paydown		572,051	572,051	562,597	566,464	0	5,587	0	5,587	0	572,051	0	0	0	6,699	03/10/2033	1FM
059469-AF-3	BOAA 2006-7 A6 5.859% 10/25/36		06/01/2018	Paydown		58,085	58,085	36,139	32,184	0	25,901	0	25,901	0	58,085	0	0	0	761	10/25/2036	1FM
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		04/01/2018	Paydown		321	321	320	320	0	1	0	1	0	321	0	0	0	6	09/25/2035	1FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2018	Paydown		173,495	173,495	163,790	169,488	0	4,007	0	4,007	0	173,495	0	0	0	3,865	10/25/2034	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		06/01/2018	Paydown		86,149	86,149	84,352	85,129	0	1,020	0	1,020	0	86,149	0	0	0	2,244	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		06/01/2018	Paydown		15,183	15,183	14,448	14,582	0	601	0	601	0	15,183	0	0	0	439	08/25/2035	1FM
05948K-XR-5	BOAA 2005-2 1CB2 5.500% 03/25/35		06/01/2018	Paydown		15,984	19,286	15,814	17,166	0	(1,182)	0	(1,182)	0	15,984	0	0	0	451	03/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2018	Paydown		26,369	31,816	29,363	30,649	0	(4,280)	0	(4,280)	0	26,369	0	0	0	745	03/25/2035	3FM
05948K-ZB-8	BOAA 2005-4 CB2 2.603% 05/25/35		06/25/2018	Paydown		26,622	28,735	22,126	23,010	0	3,612	0	3,612	0	26,622	0	0	0	281	03/25/2035	1FM
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2018	Paydown		145,365	151,880	148,386	148,013	0	(2,648)	0	(2,648)	0	145,365	0	0	0	3,426	12/25/2035	3FM
05949C-PJ-9	BOAMS 2005-L 2A3 3.852% 01/25/36		06/01/2018	Paydown		65,118	93,944	88,823	93,012	0	(27,894)	0	(27,894)	0	65,118	0	0	0	1,296	01/25/2036	2FM
05950P-AJ-2	BAFC 2006-H 3A2 3.564% 09/20/46		06/01/2018	Paydown		268,174	28,857	24,474	230,777	0	37,397	0	37,397	0	268,174	0	0	0	2,540	09/20/2046	1FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		06/01/2018	Paydown		381,061	381,061	319,028	348,858	0	32,203	0	32,203	0	381,061	0	0	0	7,936	09/25/2034	1FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2018	Paydown		88,701	136,752	124,851	137,962	0	(49,261)	0	(49,261)	0	88,701	0	0	0	6,151	01/25/2037	4FM
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		05/02/2018	BANK of AMERICA SEC		987,810	1,000,000	965,830	980,578	0	1,181	0	1,181	0	981,758	0	6,052	6,052	26,858	01/11/2023	1FE
06054M-AF-0	BACM 2016-UB10 XA 2.153% 07/15/49		06/01/2018	Paydown		0	0	8,121	6,666	0	(6,666)	0	(6,666)	0	0	0	0	0	971	07/15/2049	1FE
07384M-TM-4	BSARM 2003-1 5A1 4.146% 04/25/33		06/01/2018	Paydown		10,627	10,627	10,614	10,610	0	17	0	17	0	10,627	0	0	0	178	04/25/2033	1FM
084659-AL-5	BERKSHIRE HATHAWAY ENERG 3.250% 04/15/28		05/08/2018	Tax Free Exchange		9,963,675	10,000,000	9,963,100	9,963,157	0	518	0	518	0	9,963,675	0	0	0	111,042	04/15/2028	1FE
09628E-AA-0	BV 2015-1A 3.000% 12/15/22		06/15/2018	Paydown		16,076	16,076	16,004	16,061	0	15	0	15	0	16,076	0	0	0	199	12/15/2022	1FE
12489W-QD-9	CBASS 2005-CB8 AF2 3.794% 12/25/35		06/01/2018	Paydown		265,177	265,177	265,169	263,653	0	1,524	0	1,524	0	265,177	0	0	0	4,045	12/25/2035	1FM
1248ME-AG-4	CBASS 2007-CB4 A2D 4.192% 04/25/37		06/01/2018	Paydown		37,558	37,558	30,798	25,737	0	11,822	0	11,822	0	37,558	0	0	0	1,317	04/25/2037	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 6.934% 01/25/37		06/01/2018	Paydown		1,200	1,200	746	261	0	939	0	939	0	1,200	0	0	0	15	01/25/2037	1FM
125283-AN-1	CGDB 2017- BIO 4.573% 05/15/30		05/15/2018	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	61,062	05/15/2030	1FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2018	Paydown		618	13,979	3,057	(706)	0	1,324	0	1,324	0	618	0	0	0	383	02/25/2037	1FM
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		06/01/2018	Paydown		791,046	791,046	790,572	815,775	0	(24,729)	0	(24,729)	0	791,046	0	0	0	17,847	07/20/2034	1FM
125590-AE-9	CIT MARINE TRUST 99-A CTFS 6.200% 11/15/19		06/15/2018	Paydown		1,208	1,208	1,207	1,208	0	0	0	0	0	1,208	0	0	0	32	11/15/2019	6FE
12592P-BG-7	COMM 2014-UBS6 XA 1.114% 12/10/47		06/01/2018	Paydown		0	0	35,882	31,909	0	(31,909)	0	(31,909)	0	0	0	0	0	6,757	12/10/2047	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		06/01/2018	Paydown		246,105	246,105	248,560	246,255	0	(150)	0	(150)	0	246,105	0	0	0	3,149	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2018	Paydown		787,331	787,331	773,004	780,816	0	6,515	0	6,515	0	787,331	0	0	0	15,350	03/10/2031	1FM
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/20/2018	ROBERT W. BAIRD		1,996,328	2,000,000	2,019,977	2,010,794	0	(1,038)	0	(1,038)	0	2,009,756	0	(13,428)	(13,428)	37,230	06/10/2046	1FM
12626P-AJ-2	CRH AMERICA INC 8.125% 07/15/18		04/27/2018	Call 100.0000		8,000,000	8,000,000	7,997,040	7,999,286	0	(2,576)	0	(2,576)	0	7,996,710	0	3,290	3,290	608,551	07/15/2018	2FE
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2018	Paydown		170,309	170,309	73,002	31,111	0	139,198	0	139,198	0	170,309	0	0	0	2,255	11/25/2036	1FM
12628L-AJ-9	CSAB 2006-4 A6A 5.684% 12/25/36		06/01/2018	Paydown		112,287	112,287	60,548	45,312	0	66,976	0	66,976	0	112,287	0	0	0	1,885	12/25/2036	1FM
12646C-AA-6	CSMC 2012-CIM1 A1 3.380% 02/25/42		06/01/2018	Paydown		3,229	3,229	3,254	3,228	0	1	0	1	0	3,229	0	0	0	39	02/25/2042	1FM
12646W-AS-3	CSMC 2013-IVR2 B2 3.427% 04/25/43		06/01/2018	Paydown		56,165	56,165	54,144	54,465	0	1,700	0	1,700	0	56,165	0	0	0	825	04/25/2043	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2018	Paydown		91,318	91,318	91,111	91,107	0	211	0	211	0	91,318	0	0	0	1,184	08/25/2043	1FM
12649D-AP-8	CSMC 2014-WIN2 B1 3.990% 10/25/44		06/01/2018	Paydown		16,208	16,208	16,750	16,657	0	(448)	0	(448)	0	16,208	0	0	0	270	10/25/2044	1FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2018	Paydown		243,566	243,566	243,813	244,011	0	(445)	0	(445)	0	243,566	0	0	0	4,200	12/25/2044	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
12667F-3U-7	CWALT 2005-J1 1A8 5.500% 02/25/35		05/01/2018	Paydown		23,009	23,009	21,820	22,608	0	401	0	401	0	23,009	0	0	0	488	02/25/2035	1FM
12667F-5E-1	CWALT 2005-6CB 1A3 5.250% 04/25/35		06/01/2018	Paydown		48,889	55,391	48,883	47,108	0	1,781	0	1,781	0	48,889	0	0	0	1,385	04/25/2035	1FM
12667F-EG-6	CWALT 2004-J2 3A3 5.500% 04/25/34		06/01/2018	Paydown		79,448	79,448	77,983	78,795	0	653	0	653	0	79,448	0	0	0	1,904	04/25/2034	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2018	Paydown		157,448	157,448	158,629	157,317	0	131	0	131	0	157,448	0	0	0	3,242	07/25/2019	1FM
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2018	Paydown		112,877	119,551	111,595	104,380	0	8,497	0	8,497	0	112,877	0	0	0	3,228	10/25/2035	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2018	Paydown		128,813	143,476	137,783	131,695	0	(2,881)	0	(2,881)	0	128,813	0	0	0	3,998	05/25/2035	1FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2018	Paydown		150,313	150,313	147,322	147,334	0	2,979	0	2,979	0	150,313	0	0	0	3,469	05/25/2035	2FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		06/01/2018	Paydown		71,165	75,900	68,657	64,089	0	7,076	0	7,076	0	71,165	0	0	0	1,944	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2018	Paydown		29,372	29,372	27,528	26,286	0	3,085	0	3,085	0	29,372	0	0	0	686	08/25/2035	3FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		06/01/2018	Paydown		83,536	120,311	109,616	99,976	0	(16,440)	0	(16,440)	0	83,536	0	0	0	2,868	10/25/2035	2FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2018	Paydown		122,213	122,213	113,047	113,971	0	8,242	0	8,242	0	122,213	0	0	0	2,829	11/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		06/01/2018	Paydown		168,735	186,607	174,757	166,026	0	2,709	0	2,709	0	168,735	0	0	0	4,964	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		06/01/2018	Paydown		81,799	119,857	97,335	73,910	0	7,889	0	7,889	0	81,799	0	0	0	3,363	05/25/2036	1FM
12668W-AU-1	CWL 2007-4 A5W 2.491% 04/25/47		06/01/2018	Paydown		39,128	39,128	35,891	39,425	0	(296)	0	(296)	0	39,128	0	0	0	995	04/25/2047	5FM
12668X-AD-7	CWL 2006-S8 A4 5.650% 04/25/36		06/01/2018	Paydown		14,398	14,398	9,966	11,568	0	2,830	0	2,830	0	14,398	0	0	0	318	04/25/2036	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2018	Paydown		82,416	82,416	75,704	74,520	0	7,896	0	7,896	0	82,416	0	0	0	1,869	11/25/2035	2FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2018	Paydown		18,811	23,798	22,360	20,821	0	(2,010)	0	(2,010)	0	18,811	0	0	0	549	11/25/2035	1FM
126694-KZ-0	CWHL 2005-24 A33 5.500% 11/25/35		06/01/2018	Paydown		11,445	14,480	13,621	12,722	0	(1,277)	0	(1,277)	0	11,445	0	0	0	334	11/25/2035	1FM
12669F-RG-0	CWHL 2004-4 A5 5.250% 05/25/34		06/01/2018	Paydown		89,651	89,651	89,245	89,294	0	357	0	357	0	89,651	0	0	0	1,845	05/25/2034	1FM
12669F-UC-5	CWHL 2004-9 A7 5.250% 06/25/34		06/01/2018	Paydown		59,992	59,992	56,322	58,091	0	1,901	0	1,901	0	59,992	0	0	0	1,282	06/25/2034	1FM
12669G-W5-6	CWHL 2005-J2 3A14 5.500% 08/25/35		06/01/2018	Paydown		113,895	129,411	119,810	110,167	0	3,728	0	3,728	0	113,895	0	0	0	3,205	08/25/2035	1FM
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		06/01/2018	Paydown		12,299	12,299	7,607	3,926	0	8,374	0	8,374	0	12,299	0	0	0	274	11/25/2036	1FM
