7 0 4 8 3 2 0 1 9 2 0 1 0 0 1 0 3

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health [X] Fraternal Benefit Societies [ ]

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Edward Joseph Babbitt, VP, Sr Counsel
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	John Henry Bultema III, Sr VP
Karen Ann Chamberlain, Sr VP, Chief Information Officer	Kim Rehling Chiodi, Sr VP	Keith Terrill Clark, MD, VP, Medical Director
Michael Russ DeHart, VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Bryan Chalmer Dunn, Sr VP	Lisa Beth Fangman, Sr VP	Wade Matthew Fugate, VP, Controller
Daniel Wayne Harris, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Christopher Xavier Hill, VP
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Stephen Gale Hussey Jr., Sr VP
Jay Vincent Johnson, VP, Assistant Treasurer	Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr VP
Roger Michael Lanham, Sr VP, Co-Chief Inv Officer	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	Rodrick Landon Snyder #, 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
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 24th day of October, 2019

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	2,827,503,539	0	2,827,503,539	2,937,451,458
2.	Stocks:				
	2.1 Preferred stocks	16,811,710	0	16,811,710	15,844,617
	2.2 Common stocks	4,731,419,636	402,635,448	4,328,784,188	3,894,716,075
3.	Mortgage loans on real estate:				
	3.1 First liens	69,048,815	0	69,048,815	59,146,410
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	23,312,563	0	23,312,563	23,729,456
	4.2 Properties held for the production of income (less $ ..... encumbrances)	2,955,973	0	2,955,973	3,193,033
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ (17,709,086)), cash equivalents ($ 92,049,035) and short-term investments ($ 0)	74,339,949	0	74,339,949	87,912,857
6.	Contract loans (including $ ..... premium notes)	158,979,604	0	158,979,604	161,223,005
7.	Derivatives	3,502,511	0	3,502,511	562
8.	Other invested assets	1,963,934,100	162,071,646	1,801,862,454	1,643,940,099
9.	Receivables for securities	2,802,242	0	2,802,242	1,581,167
10.	Securities lending reinvested collateral assets	25,328,560	0	25,328,560	54,252,910
11.	Aggregate write-ins for invested assets	710,000	0	710,000	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,900,649,202	564,707,094	9,335,942,108	8,882,991,649
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	43,082,298	0	43,082,298	40,334,854
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,448,889	0	2,448,889	2,636,586
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	47,341,436		47,341,436	47,610,695
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	161,077	0	161,077	381,799
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	88,390,699	0	88,390,699	139,106,045
19.	Guaranty funds receivable or on deposit	1,168,433	0	1,168,433	1,168,324
20.	Electronic data processing equipment and software	39,655,348	34,577,707	5,077,641	5,604,585
21.	Furniture and equipment, including health care delivery assets ($ .....)	8,171,884	8,171,884	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	49,920,330	7,435,330	42,485,000	31,061,252
24.	Health care ($ .....) and other amounts receivable	1,928,522	451,794	1,476,728	602,056
25.	Aggregate write-ins for other than invested assets	120,109,902	120,109,902	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,303,028,020	735,453,711	9,567,574,309	9,151,497,845
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,109,069,773	0	1,109,069,773	961,136,183
28.	Total (Lines 26 and 27)	11,412,097,793	735,453,711	10,676,644,082	10,112,634,028
	DETAILS OF WRITE-INS				
1101.	Receivable for collateral on derivatives	710,000		710,000	0
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)	710,000	0	710,000	0
2501.	Trademark License Agreement	99,450,002	99,450,002	0	0
2502.	Prepaid Expense	20,659,900	20,659,900	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	120,109,902	120,109,902	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,706,501,048 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	2,706,501,048	2,701,370,282
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	266,187,964	262,003,800
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	205,842,419	213,579,101
4.	Contract claims:		
	4.1 Life	34,356,463	36,088,680
	4.2 Accident and health	3,278,540	3,774,031
5.	Policyholders' dividends/refunds to members $ 205,000 and coupons $ ..... due and unpaid	205,000	210,000