13975G-AJ-7	AFIN 2014-1 E 4.090% 09/22/22		05/20/2018	Paydown		500,000	500,000	512,402	504,260	0	(4,260)	0	(4,260)	0	500,000	0	0	0	8,521	09/22/2022	1FE
14040H-BY-0	CAPITAL ONE FINANCIAL CORP 3.450% 04/30/21		04/26/2018	JEFFERIES & CO		199,938	200,000	199,824	0	0	0	0	0	0	199,824	0	114	114	0	04/30/2021	2FE
14179B-AG-6	CFCAT 2013-2A D 5.930% 08/15/19		06/15/2018	Paydown		233,018	233,018	238,989	233,018	0	0	0	0	0	233,018	0	0	0	5,651	08/15/2019	1FE
149162-B@-7	CATHOLIC HEALTHCARE WEST PP 6.450% 05/15/18		05/15/2018	Maturity		5,000,000	5,000,000	5,667,400	5,073,842	0	(73,842)	0	(73,842)	0	5,000,000	0	0	0	281,292	05/15/2018	1
149806-AA-9	CAZ 2015-1A A 2.000% 12/10/23		06/10/2018	Paydown		6,200	6,200	6,197	6,199	0	1	0	1	0	6,200	0	0	0	52	12/10/2023	1FE
14986D-AH-3	CD 2006-CD3 AM 5.648% 10/15/48		06/01/2018	Paydown		1,180,313	1,180,313	1,200,346	1,180,313	0	0	0	0	0	1,180,313	0	0	0	30,654	10/15/2048	1FM
15132E-LC-0	CDMC 2005-1 A5 5.349% 02/18/35		06/01/2018	Paydown		142,253	142,253	142,165	138,277	0	3,976	0	3,976	0	142,253	0	0	0	8,292	02/18/2035	1FM
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/23/2018	Call 100.0000		2,697,000	2,697,000	2,818,847	2,714,243	0	(7,722)	0	(7,722)	0	2,706,521	0	(9,521)	(9,521)	147,106	09/15/2020	5FE
171232-AR-2	CHUBB 5.750% 05/15/18		05/15/2018	Maturity		8,000,000	8,000,000	8,382,020	8,020,123	0	(20,123)	0	(20,123)	0	8,000,000	0	0	0	230,000	05/15/2018	1FE
172967-JN-2	CITIGROUP 1.700% 04/27/18		04/27/2018	Maturity		4,500,000	4,500,000	4,496,670	0	0	3,330	0	3,330	0	4,500,000	0	0	0	38,250	04/27/2018	2FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2018	Paydown		0	208,769	94,672	82,703	57,667	(140,370)	0	(82,703)	0	0	0	0	0	2,101	11/25/2036	4FM
17310F-AT-2	CMSI 2006-5 3A1 5.500% 09/25/36		06/01/2018	Paydown		7,580	7,580	7,703	7,641	0	(62)	0	(62)	0	7,580	0	0	0	174	09/25/2036	1FM
17312H-AD-1	CRMSI 2007-2 A4 5.215% 06/25/37		06/01/2018	Paydown		190,026	190,026	190,019	187,074	0	2,952	0	2,952	0	190,026	0	0	0	4,189	06/25/2037	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2018	Paydown		167,164	167,164	164,305	164,493	0	2,671	0	2,671	0	167,164	0	0	0	2,417	10/25/2043	1FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2018	Paydown		57,471	57,471	58,100	58,104	0	(632)	0	(632)	0	57,471	0	0	0	842	06/25/2044	1FM
17323E-AQ-6	CMLTI 2014-J2 B4 3.884% 11/25/44		06/01/2018	Paydown		43,655	43,655	43,997	43,983	0	(327)	0	(327)	0	43,655	0	0	0	707	11/25/2044	1FM
17323M-AA-3	CMLTI 2015-A A1 3.500% 06/25/58		06/01/2018	Paydown		677,395	677,395	686,508	685,067	0	(7,672)	0	(7,672)	0	677,395	0	0	0	9,096	05/01/2029	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2018	Paydown		30,000	30,000	30,691	17,822	0	(664)	0	(664)	0	30,000	0	0	0	619	04/25/2047	3AM
198280-AB-5	COLUMBIA PIPELINE GROUP 2.450% 06/01/18		06/01/2018	Maturity		2,500,000	2,500,000	2,502,115	0	0	(2,115)	0	(2,115)	0	2,500,000	0	0	0	30,625	06/01/2018	2FE
199575-AW-1	COLUMBUS SOUTHERN POWER 6.050% 05/01/18		05/01/2018	Maturity		9,000,000	9,000,000	8,979,660	8,997,284	0	2,716	0	2,716	0	9,000,000	0	0	0	272,250	05/01/2018	1FE
207597-ED-3	CONN LT & PWR 5.650% 05/01/18		05/01/2018	Maturity		4,285,000	4,285,000	4,498,442	4,294,405	0	(9,405)	0	(9,405)	0	4,285,000	0	0	0	121,051	05/01/2018	1FE
216871-AE-3	COOPER US INC 3.875% 12/15/20		06/19/2018	FIFTH THIRD BANK		202,960	200,000	202,582	0	0	(3)	0	(3)	0	202,579	0	381	381	129	12/15/2020	2FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2018	Paydown		17,722	17,722	17,054	17,176	0	547	0	547	0	17,722	0	0	0	437	06/25/2033	1FM
22541Q-MA-7	CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2018	Paydown		92,801	92,801	92,410	92,433	0	369	0	369	0	92,801	0	0	0	1,688	07/25/2033	1FM
22541S-5U-8	CSFB 2005-FIX1 A5 4.900% 05/25/35		05/01/2018	Paydown		0	0	0	(205)	0	205	0	205	0	0	0	0	0	420	05/25/2035	1FM
22541S-W3-8	CSFB 2004-8 4A3 5.500% 12/25/34		06/01/2018	Paydown		197,037	197,037	190,756	188,163	0	8,874	0	8,874	0	197,037	0	0	0	6,009	12/25/2034	1FM
225458-KM-9	CSFB 2005-3 3A16 5.500% 07/25/35		06/01/2018	Paydown		375,494	375,494	381,625	375,632	0	(138)	0	(138)	0	375,494	0	0	0	8,429	07/25/2035	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		06/01/2018	Paydown		109,907	109,907	103,253	100,498	0	9,409	0	9,409	0	109,907	0	0	0	2,851	06/25/2035	1FM
225470-M6-7	CSMC 2006-3 1A4A 5.896% 04/25/36		05/01/2018	Paydown		132,332	132,332	122,319	109,025	0	23,307	0	23,307	0	132,332	0	0	0	2,508	04/25/2036	1FM
22943H-AG-1	CSAB 2006-1 A6A 6.172% 06/25/36		06/01/2018	Paydown		142,681	142,681	72,861	67,033	0	75,648	0	75,648	0	142,681	0	0	0	1,575	06/25/2036	1FM
233046-AD-3	DNKN 2015-1A A2II 3.980% 02/20/45		05/20/2018	Paydown		26,938	26,938	27,756	27,548	0	(611)	0	(611)	0	26,938	0	0	0	536	02/20/2045	3AM
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2018	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	463	11/20/2047	2AM
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		06/01/2018	Paydown		297,005	297,005	299,971	297,162	0	(158)	0	(158)	0	297,005	0	0	0	5,607	11/10/2046	1FM
23305X-AS-0	DBUBS 2011-LC2A A1FL 3.435% 07/12/44		06/12/2018	Paydown		3,619	3,619	3,724	3,720	0	(101)	0	(101)	0	3,619	0	0	0	46	07/12/2044	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)
233062-AC-2	DBCG 2017-BBG XCP 0.157% 06/15/34		06/15/2018	Paydown		0	0	330,992	317,951	0	(317,951)	0	(317,951)	0	0	0	0	0	174,923	06/15/2034	1FE
233851-DG-6	DAIMLER FINANCE NA LLC 3.100% 05/04/20		04/30/2018	JEFFERIES & CO		199,930	200,000	199,854	0	0	0	0	0	0	199,854	0	76	76	0	05/04/2020	1FE
233851-DJ-0	DAIMLER FINANCE NA LLC 3.350% 05/04/21		04/30/2018	JEFFERIES & CO		199,882	200,000	199,768	0	0	0	0	0	0	199,768	0	114	114	0	05/04/2021	1FE
24422E-QR-3	JOHN DEERE CAPITAL 5.350% 04/03/18		04/03/2018	Maturity		4,000,000	4,000,000	3,987,760	3,998,886	0	1,114	0	1,114	0	4,000,000	0	0	0	107,000	04/03/2018	1FE
24703C-AF-0	DEFT 2015-2 C 2.750% 09/22/20		06/22/2018	Paydown		4,041,000	4,041,000	4,042,566	4,019,342	0	21,658	0	21,658	0	4,041,000	0	0	0	46,833	09/22/2020	1FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2018	Paydown		130,873	139,010	126,660	127,789	0	3,084	0	3,084	0	130,873	0	0	0	3,552	09/25/2035	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		06/01/2018	Paydown		26,359	26,359	24,105	23,387	0	2,972	0	2,972	0	26,359	0	0	0	656	02/25/2036	1FM
251513-AQ-0	DBALT 2006-AB4 A1A 6.005% 10/25/36		06/01/2018	Paydown		762	1,037	877	1,057	0	(295)	0	(295)	0	762	0	0	0	29	10/25/2036	4FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2018	Paydown		124,948	124,948	107,769	97,652	0	27,296	0	27,296	0	124,948	0	0	0	3,501	07/25/2036	1FM
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		04/15/2018	Maturity		4,050,000	4,050,000	4,050,243	0	0	(243)	0	(243)	0	4,050,000	0	0	0	37,969	04/15/2018	2FE
25755T-AD-2	DPABS 2015-1A A2I 3.484% 10/25/45		04/27/2018	Paydown		2,947,500	2,947,500	2,975,133	2,961,953	0	(14,453)	0	(14,453)	0	2,947,500	0	0	0	51,915	10/25/2045	3AM
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	257	07/25/2047	2AM
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		06/15/2018	Maturity		830,000	830,000	830,548	0	0	(548)	0	(548)	0	830,000	0	0	0	8,715	06/15/2018	2FE
284157-AA-2	EHGVT 2014-A A 2.530% 02/25/27		06/25/2018	Paydown		276,582	276,582	276,577	276,580	0	2	0	2	0	276,582	0	0	0	2,885	02/25/2027	1FE
28415P-AA-2	EHGVT 2016-A A 2.730% 04/25/28		06/25/2018	Paydown		1,334,805	1,334,805	1,334,783	1,334,864	0	(59)	0	(59)	0	1,334,805	0	0	0	14,926	04/25/2028	1FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		06/15/2018	Maturity		1,700,000	1,700,000	1,702,652	0	0	(2,652)	0	(2,652)	0	1,700,000	0	0	0	21,250	06/15/2018	2FE
294751-CQ-3	EQABS 2003-3 AF4 5.152% 12/25/33		06/01/2018	Paydown		340,046	340,046	340,046	339,334	0	712	0	712	0	340,046	0	0	0	7,052	12/25/2033	1FM
294751-DB-5	EQABS 2003-4 AF5 4.606% 10/25/34		06/01/2018	Paydown		519,396	519,396	519,396	515,217	0	4,180	0	4,180	0	519,396	0	0	0	9,458	10/25/2034	1FM
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2018	Paydown		185,268	185,268	183,176	183,332	0	1,936	0	1,936	0	185,268	0	0	0	2,208	06/25/2043	1FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2018	Paydown		228,779	228,779	226,205	0	0	2,574	0	2,574	0	228,779	0	0	0	1,965	02/25/2048	1FE
30165L-AC-5	EART 2014-3A C 4.170% 06/15/20		06/15/2018	Paydown		54,855	54,855	55,905	55,535	0	(681)	0	(681)	0	54,855	0	0	0	945	06/15/2020	1FE
30165Q-AD-2	EART 2014-1A D 5.530% 02/16/21		06/15/2018	Paydown		20,540	20,540	20,707	0	0	(167)	0	(167)	0	20,540	0	0	0	144	02/16/2021	1FE
30257D-AA-6	FNH 2015-1 A 3.240% 12/10/23		05/01/2018	Paydown		42,138	42,138	42,136	42,137	0	1	0	1	0	42,138	0	0	0	481	12/10/2023	1FE
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		06/01/2018	Paydown		99,987	168,552	146,806	133,321	0	(33,333)	0	(33,333)	0	99,987	0	0	0	7,816	08/25/2035	1FM
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		06/01/2018	Paydown		88,315	88,404	72,279	51,499	0	36,816	0	36,816	0	88,315	0	0	0	4,182	08/25/2035	2FM
32052L-AG-8	FHASI 2006-2 1A7 6.000% 08/25/36		04/01/2018	Paydown		307,244	336,752	306,444	291,278	0	15,966	0	15,966	0	307,244	0	0	0	6,735	08/25/2036	1FM
32057H-AA-5	FIAOT 2016-2A A1 1.530% 11/16/20		06/15/2018	Paydown		22,507	22,507	22,505	22,506	0	1	0	1	0	22,507	0	0	0	141	11/16/2020	1FE
341099-CK-3	FLORIDA POWER CORP 5.650% 06/15/18		06/15/2018	Maturity		8,842,000	8,842,000	9,734,393	8,897,666	0	(55,666)	0	(55,666)	0	8,842,000	0	0	0	249,787	06/15/2018	1FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2018	Paydown		25,000	25,000	25,430	11,282	0	(445)	0	(445)	0	25,000	0	0	0	462	04/30/2047	3AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		05/15/2018	Maturity		6,700,000	6,700,000	6,866,651	4,754,081	0	(68,781)	0	(68,781)	0	6,700,000	0	0	0	167,500	05/15/2018	2FE
345397-YP-2	FORD MOTOR CREDIT 3.434% 08/03/22		05/02/2018	MIZUHO SECURITIES USA INC		4,280,515	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	30,515	30,515	57,204	08/03/2022	2FE
35671D-CA-1	FREEPORT-MC C&G 6.750% 02/01/22		04/04/2018	Call 100.0000		7,197,000	7,197,000	7,409,026	7,381,342	0	(14,567)	0	(14,567)	0	7,366,776	0	(169,776)	(169,776)	570,812	02/01/2022	3FE
36158G-BB-3	GE CAPITAL MTG SERVICES INC 1998-HE1 A7 6.465% 06/25/28		06/01/2018	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	06/25/2028	3FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2018	Paydown		149,740	149,740	166,536	153,003	0	(3,264)	0	(3,264)	0	149,740	0	0	0	4,880	05/12/2035	1FM
36186K-AD-7	GMACM 2007-HE1 A4 5.952% 08/25/37		06/01/2018	Paydown		617,005	617,005	578,190	611,971	0	5,034	0	5,034	0	617,005	0	0	0	23,666	08/25/2037	1FM
36186L-AG-8	GMAC 2007-HE2 A6 6.749% 12/25/37		06/01/2018	Paydown		165,954	165,954	159,053	167,731	0	(1,777)	0	(1,777)	0	165,954	0	0	0	6,469	12/25/2037	3FM
36192B-AZ-0	GSMS 2012-GC6 AAB 3.314% 01/10/45		06/01/2018	Paydown		209,425	209,425	212,556	210,135	0	(710)	0	(710)	0	209,425	0	0	0	2,894	01/10/2045	1FM
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		06/01/2018	Paydown		347,236	347,236	354,180	348,687	0	(1,451)	0	(1,451)	0	347,236	0	0	0	4,249	05/10/2045	1FM
36197X-AM-6	GSMS 2013-GC12 XA 1.578% 06/10/46		06/01/2018	Paydown		0	0	180,363	115,280	0	(115,280)	0	(115,280)	0	0	0	0	0	10,834	06/10/2046	1FE
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2018	Paydown		54,175	57,060	54,358	53,706	0	469	0	469	0	54,175	0	0	0	1,650	05/25/2037	2FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2018	Paydown		86,316	90,799	74,228	81,370	0	4,946	0	4,946	0	86,316	0	0	0	2,056	05/25/2037	1FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		06/01/2018	Paydown		32,405	35,401	34,421	34,158	0	(1,753)	0	(1,753)	0	32,405	0	0	0	990	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		06/01/2018	Paydown		1,870	1,870	1,780	1,838	0	32	0	32	0	1,870	0	0	0	43	09/25/2035	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2018	Paydown		166,517	166,517	171,509	167,574	0	(1,057)	0	(1,057)	0	166,517	0	0	0	2,554	08/10/2043	1FM
36251D-AA-9	GCAR 2016-1A A 2.730% 10/15/20		06/15/2018	Paydown		25,397	25,397	25,395	25,396	0	1	0	1	0	25,397	0	0	0	286	10/15/2020	1FE
36253U-AB-7	GCAR 2017-1A A2 2.670% 04/15/21		06/15/2018	Paydown		1,190,304	1,190,304	1,190,291	1,190,295	0	9	0	9	0	1,190,304	0	0	0	13,108	04/15/2021	1FE
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		06/01/2018	Maturity		1,400,000	1,400,000	1,425,592	0	0	(25,592)	0	(25,592)	0	1,400,000	0	0	0	47,250	06/01/2018	2FE
38141G-FM-1	GOLDMAN SACHS GROUP INC 6.150% 04/01/18		04/01/2018	Maturity		2,000,000	2,000,000	2,010,040	1,999,879	0	121	0	121	0	2,000,000	0	0	0	61,500	04/01/2018	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		06/29/2018	Redemption 100.0000		1,932,000	1,932,000	1,950,876	1,946,822	0	(14,822)	0	(14,822)	0	1,932,000	0	0	0	27,531	10/05/2018	2FE
431282-AF-9	HIGHWOODS REALTY LP 7.500% 04/15/18		04/15/2018	Maturity		400,000	400,000	436,792	406,159	0	(6,159)	0	(6,159)	0	400,000	0	0	0	15,000	04/15/2018	2FE
437089-AE-5	INHEL 2006-1 A5 1.503% 05/25/36		06/01/2018	Paydown		101,591	101,591	16,478	(21,685)	0	123,275	0	123,275	0	101,591	0	0	0	799	05/25/2036	1FM
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		06/01/2018	Paydown		9,224	9,981	8,207	2,405	0	6,820	0	6,820	0	9,224	0	0	0	584	02/25/2036	1FM
45660L-3H-0	RAST 2005-A15 1A2 5.750% 02/25/36		06/01/2018	Paydown		212,394	122,557	116,257	177,977	0	34,417	0	34,417	0	212,394	0	0	0	9,782	02/25/2036	1FM
45660L-3K-3	RAST 2005-A15 1A4 5.750% 02/25/36		06/01/2018	Paydown		125,424	129,053	130,827	131,210	0	(5,786)	0	(5,786)	0	125,424	0	0	0	4,031	02/25/2036	3FM
45660L-3T-4	RAST 2005-A15 2A3 6.000% 02/25/36		06/01/2018	Paydown		44,292	49,848	39,971	11,182	0	33,110	0	33,110	0	44,292	0	0	0	2,577	02/25/2036	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		04/01/2018	Various		20	20	20	0	0	3	0	3	0	20	0	0	0	0	12/25/2035	1FM
45660L-S8-3	RAST 2005-A14 A1 5.500% 12/25/35		05/01/2018	Paydown		26,250	38,366	34,609	16,444	0	9,804	0	9,804	0	26,250	0	0	0	1,700	12/25/2035	2FM
46185H-AA-0	IHSFR 2018-SFR2 A 2.985% 06/17/37		06/17/2018	Paydown		26,501	26,501	26,501	0	0	0	0	0	0	26,501	0	0	0	83	06/17/2037	1FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2018	Paydown		50,734	50,734	50,731	51,186	0	(452)	0	(452)	0	50,734	0	0	0	1,234	09/25/2035	1FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		06/01/2018	Paydown		164,229	164,229	160,394	145,639	0	18,590	0	18,590	0	164,229	0	0	0	4,541	02/25/2036	1FM
46590M-AT-7	JPMCC 2016-JP2 XA 2.002% 08/15/49		06/01/2018	Paydown		0	0	3,550	3,057	0	(3,057)	0	(3,057)	0	0	0	0	0	199	08/15/2049	1FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2018	Paydown		13,908	13,908	13,900	13,901	0	7	0	7	0	13,908	0	0	0	225	03/15/2063	1FE
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		06/01/2018	Paydown		69,575	69,575	38,816	21,636	0	47,938	0	47,938	0	69,575	0	0	0	1,121	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		06/01/2018	Paydown		78,140	78,140	44,945	25,922	0	52,218	0	52,218	0	78,140	0	0	0	1,248	07/25/2036	1FM
46630L-AE-4	JPMAC 2007-CH1 AF4 4.943% 11/25/36		06/01/2018	Paydown		214,497	214,497	214,496	210,533	0	3,964	0	3,964	0	214,497	0	0	0	12,633	11/25/2036	1FM
466313-AH-6	JABIL CIRCUIT INC 3.950% 01/12/28		05/24/2018	BANK of AMERICA SEC		1,902,920	2,000,000	1,994,280	0	0	97	0	97	0	1,994,377	0	(91,457)	(91,457)	28,967	01/12/2028	2FE
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2018	Paydown		95,558	95,558	96,512	95,917	0	(360)	0	(360)	0	95,558	0	0	0	2,765	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		04/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2043	1FM
46636D-AL-0	JPMCC 2011-C4 ASB 3.734% 07/15/46		06/01/2018	Paydown		1,058,122	1,058,122	1,068,699	1,059,329	0	(1,207)	0	(1,207)	0	1,058,122	0	0	0	15,748	07/15/2046	1FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		06/01/2018	Paydown		255,892	255,892	258,450	256,174	0	(281)	0	(281)	0	255,892	0	0	0	4,054	08/15/2046	1FM
46639J-AF-7	JPMCC 2013-C10 ASB 2.702% 12/15/47		06/01/2018	Paydown		558,502	558,502	535,878	548,821	0	9,681	0	9,681	0	558,502	0	0	0	6,168	12/15/2047	1FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2018	Paydown		221,811	221,811	224,028	222,510	0	(699)	0	(699)	0	221,811	0	0	0	3,121	01/15/2046	1FM
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		05/01/2018	Paydown		247,569	247,569	251,282	250,627	0	(3,058)	0	(3,058)	0	247,569	0	0	0	3,611	08/26/2036	1FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2018	Paydown		68,767	68,767	69,266	69,269	0	(502)	0	(502)	0	68,767	0	0	0	987	05/25/2047	1FM
46648R-AC-5	JPMMT 2018-1 A3 3.500% 06/25/48		06/01/2018	Paydown		273,691	273,691	274,589	274,621	0	(930)	0	(930)	0	273,691	0	0	0	2,500	06/25/2048	1FE
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2018	Paydown		66,217	66,217	66,471	66,469	0	(252)	0	(252)	0	66,217	0	0	0	644	12/25/2048	1FE
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2018	Paydown		17,500	17,500	17,575	17,574	0	(74)	0	(74)	0	17,500	0	0	0	424	07/30/2047	3AM
48247U-AA-3	KSBA 2013-1 A 2.174% 08/25/36		06/25/2018	Paydown		0	0	104,404	104,404	0	(104,404)	0	(104,404)	0	0	0	0	0	16,523	08/25/2036	1
48249K-AA-3	KSBA 2014-3 A 1.361% 05/25/39		06/25/2018	Paydown		0	0	105,710	102,391	0	(102,391)	0	(102,391)	0	0	0	0	0	22,915	05/25/2039	1
48249Y-AA-3	KSBA 2016-1 A 2.448% 03/25/42		06/25/2018	Paydown		0	0	59,030	59,270	0	(59,270)	0	(59,270)	0	0	0	0	0	8,769	03/25/2042	1
49327M-2W-3	KEY BANK NA 3.350% 06/15/21		06/06/2018	JEFFERIES & CO		200,084	200,000	199,972	0	0	0	0	0	0	199,972	0	112	112	0	06/15/2021	1FE
50075N-AW-4	KRAFT FOODS INC 6.875% 01/26/39		04/17/2018	TENDER OFFER		2,685,920	2,000,000	1,949,480	1,956,381	0	118	0	118	0	1,956,499	0	729,421	729,421	99,688	01/26/2039	2FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2018	Paydown		4,418	79,910	68,074	53,774	0	(49,356)	0	(49,356)	0	4,418	0	0	0	6,237	11/25/2036	3FM
525221-DF-1	LXS 2005-6 A2 4.673% 11/25/35		06/01/2018	Paydown		170,364	170,364	170,364	170,364	0	0	0	0	0	170,364	0	0	0	4,489	11/25/2035	1FM
525221-DL-8	LXS 2005-6 A4 5.035% 11/25/35		06/01/2018	Paydown		188,360	188,360	188,083	185,326	0	3,034	0	3,034	0	188,360	0	0	0	5,510	11/25/2035	1FM
525221-EC-7	LXS 2005-8 2A2 5.163% 12/25/35		06/01/2018	Paydown		299,465	300,709	271,282	304,492	0	(5,027)	0	(5,027)	0	299,465	0	0	0	10,098	12/25/2035	2FM
52522H-AN-2	LXS 2006-8 3A5 6.050% 06/25/36		06/01/2018	Paydown		324,514	323,695	304,882	301,782	0	22,732	0	22,732	0	324,514	0	0	0	7,394	06/25/2036	1FM
52523K-AJ-3	LXS 2006-17 WF5 5.249% 11/25/36		06/01/2018	Paydown		(283)	81,698	64,204	74,591	0	(74,874)	0	(74,874)	0	(283)	0	0	0	2,135	11/25/2036	3FM
52524M-AV-1	LXS 2007-9 WF3 2.109% 04/25/37		04/01/2018	Various		2,379	2,379	2,379	0	0	729	0	729	0	2,379	0	0	0	0	04/25/2037	1FM
52524M-AV-1	LXS 2007-9 WF3 2.109% 04/25/37		06/01/2018	Paydown		6	3,411	2,218	2,365	0	(2,359)	0	(2,359)	0	6	0	0	0	130	04/25/2037	1FM
52524P-AL-6	LXS 2007-6 3A5 4.859% 05/25/37		06/01/2018	Paydown		195,164	195,164	154,912	167,286	0	27,877	0	27,877	0	195,164	0	0	0	171,332	05/25/2037	1FM
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 2.020% 01/01/33		05/11/2018	Call 100.0000		8,800,000	8,800,000	8,800,000	8,800,000	0	0	0	0	0	8,800,000	0	0	0	68,245	01/01/2033	1FE
573284-AK-2	MARTIN MARIETTA MATERIALS 6.600% 04/15/18		04/15/2018	Maturity		5,000,000	5,000,000	4,996,450	4,998,552	0	1,448	0	1,448	0	5,000,000	0	0	0	165,000	04/15/2018	2FE
574599-BL-9	MASCO CORP 4.375% 04/01/26		04/27/2018	WELLS FARGO		5,026,900	5,000,000	5,034,950	5,029,432	0	(908)	0	(908)	0	5,028,524	0	(1,624)	(1,624)	127,604	04/01/2026	2FE
57643L-LF-1	MABS 2005-AB1 A6 5.471% 11/25/35		06/01/2018	Paydown		59,570	59,570	59,565	56,238	0	3,332	0	3,332	0	59,570	0	0	0	1,172	11/25/2035	1FM
585055-AN-6	MEDTRONIC INC 5.600% 03/15/19		04/27/2018	Call 100.0000		1,000,000	1,000,000	1,000,250	999,953	0	13	0	13	0	999,965	0	35	35	60,253	03/15/2019	1FE
585055-AS-5	MEDTRONIC INC 4.450% 03/15/20		04/27/2018	Call 100.0000		13,927,000	13,927,000	14,547,768	14,151,436	0	(31,771)	0	(31,771)	0	14,119,665	0	(192,665)	(192,665)	851,381	03/15/2020	1FE
589929-PW-2	MLMI 1998-C1 C 6.750% 11/15/26		06/01/2018	Paydown		910,193	910,193	985,284	910,754	0	(560)	0	(560)	0	910,193	0	0	0	23,478	11/15/2026	1FE
59980C-AE-3	MCMLT 2017-3 M1 3.250% 01/25/61		06/01/2018	Paydown		1,872	1,872	1,883	1,883	0	(10)	0	(10)	0	1,872	0	0	0	28	01/25/2061	1FM
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		05/20/2018	Redemption 100.0000		250,000	250,000	254,688	252,229	0	(2,229)	0	(2,229)	0	250,000	0	0	0	4,870	05/20/2027	1FE
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2018	Paydown		7,860	7,860	8,017	7,899	0	(39)	0	(39)	0	7,860	0	0	0	170	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		06/01/2018	Paydown		206,707	206,707	114,351	54,837	0	151,870	0	151,870	0	206,707	0	0	0	3,089	10/25/2036	1FM
61749W-AK-3	MSM 2006-11 1A4 6.513% 08/25/36		06/01/2018	Paydown		66,478	66,478	36,556	16,637	0	49,841	0	49,841	0	66,478	0	0	0	801	08/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		06/01/2018	Paydown		57,684	57,684	36,650	27,962	0	29,722	0	29,722	0	57,684	0	0	0	1,198	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		06/01/2018	Paydown		38,313	38,313	20,497	10,361	0	27,952	0	27,952	0	38,313	0	0	0	876	01/25/2047	1FM
61760R-BA-9	MSC 2011-C3 A3 4.054% 07/15/49		06/01/2018	Paydown		96,797	96,797	97,762	96,903	0	(106)	0	(106)	0	96,797	0	0	0	1,636	07/15/2049	1FM
61761A-AY-4	MSBAM 2012-C5 A3 2.825% 08/15/45		06/01/2018	Paydown		301,709	301,709	307,739	303,577	0	(1,868)	0	(1,868)	0	301,709	0	0	0	3,553	08/15/2045	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2018	Paydown		69,609	69,609	67,869	67,995	0	1,614	0	1,614	0	69,609	0	0	0	953	07/25/2043	1FM
62942K-AV-8	NRPMT 2013-1 A23 3.250% 07/25/43		06/01/2018	Paydown		198,883	198,883	201,617	200,365	0	(1,483)	0	(1,483)	0	198,883	0	0	0	2,723	07/25/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
63940K-AB-2	NVTAS 2016-1 A2 2.200% 06/15/21		06/15/2018	Paydown		44,205	44,205	44,205	44,140	0	65	0	65	0	44,205	0	0	0	403	06/15/2021	1FE
64352V-MA-6	NCHET 2005-A A6 4.521% 08/25/35		06/01/2018	Paydown		36,906	36,906	34,461	34,972	0	1,933	0	1,933	0	36,906	0	0	0	711	08/25/2035	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		06/01/2018	Paydown		61,094	61,094	50,805	46,114	0	14,980	0	14,980	0	61,094	0	0	0	1,273	03/25/2047	1FM
655844-AZ-1	NORFOLK SOUTHERN CORP 5.750% 04/01/18		04/01/2018	Maturity		7,385,000	7,385,000	8,390,689	7,421,565	0	(36,565)	0	(36,565)	0	7,385,000	0	0	0	212,319	04/01/2018	2FE
664397-AJ-5	NORTHEAST UTILITIES 1.450% 05/01/18		05/01/2018	Maturity		3,736,000	3,736,000	3,730,882	0	0	5,118	0	5,118	0	3,736,000	0	0	0	27,086	05/01/2018	2FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		06/15/2018	Maturity		3,000,000	3,000,000	3,035,760	0	0	(35,760)	0	(35,760)	0	3,000,000	0	0	0	90,750	06/15/2018	2FE
67059T-AA-3	NUSTAR LOGISTICS 8.400% 04/15/18		04/15/2018	Maturity		9,000,000	9,000,000	8,982,180	8,995,475	0	4,525	0	4,525	0	9,000,000	0	0	0	389,250	04/15/2018	3FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		05/31/2018	TENDER OFFER		271,008	262,000	262,000	262,000	0	0	0	0	0	262,000	0	9,008	9,008	11,958	03/15/2022	4FE
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		06/18/2018	SUSQUEHANNA		4,050,550	4,000,000	4,051,040	4,040,238	0	(2,559)	0	(2,559)	0	4,037,679	0	12,871	12,871	136,813	04/01/2024	2FE
68267A-AA-0	ODART 2016-1A A 2.040% 01/15/21		06/15/2018	Paydown		17,710	17,710	17,709	17,709	0	1	0	1	0	17,710	0	0	0	149	01/15/2021	1FE
68389X-AC-9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity		23,110,000	23,110,000	25,380,851	23,198,573	0	(88,573)	0	(88,573)	0	23,110,000	0	0	0	664,413	04/15/2018	1FE
685049-AA-6	ONGLT 2012-AA A 3.450% 03/10/27		06/10/2018	Paydown		8,869	8,869	9,127	9,011	0	(142)	0	(142)	0	8,869	0	0	0	129	03/10/2027	1FE
68504R-AA-6	ONGLT 2014-AA A 2.290% 07/09/29		06/09/2018	Paydown		5,307	5,307	5,294	5,300	0	8	0	8	0	5,307	0	0	0	61	07/09/2029	1FE
693456-AP-0	PMTLT 2013-J1 B2 3.562% 09/25/43		06/01/2018	Paydown		66,570	66,570	68,252	67,994	0	(1,424)	0	(1,424)	0	66,570	0	0	0	988	09/25/2043	1FM
69353R-EM-6	PNC BANK NA 1.600% 06/01/18		06/01/2018	Maturity		1,800,000	1,800,000	1,797,187	0	0	2,813	0	2,813	0	1,800,000	0	0	0	14,400	06/01/2018	1FE
69371R-P2-6	PACCAR FINANCIAL CORP 3.100% 05/10/21		05/07/2018	JEFFERIES & CO		200,062	200,000	199,948	0	0	0	0	0	0	199,948	0	114	114	0	05/10/2021	1FE
69371V-AA-5	PSMC 2018-1A A1 3.500% 02/25/48		06/01/2018	Paydown		313,451	313,451	309,484	0	0	3,967	0	3,967	0	313,451	0	0	0	1,945	02/25/2048	1FE
70109H-AH-8	PARKER-HANNIFIN CORP 5.500% 05/15/18		05/15/2018	Maturity		4,000,000	4,000,000	4,061,880	4,055,259	0	(55,259)	0	(55,259)	0	4,000,000	0	0	0	110,000	05/15/2018	1FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		06/01/2018	Maturity		9,400,000	9,400,000	9,426,226	0	0	(26,226)	0	(26,226)	0	9,400,000	0	0	0	235,000	06/01/2018	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		06/01/2018	Maturity		4,000,000	4,000,000	3,996,960	0	0	3,040	0	3,040	0	4,000,000	0	0	0	24,000	06/01/2018	1FE
718172-AA-7	PHILIP MORRIS INTERNAT-W/I 5.650% 05/16/18		05/16/2018	Maturity		22,050,000	22,050,000	22,198,180	22,054,705	0	(4,705)	0	(4,705)	0	22,050,000	0	0	0	622,913	05/16/2018	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		04/12/2018	Call 100.0000		2,652,000	2,652,000	2,652,000	2,652,000	0	0	0	0	0	2,652,000	0	0	0	209,508	04/01/2022	4FE
743948-AL-5	PRU HOME MTGE SECS 92-A 3B4 7.900% 04/28/22		06/01/2018	Paydown		1,117	1,117	1,028	737	0	379	0	379	0	1,117	0	0	0	71	04/28/2022	5*
74531E-AB-8	PUGET SOUND ENERGY INC 6.740% 06/15/18		06/15/2018	Maturity		3,500,000	3,500,000	3,709,965	3,513,479	0	(13,479)	0	(13,479)	0	3,500,000	0	0	0	176,925	06/15/2018	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2018	Paydown		48,464	79,484	66,497	59,505	0	(11,042)	0	(11,042)	0	48,464	0	0	0	3,068	06/25/2036	3FM
74957E-AM-9	RFMSI 2006-S5 A12 6.000% 06/25/36		06/01/2018	Paydown		48,855	51,457	42,061	39,173	0	9,682	0	9,682	0	48,855	0	0	0	1,739	06/25/2036	1FM
75574Q-AA-8	RCMT 2015-2 A 3.804% 06/25/55		06/01/2018	Paydown		1,037,437	1,037,437	1,036,138	1,035,744	0	1,693	0	1,693	0	1,037,437	0	0	0	15,864	06/25/2055	1FM
75970N-BD-8	RAMC 2005-3 AF3 4.814% 11/25/35		06/01/2018	Paydown		5,426	5,426	5,362	5,406	0	20	0	20	0	5,426	0	0	0	105	11/25/2035	1FM
759950-GY-8	RAMC 2006-1 AF6 5.746% 05/25/36		06/01/2018	Paydown		19,592	19,592	14,290	12,468	0	7,124	0	7,124	0	19,592	0	0	0	475	05/25/2036	1FM
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		05/15/2018	Maturity		11,000,000	11,000,000	11,016,990	6,999,397	0	(18,557)	0	(18,557)	0	11,000,000	0	0	0	209,000	05/15/2018	2FE
760985-7P-0	RAMP 2004-SP2 A21 6.000% 01/25/32		06/01/2018	Paydown		7,070	7,070	7,158	7,460	0	(391)	0	(391)	0	7,070	0	0	0	592	01/25/2032	3FM
760985-UR-0	RAMP 2003-RS4 AI5 5.468% 05/25/33		06/01/2018	Paydown		527,478	527,478	382,421	431,233	0	96,245	0	96,245	0	527,478	0	0	0	14,321	05/25/2033	1FM
760985-WY-3	RAMP 2003-RS5 AI5 5.370% 06/25/33		06/01/2018	Paydown		2,407,955	2,407,955	2,406,545	2,401,174	0	6,781	0	6,781	0	2,407,955	0	0	0	64,023	06/25/2033	1FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		06/01/2018	Paydown		52,086	78,851	71,381	69,649	0	(17,563)	0	(17,563)	0	52,086	0	0	0	2,514	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2018	Paydown		4,301	78,143	64,394	60,367	0	(56,066)	0	(56,066)	0	4,301	0	0	0	5,849	03/25/2036	3FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2018	Paydown		1,415	1,730	1,638	1,579	0	(165)	0	(165)	0	1,415	0	0	0	52	11/25/2035	3FM
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		06/01/2018	Paydown		290,564	317,660	251,240	202,912	0	87,536	0	87,536	0	290,564	0	0	0	13,685	04/25/2036	2FM
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		06/12/2018	Maturity		1,900,000	1,900,000	1,902,546	0	0	(2,546)	0	(2,546)	0	1,900,000	0	0	0	21,850	06/12/2018	2FE
78012K-JZ-1	ROYAL BANK OF CANADA 2.000% 12/10/18		04/10/2018	FIFTH THIRD SECURITIES		691,704	693,000	689,868	0	0	274	0	274	0	690,142	0	1,562	1,562	4,697	12/10/2018	1FE
78013X-KG-2	ROYAL BANK OF CANADA 3.200% 04/30/21		04/24/2018	JEFFERIES & CO		199,954	200,000	199,858	0	0	0	0	0	0	199,858	0	96	96	0	04/30/2021	1FE
80281C-AG-0	SDART 2013-5 D 2.730% 10/15/19		06/15/2018	Paydown		400,341	400,341	403,379	295,566	0	(1,001)	0	(1,001)	0	400,341	0	0	0	3,998	10/15/2019	1FE
80283X-AF-4	SDART 2014-3 C 2.130% 08/17/20		04/15/2018	Paydown		214,709	214,709	213,636	214,645	0	64	0	64	0	214,709	0	0	0	1,524	08/17/2020	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		06/15/2018	Paydown		9,578,117	9,578,117	9,578,117	0	0	0	0	0	0	9,578,117	0	0	0	64,220	02/15/2019	1FE
811065-AB-7	SCRIPPS NETWORKS INTER 2.750% 11/15/19		04/01/2018	Taxable Exchange		11,925,396	12,000,000	12,080,950	12,032,954	0	(4,611)	0	(4,611)	0	12,028,343	0	(102,947)	(102,947)	126,500	11/15/2019	2FE
811065-AF-8	SCRIPPS NETWORKS INTER 3.500% 06/15/22		04/01/2018	Taxable Exchange		19,241,107	19,450,000	19,207,226	19,281,402	0	8,404	0	8,404	0	19,289,806	0	(48,699)	(48,699)	204,225	06/15/2022	2FE
816851-AJ-8	SEMPRA ENERGY 6.150% 06/15/18		06/15/2018	Maturity		3,500,000	3,500,000	3,440,815	3,496,135	0	3,865	0	3,865	0	3,500,000	0	0	0	107,625	06/15/2018	2FE
81733Y-BN-8	SEMT 2015-2 A19 3.500% 05/25/45		06/01/2018	Paydown		83,757	83,757	85,563	85,569	0	(1,812)	0	(1,812)	0	83,757	0	0	0	1,115	05/25/2045	1FM
81744T-AA-5	SEMT 2012-1 1A1 2.865% 01/25/42		06/01/2018	Paydown		11,656	11,656	11,656	11,640	0	16	0	16	0	11,656	0	0	0	137	01/25/2042	1FM
81744T-AE-7	SEMT 2012-1 B1 4.269% 01/25/42		06/01/2018	Paydown		12,224	12,224	12,522	12,642	0	(419)	0	(419)	0	12,224	0	0	0	319	01/25/2042	1FM
81744W-AG-5	SEMT 2013-1 B3 3.634% 02/25/43		06/01/2018	Paydown		33,034	33,034	32,713	0	0	321	0	321	0	33,034	0	0	0	100	02/25/2043	1FE
81744Y-AG-1	SEMT 2013-4 B2 3.488% 04/25/43		06/01/2018	Paydown		56,968	56,968	54,767	55,112	0	1,857	0	1,857	0	56,968	0	0	0	863	04/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2018	Paydown		169,835	169,835	166,889	167,067	0	2,768	0	2,768	0	169,835	0	0	0	2,290	07/25/2043	1FM
81745R-AG-5	SEMT 2013-3 B1 3.519% 03/25/43		06/01/2018	Paydown		99,276	99,276	100,214	100,102	0	(827)	0	(827)	0	99,276	0	0	0	1,481	03/25/2043	1FM
81745R-AH-3	SEMT 2013-3 B2 3.519% 03/25/43		06/01/2018	Paydown		37,938	37,938	38,935	38,871	0	(933)	0	(933)	0	37,938	0	0	0	566	03/25/2043	1FM
81746H-BT-7	SEMT 2017-CH1 A20 3.500% 08/25/47		06/01/2018	Paydown		123,251	123,251	123,953	123,962	0	(711)	0	(711)	0	123,251	0	0	0	1,698	08/25/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		06/01/2018	Paydown		273,476	273,476	277,215	276,464	0	(2,989)	0	(2,989)	0	273,476	0	0	0	3,808	07/25/2045	1FM
81746Q-AA-9	SEMT 2018-2 A1 3.500% 02/25/48		06/01/2018	Paydown		205,505	205,505	206,950	206,960	0	(1,455)	0	(1,455)	0	205,505	0	0	0	2,475	02/25/2048	1FE
81746Q-AG-6	SEMT 2018-2 A7 3.500% 02/25/48		05/11/2018	KGS-ALPHA CAPITAL MARKETS		12,131,666	12,787,000	12,756,011	12,756,041	0	19	0	19	0	12,756,060	0	(624,394)	(624,394)	146,791	02/25/2048	1FE
81746T-AU-9	SEMT 2017-1 A19 3.500% 02/25/47		06/01/2018	Paydown		128,557	128,557	128,497	128,495	0	63	0	63	0	128,557	0	0	0	1,747	02/25/2047	1FM
81747D-AA-7	SEMT 2018-CH1 A1 4.000% 02/25/48		06/01/2018	Paydown		661,344	661,344	672,090	0	0	(10,746)	0	(10,746)	0	661,344	0	0	0	6,556	02/25/2048	1FE
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2018	Paydown		331,065	331,065	323,811	324,135	0	6,930	0	6,930	0	331,065	0	0	0	5,198	07/25/2043	1FM
82281F-AG-9	SCOT 2017-2 A7 3.500% 10/25/47		05/24/2018	KGS-ALPHA CAPITAL MARKETS		4,507,305	4,750,000	4,762,593	4,761,999	0	41	0	41	0	4,762,040	0	(254,735)	(254,735)	68,347	10/25/2047	1FM
82650H-AA-1	SRFC 2013-3A A 2.200% 10/20/30		06/20/2018	Paydown		183,512	183,512	183,489	183,512	0	1	0	1	0	183,512	0	0	0	1,659	10/20/2030	1FE
82652D-AA-8	SRFC 2014-2A A 2.050% 06/20/31		06/20/2018	Paydown		20,047	20,047	20,006	20,009	0	38	0	38	0	20,047	0	0	0	171	06/20/2031	1FE
82652E-AA-6	SRFC 2014-3A A 2.300% 10/20/31		06/20/2018	Paydown		373,458	373,458	373,389	373,422	0	36	0	36	0	373,458	0	0	0	3,545	10/20/2031	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/20/2018	Paydown		240,539	240,539	240,496	240,515	0	24	0	24	0	240,539	0	0	0	2,415	10/20/2033	1FE
83546D-AD-0	SONIC 2016-1A A2 4.472% 05/20/46		04/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,412	05/20/2046	2AM
85022W-AA-2	SCFT 2016-AA A 3.050% 04/25/29		06/25/2018	Paydown		793,097	793,097	793,066	793,076	0	21	0	21	0	793,097	0	0	0	9,969	04/25/2029	1FE
852061-AS-9	SPRINT CORP NEXTEL 6.000% 11/15/22		05/01/2018	BANK of AMERICA SEC		2,650,788	2,602,000	2,602,000	2,602,000	0	0	0	0	0	2,602,000	0	48,788	48,788	71,923	11/15/2022	4FE
857477-AK-9	STATE STREET CORP 1.350% 05/15/18		05/15/2018	Maturity		2,608,000	2,608,000	2,604,505	0	0	3,495	0	3,495	0	2,608,000	0	0	0	17,604	05/15/2018	1FE
86359A-K3-6	SASC 2003-25XS A5 5.393% 08/25/33		06/01/2018	Paydown		78,782	78,782	78,733	95,876	0	(17,094)	0	(17,094)	0	78,782	0	0	0	3,498	08/25/2033	1FM
86359B-3L-3	SASC 2005-1 7A7 5.500% 02/25/35		06/01/2018	Paydown		82,444	82,444	79,713	80,943	0	1,501	0	1,501	0	82,444	0	0	0	1,731	02/25/2035	1FM
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		06/01/2018	Paydown		360,629	360,629	354,980	359,116	0	1,513	0	1,513	0	360,629	0	0	0	7,582	08/25/2035	2FM
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		06/01/2018	Paydown		11,441	13,312	10,876	1,855	0	9,586	0	9,586	0	11,441	0	0	0	720	10/25/2035	3FM
872225-AH-0	TBW 2006-5 A6 5.900% 11/25/36		06/01/2018	Paydown		236,785	236,785	235,859	237,319	0	(534)	0	(534)	0	236,785	0	0	0	10,376	11/25/2036	2FM
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		04/01/2018	Call 100.0000		3,345,000	3,345,000	3,520,613	3,446,255	0	(6,806)	0	(6,806)	0	3,439,449	0	(94,449)	(94,449)	221,623	04/01/2023	3FE
87272Q-AA-8	TLF 2017-1A A 3.090% 12/15/29		06/15/2018	Paydown		52,980	52,980	52,978	0	0	2	0	2	0	52,980	0	0	0	133	12/15/2029	1FE
88327H-AL-7	THPT 2018-THL D 4.005% 11/11/34		06/11/2018	Paydown		447,345	447,345	447,066	0	0	280	0	280	0	447,345	0	0	0	5,635	11/11/2034	2AM
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		05/01/2018	PRIVATE PLACEMENT		1	6,810	1	0	0	0	0	0	0	1	0	0	0	0	08/01/2022	4
89171U-AU-3	TPMT 2015-4 A1B 2.750% 04/25/55		06/01/2018	Paydown		10,700	10,700	10,754	10,742	0	(42)	0	(42)	0	10,700	0	0	0	123	04/25/2055	1FM
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		06/01/2018	Paydown		210,418	210,418	210,487	210,356	0	62	0	62	0	210,418	0	0	0	2,622	03/25/2054	1FM
90131H-AL-9	21ST CENTURY FOX 7.250% 05/18/18		05/18/2018	Maturity		5,250,000	5,250,000	5,434,599	5,273,285	0	(23,285)	0	(23,285)	0	5,250,000	0	0	0	190,313	05/18/2018	2FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2018	Paydown		91,227	91,227	92,592	91,561	0	(334)	0	(334)	0	91,227	0	0	0	1,212	01/10/2045	1FM
90268T-AE-4	UBSC 2011-C1 XA 2.395% 01/10/45		06/01/2018	Paydown		0	0	812	684	0	(684)	0	(684)	0	0	0	0	0	160	01/10/2045	1FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2018	Paydown		908,789	908,789	922,412	912,207	0	(3,418)	0	(3,418)	0	908,789	0	0	0	11,375	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2018	Paydown		234,077	234,077	241,099	236,542	0	(2,465)	0	(2,465)	0	234,077	0	0	0	2,622	03/10/2046	1FM
90331H-NP-4	US BANK 3.150% 04/26/21		04/24/2018	JEFFERIES & CO		100,051	100,000	99,994	0	0	0	0	0	0	99,994	0	57	57	0	04/26/2021	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		06/01/2018	Paydown		487,096	487,096	499,264	490,767	0	(3,670)	0	(3,670)	0	487,096	0	0	0	5,540	08/10/2049	1FM
913017-CG-2	UNITED TECHNOLOGIES 1.950% 11/01/21		06/13/2018	Various		14,360,650	15,000,000	14,966,550	14,973,899	0	2,997	0	2,997	0	14,976,896	0	(616,246)	(616,246)	181,458	11/01/2021	1FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		04/17/2018	BARCLAYS		10,036,370	9,983,333	9,983,333	0	0	0	0	0	0	9,983,333	0	53,036	53,036	71,141	02/16/2043	1FE
92211M-AC-7	VDC 2018-1A A2 4.072% 02/16/43		06/15/2018	Paydown		23,333	23,333	23,333	0	0	0	0	0	0	23,333	0	0	0	139	02/16/2043	1FE
92276M-AY-1	VENTAS REALTY LP VTR 4.000% 04/30/19		04/09/2018	Call 100.0000		4,500,000	4,500,000	4,502,300	4,500,257	0	5	0	5	0	4,500,261	0	(261)	(261)	151,365	04/30/2019	2FE
92277G-AE-7	VENTAS REALTY LP/CAP CRP 3.500% 02/01/25		05/23/2018	UBS WARBURG		1,241,331	1,300,000	1,314,694	1,314,041	0	(754)	0	(754)	0	1,313,287	0	(71,956)	(71,956)	37,158	02/01/2025	2FE
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		06/10/2018	Paydown		165,507	165,507	165,507	165,372	0	135	0	135	0	165,507	0	0	0	2,049	09/13/2028	1FM
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2018	Paydown		61,228	61,228	51,126	53,324	0	7,904	0	7,904	0	61,228	0	0	0	1,511	06/25/2033	1FM
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		06/01/2018	Paydown		740,690	740,690	748,057	741,700	0	(1,011)	0	(1,011)	0	740,690	0	0	0	10,127	04/15/2045	1FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2018	Paydown		480,241	480,241	475,514	477,963	0	2,278	0	2,278	0	480,241	0	0	0	5,717	03/15/2048	1FM
939344-AR-8	WMALT 2006-4 3A6 6.102% 05/25/36		06/01/2018	Paydown		62,699	147,813	111,405	122,422	0	(59,722)	0	(59,722)	0	62,699	0	0	0	3,859	05/25/2036	1FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2018	Paydown		(2,284)	9,734	8,989	6,846	0	(9,129)	0	(9,129)	0	(2,284)	0	0	0	597	11/25/2035	3FM
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		06/01/2018	Paydown		5,326	9,920	8,505	8,379	0	(3,053)	0	(3,053)	0	5,326	0	0	0	77	04/25/2047	1FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2018	Paydown		69,490	69,490	32,062	(4,558)	0	74,048	0	74,048	0	69,490	0	0	0	930	07/25/2036	1FM
93935W-AD-6	WMALT MORTGAGE SER 2006-9 CL A3 4.769% 10/25/36		06/01/2018	Paydown		372,407	372,407	195,551	138,157	0	234,249	0	234,249	0	372,407	0	0	0	4,982	10/25/2036	1FM
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		06/15/2018	Paydown		571,685	571,685	571,691	571,705	0	(21)	0	(21)	0	571,685	0	0	0	7,454	03/15/2029	1FE
949772-AU-1	WFMBS 2005-18 2B1 5.500% 01/25/36		06/01/2018	Paydown		(10,987)	19,146	6,372	3,793	0	(14,780)	0	(14,780)	0	(10,987)	0	0	0	822	01/25/2036	3FM
94980D-AA-6	WFMBS 2003-M A1 3.733% 12/25/33		06/01/2018	Paydown		3,899	3,899	4,006	4,037	0	(138)	0	(138)	0	3,899	0	0	0	56	12/25/2033	1FM
949832-AP-4	WFMBS 2005-14 2A1 5.500% 12/25/35		06/01/2018	Paydown		173,332	173,332	177,666	177,770	0	(4,438)	0	(4,438)	0	173,332	0	0	0	4,117	12/25/2035	2FM
94988H-AD-3	WFCM 2012-LC5 ASB 2.528% 10/15/45		06/01/2018	Paydown		280,321	280,321	277,606	279,144	0	1,177	0	1,177	0	280,321	0	0	0	2,954	10/15/2045	1FM
94988Q-BC-4	WFCM 2013-LC12 XA 0.391% 07/15/46		06/01/2018	Paydown		0	0	74,332	36,449	0	(36,449)	0	(36,449)	0	0	0	0	0	5,891	07/15/2046	1FE
95058X-AE-8	WEN 2018-1A A2II 3.884% 03/15/48		06/15/2018	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,111	03/15/2048	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
96033B-AA-2	WESTR 2015-1A A 2.750% 05/20/27		06/01/2018	Paydown		12,616	12,616	12,612	12,605	0	11	0	11	0	12,616	0	0	0	143	05/20/2027	1FE
96033C-AA-0	WESTR 2016-1A A 3.500% 12/20/28		06/01/2018	Paydown		254,653	254,653	253,728	253,955	0	698	0	698	0	254,653	0	0	0	3,690	12/20/2028	1FE
96042B-AC-7	WLAKE 2016-2A A2 1.570% 06/17/19		04/15/2018	Paydown		15,091	15,091	15,090	15,090	0	0	0	0	0	15,091	0	0	0	79	06/17/2019	1FE
96221T-AH-0	WFRBS 2014-LC14 XA 1.461% 03/15/47		06/01/2018	Paydown		0	0	14,550	15,386	0	(15,386)	0	(15,386)	0	0	0	0	0	1,508	03/15/2047	1FE
98385X-AP-1	XTO ENERGY INC 5.500% 06/15/18		06/15/2018	Maturity		5,000,000	5,000,000	4,976,950	4,998,342	0	1,659	0	1,659	0	5,000,000	0	0	0	137,500	06/15/2018	1FE
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		04/01/2018	Maturity		8,400,000	8,400,000	8,404,243	2,501,523	0	(166)	0	(166)	0	8,400,000	0	0	0	84,000	04/01/2018	2FE
008916-AM-0	AGRIUM INC 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		6,226,920	6,000,000	5,559,220	5,587,062	0	2,045	0	2,045	0	5,589,107	0	637,813	637,813	0	06/01/2043	2FE
136375-BR-2	CANADIAN NATL RAILWAYS 5.550% 05/15/18	A	05/15/2018	Maturity		13,300,000	13,300,000	13,969,797	13,332,606	0	(32,606)	0	(32,606)	0	13,300,000	0	0	0	369,075	05/15/2018	1FE
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A	04/03/2018	RBC/DAIN		4,890,950	5,000,000	4,984,800	4,985,405	0	264	0	264	0	4,985,669	0	(94,719)	(94,719)	66,306	06/01/2027	2FE
13645R-AH-7	CANADIAN PACIFIC RAILWAY 6.500% 05/15/18	A	05/15/2018	Maturity		7,560,000	7,560,000	7,387,178	7,549,582	0	10,418	0	10,418	0	7,560,000	0	0	0	247,109	05/15/2018	2FE
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	05/22/2018	Call 100.0000		984,000	984,000	984,000	984,000	0	0	0	0	0	984,000	0	0	0	38,778	05/01/2020	3FE
73755L-AK-3	POTASH CORP 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		2,293,788	2,000,000	1,972,040	1,975,033	0	95	0	95	0	1,975,128	0	318,660	318,660	0	12/01/2040	2FE
775109-AK-7	ROGERS COMMUNICATIONS 6.800% 08/15/18	A	04/13/2018	Call 100.0000		5,000,000	5,000,000	5,015,300	5,000,766	0	(1,280)	0	(1,280)	0	4,999,486	0	514	514	301,823	08/15/2018	2FE
884903-BB-0	THOMSON CORPORATION 6.500% 07/15/18	A	05/01/2018	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(552,559)	07/15/2018	2FE
895945-D#-7	TRICAN WELL SVCS PP 8.900% 04/28/21	A	05/01/2018	Various		6,429	6,429	6,429	12,763	0	(6,334)	0	(6,334)	0	6,429	0	0	0	1,255	04/28/2021	5
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		04/28/2018	Maturity		649,372	649,372	499,905	623,838	0	25,533	0	25,533	0	649,372	0	0	0	26,916	04/28/2018	5
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		04/28/2018	Maturity		43,069	43,069	4,198	4,198	0	38,871	0	38,871	0	43,069	0	0	0	0	04/28/2018	5
98417E-AT-7	XSTRATA FINANCE CANADA 4.250% 10/25/22	A	04/18/2018	SOCIETE GENERALE		3,037,230	3,000,000	3,053,270	3,033,546	0	(1,812)	0	(1,812)	0	3,031,734	0	5,496	5,496	61,979	10/25/2022	2FE
111022-AA-7	BRITISH TRANSCO FINANCE 6.625% 06/01/18	D	06/01/2018	Maturity		4,000,000	4,000,000	4,050,870	4,001,446	0	(1,446)	0	(1,446)	0	4,000,000	0	0	0	132,500	06/01/2018	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	D	06/28/2018	Call 100.0000		5,462,000	5,462,000	5,636,545	3,783,927	0	(20,857)	0	(20,857)	0	5,614,595	0	(152,595)	(152,595)	570,324	04/01/2022	4FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	04/27/2018	Maturity		15,750,000	15,750,000	15,744,278	13,445,006	0	5,707	0	5,707	0	15,750,000	0	0	0	133,875	04/27/2018	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2018	Redemption 100.0000		34,800	34,800	34,800	34,800	0	0	0	0	0	34,800	0	0	0	1,025	06/15/2019	1FE
268789-AA-2	E.ON INTL FINANCE BV 5.800% 04/30/18	D	04/30/2018	Maturity		27,860,000	27,860,000	27,672,253	27,876,474	0	(16,474)	0	(16,474)	0	27,860,000	0	0	0	807,940	04/30/2018	2FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL 5.650% 05/15/18	D	05/15/2018	Maturity		19,550,000	19,550,000	19,695,376	19,554,210	0	(4,210)	0	(4,210)	0	19,550,000	0	0	0	552,288	05/15/2018	1FE
389669-AD-4	GCLO 2006-1A B 3.058% 11/01/21	D	05/01/2018	Paydown		57,663	57,663	57,663	0	0	0	0	0	0	57,663	0	0	0	353	11/01/2021	1FE
44328M-BT-0	HSBC BANK PLC 1.500% 05/15/18	D	05/15/2018	Maturity		3,440,000	3,440,000	3,439,828	0	0	172	0	172	0	3,440,000	0	0	0	25,800	05/15/2018	1FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	D	06/01/2018	TENDER OFFER		7,200,000	7,200,000	7,072,632	7,119,524	0	4,472	0	4,472	0	7,123,997	0	76,003	76,003	463,400	06/30/2023	4FE
69343M-AA-0	PFP III 2015-2 A 3.523% 07/14/34	D	04/14/2018	Paydown		54,710	54,710	54,710	54,710	0	0	0	0	0	54,710	0	0	0	562	07/14/2034	1FE
72349B-AJ-3	PPARK 2014-1A AR 3.613% 04/15/26	D	04/15/2018	Paydown		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	254,650	04/15/2026	1FE
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	04/01/2018	Redemption 100.0000		156,300	156,300	156,129	156,208	0	92	0	92	0	156,300	0	0	0	4,140	09/30/2020	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	05/01/2018	Redemption 100.0000		579,926	579,926	614,754	588,880	0	(8,955)	0	(8,955)	0	579,926	0	0	0	43,749	02/15/2021	4FE
82620K-AB-9	SIEMENS 1.450% 05/25/18	D	05/25/2018	Maturity		6,300,000	6,300,000	6,290,232	0	0	9,768	0	9,768	0	6,300,000	0	0	0	45,675	05/25/2018	1FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	D	05/21/2018	Call 100.0000		1,399,000	1,399,000	1,399,000	1,399,000	0	0	0	0	0	1,399,000	0	0	0	74,553	04/15/2020	3FE
87266H-AA-6	TFINS 2016-1A A 4.609% 01/20/38	D	04/20/2018	Paydown		134,818	134,818	120,999	115,091	0	19,726	0	19,726	0	134,818	0	0	0	3,731	01/20/2038	1FE
91311Q-AD-7	UNITED UTILITIES PLC 4.550% 06/19/18	D	06/19/2018	Maturity		500,000	500,000	515,660	505,509	0	(5,509)	0	(5,509)	0	500,000	0	0	0	11,375	06/19/2018	2FE
G1846#-AR-8	CAPITA HOLDINGS LTD PP 3.330% 01/22/22	C	06/20/2018	Call 100.0000		1,706,672	1,706,672	1,706,672	1,706,672	0	0	0	0	0	1,706,672	0	0	0	60,986	01/22/2022	2
G1910#-AN-6	COBHAM PLC PP 3.410% 10/28/19	D	04/17/2018	Call 100.0000		3,350,000	3,350,000	3,350,000	3,350,000	0	0	0	0	0	3,350,000	0	0	0	87,069	10/28/2019	3
G1910#-AP-1	COBHAM PLC PP 3.900% 10/28/21	D	04/17/2018	Call 100.0000		5,025,000	5,025,000	5,025,000	5,025,000	0	0	0	0	0	5,025,000	0	0	0	233,983	10/28/2021	3
G6750*-AA-0	THE 1887 COMPANY PP 4.250% 04/04/18	C	04/04/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,500	04/04/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						645,220,392	646,594,131	654,056,733	543,959,228	57,667	(293,155)	0	(235,488)	0	645,753,816	0	(533,425)	(533,425)	16,641,286	XXX	XXX
534187-AU-3	LINCOLN NATIONAL CORP 4.399% 04/20/67		04/25/2018	J P MORGAN SEC FIXED INC		7,627,500	8,000,000	7,922,910	7,928,088	0	(1,177)	0	(1,177)	0	7,926,911	0	(299,411)	(299,411)	151,198	04/20/2067	2FE
92931B-AC-0	INTEGRYS ENERGY 4.420% 12/01/66		05/14/2018	Call 100.0000		10,773,000	10,773,000	9,505,923	9,527,012	0	2,675	0	2,675	0	9,529,687	0	1,243,313	1,243,313	(30,131)	12/01/2066	2FE
976657-AH-9	WISCONSIN ENERGY CORP 4.455% 05/15/67		05/15/2018	Various		7,446,338	7,465,000	6,731,283	6,743,000	0	1,936	0	1,936	0	6,744,936	0	701,402	701,402	141,748	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						25,846,838	26,238,000	24,160,116	24,198,100	0	3,434	0	3,434	0	24,201,534	0	1,645,304	1,645,304	262,815	XXX	XXX
8399997. Total - Bonds - Part 4						905,357,366	907,135,559	917,135,230	804,980,670	57,667	(2,985,498)	0	(2,927,831)	0	904,245,486	0	1,111,879	1,111,879	22,406,694	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						905,357,366	907,135,559	917,135,230	804,980,670	57,667	(2,985,498)	0	(2,927,831)	0	904,245,486	0	1,111,879	1,111,879	22,406,694	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

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)
212485-10-6	CONVERGYS CORP		06/29/2018	S. G. COWEN SECURITIES CORP.	500,000.000	12,304,890		5,840,000	11,750,000	(5,910,000)	0	0	(5,910,000)	0	5,840,000	0	6,464,890	6,464,890	100,000		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,304,890	XXX	5,840,000	11,750,000	(5,910,000)	0	0	(5,910,000)	0	5,840,000	0	6,464,890	6,464,890	100,000	XXX	XXX
44951#-10-3	IFS Financial Services, Inc. FINANCIAL SERVICES		06/21/2018	Capital Distribution	0.000	6,000,000		6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0		K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						6,000,000	XXX	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						18,304,890	XXX	11,840,000	17,750,000	(5,910,000)	0	0	(5,910,000)	0	11,840,000	0	6,464,890	6,464,890	100,000	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						18,304,890	XXX	11,840,000	17,750,000	(5,910,000)	0	0	(5,910,000)	0	11,840,000	0	6,464,890	6,464,890	100,000	XXX	XXX
9899999. Total - Preferred and Common Stocks						18,304,890	XXX	11,840,000	17,750,000	(5,910,000)	0	0	(5,910,000)	0	11,840,000	0	6,464,890	6,464,890	100,000	XXX	XXX
9999999 - Totals						923,662,256	XXX	928,975,230	822,730,670	(5,852,333)	(2,985,498)	0	(8,837,831)	0	916,085,486	0	7,576,769	7,576,769	22,506,694	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	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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	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				189		189	189						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										24,928	0	0	34,609	XXX	34,609	(4,088)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										24,928	0	0	34,609	XXX	34,609	(4,088)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										24,928	0	0	34,609	XXX	34,609	(4,088)	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	34,609	XXX	34,609	(4,088)	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		54,906,000	3 Month LIBOR / (2.85)			(261,018)			(119,384)					178,972		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(261,018)	0	XXX	(119,384)	0	0	0	0	178,972	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(261,018)	0	XXX	(119,384)	0	0	0	0	178,972	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		75,417	195,899		195,899	(27,626)		(31,519)		15,000,000	2	
Devon Energy	RSAT 251799A*3: Devon Energy 251799AA0	N/A	Credit	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/23/2014	12/20/2019		15,000,000	100.00	38,153		75,416	202,997		202,997	(53,719)		(3,699)		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		50,278	135,331		135,331	(35,813)		(2,466)		10,000,000	2	
0989999. Subtotal - Swaps - Replication - Credit Default										389,169	0	201,111	534,227	XXX	534,227	(117,158)	0	(37,684)	0	40,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										389,169	0	201,111	534,227	XXX	534,227	(117,158)	0	(37,684)	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	(261,018)	0	XXX	(119,384)	0	0	0	0	178,972	XXX	XXX
1169999. Total Swaps - Credit Default										389,169	0	201,111	534,227	XXX	534,227	(117,158)	0	(37,684)	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	(59,907)	534,227	XXX	414,843	(117,158)	0	(37,684)	0	40,178,972	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(261,018)	0	XXX	(119,384)	0	0	0	0	178,972	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1419999. Subtotal - Replication										389,169	0	201,111	534,227	XXX	534,227	(117,158)	0	(37,684)	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	34,609	XXX	34,609	(4,088)	0	0	0	0	XXX	XXX
1449999 - Totals										414,097	0	(59,907)	568,836	XXX	449,452	(121,246)	0	(37,684)	0	40,178,972	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	34,609		34,609	34,609		34,609		
Deutsche Bank 7LTWFZYICNSX8D621K86	Y	Y	200,000	195,899	0	0	195,899	0	0	15,000,000	14,995,899
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	0	338,328	0	338,328	338,328	0	338,328	25,000,000	25,000,000
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	0	0	(119,384)	0	178,972	178,972
0299999. Total NAIC 1 Designation			200,000	534,227	0	338,328	534,227	(119,384)	338,328	40,178,972	40,174,871
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			200,000	568,836	0	372,937	568,836	(119,384)	372,937	40,178,972	40,174,871
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				568,836	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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			46,313,567	46,313,567	07/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				46,313,567	46,313,567	XXX
9999999 - Totals				46,313,567	46,313,567	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 28,474,919 Book/Adjusted Carrying Value $ 28,474,919
2. Average balance for the year Fair Value $ 32,799,451 Book/Adjusted Carrying Value $ 32,799,451
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 26,500,000 NAIC 2 $ 19,813,567 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
690353-3C-9	OPIC AGENCY DEBENTURES Flt % Due 5/15/2024 FMAN15		1	2,500,000	2,500,000	05/15/2024
690353-D9-5	OPIC Flt % Due 10/10/2025 MJSD10		1	2,687,933	2,687,933	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	3,820,380	3,820,380	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 Flt % Due 12/16/2019 MJSD16		1	13,000,000	13,000,000	12/16/2019
690353-U8-8	OPIC Flt % Due 2/15/2028 FMAN15		1	4,000,000	4,000,000	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	4,800,000	4,800,000	08/15/2029
690353-XQ-5	OPIC VRDN Flt % Due 7/15/2025 JAJO15		1	3,222,222	3,222,222	07/15/2025
690353-ZZ-3	OPIC Flt % Due 9/15/2020 MJSD15		1	15,200,000	15,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				61,830,535	61,830,535	XXX
0599999. Total - U.S. Government Bonds				61,830,535	61,830,535	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	1,998,622	2,000,348	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,998,622	2,000,348	XXX
1099999. Total - All Other Government Bonds				1,998,622	2,000,348	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
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				8,400,000	8,400,000	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
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				25,640,000	25,640,000	XXX
3199999. Total - U.S. Special Revenues Bonds				34,040,000	34,040,000	XXX
02209S-AD-5	ALTRIA GROUP INC 9.7% Due 11/10/2018 MN10		1FE	675,934	678,172	11/10/2018
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	2,403,775	2,400,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJO23		1FE	2,200,935	2,200,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	3,630,456	3,636,041	11/30/2018
05367A-AG-8	AVIATION CAPITAL GROUP 2 7/8% Due 9/17/2018 MS17		2FE	3,280,630	3,280,954	09/17/2018
05565Q-CG-1	BP CAPITAL MARKETS 2.241% Due 9/26/2018 MS26		1FE	2,598,796	2,599,600	09/26/2018
05569A-AB-5	BP AMI LEASING INC 5.523% Due 5/8/2019 MN8		1FE	6,074,684	6,082,772	05/08/2019
060505-DB-7	BANK OF AMERICA CORP 5.49% Due 3/15/2019 MS15		2FE	1,850,034	1,851,286	03/15/2019
06366R-U7-8	BANK OF MONTREAL 1.8% Due 7/31/2018 JJ31		1FE	2,998,578	2,998,713	07/31/2018
064159-CU-8	BANK OF NOVA SCOTIA 2.05% Due 10/30/2018 AO30		1FE	1,996,698	1,997,886	10/30/2018
07330N-AD-7	BRANCH BANKING & TRUST 2.3% Due 10/15/2018 AO15		1FE	1,998,338	2,001,708	10/15/2018
084670-BX-5	BERKSHIRE HATHAWAY INC DEL 1.15% Due 8/15/2018 FA15		1FE	898,740	898,614	08/15/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	1,799,642	1,799,946	07/20/2018
13606B-AA-4	CANADIAN IMP BK COMM NY Flt % Due 7/13/2018 JAJO13		1FE	9,501,634	9,501,645	07/13/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJO25		2FE	4,899,539	4,900,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	8,000,032	8,000,000	09/18/2019
21988Y-AB-3	CORP FINANCE MANAGERS VRDN Adj % Due 2/2/2043 Mo-1		1FE	150,000	150,000	02/02/2043
24422E-TA-7	JOHN DEERE CAPITAL 1 3/4% Due 8/10/2018 MS10		1FE	899,328	900,059	08/10/2018
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	3,007,533	3,004,439	09/19/2019
256746-AE-8	DOLLAR TREE INC Flt % Due 4/17/2020 JAJO17		2FE	3,607,355	3,600,000	04/17/2020
263534-BT-5	DU PONT EI DE NEMOURS & CO 6% Due 7/15/2018 JJ15		1FE	7,453,257	7,454,843	07/15/2018
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2 7/8% Due 10/15/2018 AO15		2FE	5,300,737	5,302,533	10/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	4,663,129	4,665,252	08/20/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	3,200,944	3,200,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	3,202,883	3,200,000	09/20/2019
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	1,268,495	1,271,326	10/05/2018
44891A-AC-1	HYUNDAI CAPITAL AMERICA 2.4% Due 10/30/2018 AO30		2FE	1,382,414	1,383,674	10/30/2018
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA 2.55% Due 2/6/2019 FA6		2FE	2,960,612	2,962,159	02/06/2019
44987C-AJ-7	ING BANK NV 2% Due 11/26/2018 MN26		1FE	3,490,589	3,498,534	11/26/2018
453140-AC-9	IMPERIAL TOBACCO FINANCE 2.05% Due 7/20/2018 JJ20		2FE	459,882	459,900	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	2,210,659	2,213,527	08/23/2018
59217G-BF-5	MET LIFE GLOB 2.3% Due 4/10/2019 AO10		1FE	1,161,224	1,161,045	04/10/2019
61166W-AM-3	MONSANTO CO 1.85% Due 11/15/2018 MN15		2FE	996,778	996,650	11/15/2018
63536S-AA-7	NATL CITY BK OF INDIANA 4 1/4% Due 7/1/2018 JD1		1FE	640,000	640,000	07/01/2018
65339K-AR-1	NEXTERA ENERGY CAPITAL 2.3% Due 4/1/2019 AO1		2FE	816,322	817,423	04/01/2019
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	7,007,672	7,000,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	8,200,000	8,200,000	12/01/2037
709599-AL-8	PENSKE TRUCK LEASING/PTL 2 7/8% Due 7/17/2018 JJ17		2FE	3,950,280	3,950,550	07/17/2018
713448-DE-5	PEPSICO INC 1 1/2% Due 2/22/2019 FA22		1FE	2,578,933	2,583,538	02/22/2019
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJO15		1FE	3,402,747	3,400,000	04/15/2019
75625Q-AA-7	RECKITT BENCKISER TSY 2 1/8% Due 9/21/2018 MS21		1FE	2,497,528	2,498,417	09/21/2018
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	1,799,903	1,800,419	07/27/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJO15		2FE	2,175,537	2,175,000	07/15/2019
822582-BM-3	SHELL INTERNATIONAL FIN 1 5/8% Due 11/10/2018 MN10		1FE	2,531,521	2,532,204	11/10/2018
867914-BF-9	SUNTRUST BANKS INC 2.35% Due 11/1/2018 MN1		2FE	2,498,208	2,497,918	11/01/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		2FE	1,556,877	1,558,913	08/15/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				146,709,792	146,735,663	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	657,805	658,019	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				657,805	658,019	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				147,367,596	147,393,682	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				218,938,949	218,966,546	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				26,297,805	26,298,019	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				245,236,753	245,264,564	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	CATHOLIC HEALTH INITIATV CP 2.64% Due 10/1/2018 At Mat			20,862,755	20,844,460	10/01/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,862,755	20,844,460	XXX
000000-00-0	Huntington National Bank Money Market Account			141,570	141,570	
000000-00-0	Key Bank Money Market Account			55,244	55,244	
000000-00-0	BB&T Money Market Account			139,110	139,110	
000000-00-0	Key Bank VMDA			20,050,585	20,050,585	
9099999. Total - Cash (Schedule E Part 1 type)				20,386,509	20,386,509	XXX
	AVERY CP 2.15% Due 7/5/2018 At Mat			21,397,088	21,381,109	07/05/2018
	CHUGACH ELECTRIC ASSN CP 2.17% Due 7/3/2018 At Mat			5,949,740	5,947,848	07/03/2018
	CREDIT AGRICOLE CIB NY CP 1.87% Due 7/2/2018 At Mat			3,999,580	3,999,377	07/02/2018
	DUKE ENERGY CORP CP 2.17% Due 7/2/2018 At Mat			12,997,649	12,997,649	07/02/2018
	Entergy Corp CP 2.55% Due 8/15/2018 At Mat			4,983,597	4,968,479	08/15/2018
	IBM CREDIT LLC CP 2.06% Due 8/28/2018 At Mat			13,321,371	13,318,349	08/28/2018
	INTL PAPER CO CP 2.3% Due 7/10/2018 At Mat			9,095,651	9,088,954	07/10/2018
	KCPLMO CP 2 1/4% Due 7/2/2018 At Mat			11,148,073	11,147,909	07/02/2018
	ONE GAS INC CP 1.95% Due 7/3/2018 At Mat			2,699,890	2,698,976	07/03/2018
	SINOPEC CP 2.09% Due 7/5/2018 At Mat			3,999,323	3,998,374	07/05/2018
	SINOPEC CP 2.09% Due 7/6/2018 At Mat			16,996,617	16,993,091	07/06/2018

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
	SOCIETE GENERALE CP 1.81% Due 7/5/2018 At Mat			11,645,900	11,645,900	07/05/2018
	UDR INC CP 2.35% Due 7/25/2018 At Mat			4,493,413	4,491,188	07/25/2018
	WASTE MANAGEMENT INC CP 2.35% Due 7/23/2018 At Mat			10,298,406	10,279,157	07/23/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			58,908	58,908	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				133,085,207	133,015,268	XXX
9999999 - Totals				419,571,223	419,510,801	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 63,153,093 Book/Adjusted Carrying Value $ 63,045,705
2. Average balance for the year Fair Value $ 445,822,043 Book/Adjusted Carrying Value $ 446,966,298

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(11,036,966)	(6,422,807)	26,529,691	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					190,353	201,694	4,701,979	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					972,046	972,046	972,046	XXX
FIFTH THIRD BANK	CINCINNATI, OH					1,104,435	1,464,227	1,328,963	XXX
HUNTINGTON BANK	COLUMBUS, OH					5,167,299	6,172,541	180,517	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					20,035,744	20,069,930	20,105,829	XXX
PNC BANK	CINCINNATI, OH					(278,045)	(64,858)	(72,474)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			233,283	233,470	4,962	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	16,388,149	22,626,243	53,751,513	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	16,388,149	22,626,243	53,751,513	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	16,388,149	22,626,243	53,751,513	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
	AVERY CP		06/21/2018	2.270	07/05/2018	21,381,109	13,494	0
	BLACK HILLS CORP CP		06/29/2018	2.180	07/02/2018	5,698,964	690	0
	CRH AMERICA FINANCE INC CP		05/21/2018	2.450	08/07/2018	19,893,833	55,806	0
	CRH AMERICA FINANCE INC CP		06/18/2018	2.550	08/29/2018	21,091,880	19,522	0
	CHUGACH ELECTRIC ASSN CP		06/27/2018	2.170	07/03/2018	5,947,848	1,435	0
	CREDIT AGRICOLE CIB NY CP		06/29/2018	1.870	07/02/2018	3,999,377	416	0
	DOVER CORP CP		06/27/2018	2.200	07/05/2018	8,196,991	2,005	0
	DUKE ENERGY CORP CP		06/29/2018	2.170	07/02/2018	15,397,215	1,857	0
	Entergy Corp CP		05/18/2018	2.550	08/15/2018	4,968,479	15,583	0
	HYUNDAI CAPITAL CP		06/18/2018	2.550	09/17/2018	11,723,939	10,866	0
	IBM CREDIT LLC CP		06/27/2018	2.060	08/28/2018	13,318,349	2,294	0
	INTL PAPER CO CP		06/21/2018	2.300	07/10/2018	9,088,954	5,814	0
	JOHNSON CONTROLS INTL CP		06/29/2018	2.200	07/02/2018	6,998,717	856	0
	KCPLMO CP		06/29/2018	2.250	07/02/2018	20,146,222	2,519	0
	KROGER CO CP		06/29/2018	2.150	07/02/2018	8,048,558	962	0
	MDU RESOURCES CP		06/29/2018	2.270	07/02/2018	4,999,054	631	0
	OGE ENERGY CORP CP		06/27/2018	2.220	07/03/2018	8,996,670	2,220	0
	ONE GAS INC CP		06/26/2018	1.950	07/03/2018	2,698,976	731	0
	SINOPEC CP		06/28/2018	2.090	07/05/2018	3,998,374	697	0
	SINOPEC CP		06/29/2018	2.090	07/06/2018	16,993,091	1,974	0
	SU CP		06/18/2018	2.630	09/17/2018	16,886,983	16,145	0
	UDR INC CP		06/25/2018	2.350	07/25/2018	4,491,188	1,763	0
	WECGRP CP		06/28/2018	2.300	07/05/2018	7,996,422	1,533	0
	WASTE MANAGEMENT INC CP		06/22/2018	2.350	07/23/2018	10,279,157	6,051	0
	WISCONSIN PUBLIC SERV CP		06/29/2018	2.150	07/06/2018	7,996,656	956	0
	ASTRAZENECA PLC CP		05/29/2018	2.460	08/27/2018	19,877,000	45,100	0
	BAT INTL FINANCE PLC CP		06/18/2018	2.430	07/16/2018	24,954,438	20,250	0
	SOCIETE GENERALE CP		06/28/2018	1.810	07/05/2018	11,645,900	1,757	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						317,714,344	233,927	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						317,714,344	233,927	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						317,714,344	233,927	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						317,714,344	233,927	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	06/29/2018	0.000	XXX	25,000	0	129
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		06/29/2018	0.000	XXX	26,198,363	0	5,895
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						26,223,363	0	6,024
8899999 - Total Cash Equivalents						343,937,707	233,927	6,024