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	17,940,582	726,772
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	28,666,239	37,258,970
	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 $ 28,233 accident and health premiums	3,719,286	3,511,652
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 445,696 ceded	445,696	442,089
	9.4 Interest Maintenance Reserve	57,612,032	59,047,803
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,303,583 , accident and health $ 101,074 and deposit-type contract funds $	1,404,657	1,968,361
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	180,685,862	192,185,785
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,570)	(24,816)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,634,495	32,229
15.1	Current federal and foreign income taxes, including $ (11,546,699) on realized capital gains (losses)	9,223,786	45,519,682
15.2	Net deferred tax liability		
16.	Unearned investment income	2,569,030	2,569,030
17.	Amounts withheld or retained by reporting entity as agent or trustee	704,085	763,071
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	352,369	2,520,274
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	252,799,122	231,392,644
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	324,389,149	272,019,694
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,238,071	0
	24.09 Payable for securities	2,196,148	2,860,678
	24.10 Payable for securities lending	82,090,342	108,841,047
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	30,432,426	35,780,810
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,217,464,241	4,214,441,669
27.	From Separate Accounts Statement	1,109,069,773	961,136,183
28.	Total liabilities (Lines 26 and 27)	5,326,534,014	5,175,577,852
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	497,475,880	
33.	Gross paid in and contributed surplus	372,102,515	372,102,515
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	4,478,031,673	4,562,453,661
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	5,347,610,068	4,934,556,176
38.	Totals of Lines 29, 30 and 37	5,350,110,068	4,937,056,176
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,676,644,082	10,112,634,028
	DETAILS OF WRITE-INS		
2501.	Pension Liability	26,673,748	30,892,852
2502.	Uncashed drafts and checks pending escheatment to a state	3,688,728	4,818,008
2503.	Interest on contract and policy funds	69,950	69,950
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)	30,432,426	35,780,810
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	169,487,641	173,501,234	237,053,859
2.	Considerations for supplementary contracts with life contingencies	8,853		0
3.	Net investment income	252,261,810	333,599,176	466,221,404
4.	Amortization of Interest Maintenance Reserve (IMR)	4,458,028	4,032,439	5,727,946
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded		0	981,498
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	1,588,950	65,120	(694,427,492)
9.	Totals (Lines 1 to 8.3)	427,805,282	511,197,969	15,557,215
10.	Death benefits	105,008,807	109,476,195	145,841,919
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,214,123	3,191,113	5,046,551
12.	Annuity benefits	37,389,444	66,756,094	79,244,895
13.	Disability benefits and benefits under accident and health contracts	11,709,024	13,201,551	18,297,594
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	39,497,429	51,538,213	64,672,727
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	4,418,163	4,037,752	5,416,878
18.	Payments on supplementary contracts with life contingencies	266,267	300,221	393,276
19.	Increase in aggregate reserves for life and accident and health contracts	9,400,416	11,215,126	22,712,476
20.	Totals (Lines 10 to 19)	211,903,673	259,716,265	341,626,316
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,170,156	15,414,659	20,400,488
22.	Commissions and expense allowances on reinsurance assumed	0	878,394	878,394
23.	General insurance expenses and fraternal expenses	104,260,491	89,517,897	117,746,827
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,834,519	11,110,682	16,394,416
25.	Increase in loading on deferred and uncollected premiums	(205,633)	(616,498)	(1,938,541)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(37,295,700)	(36,742,382)	(49,514,156)
27.	Aggregate write-ins for deductions	36,090,418	(17,018,551)	(732,079,817)
28.	Totals (Lines 20 to 27)	343,757,924	322,260,466	(286,486,073)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	84,047,358	188,937,503	302,043,288
30.	Dividends to policyholders and refunds to members	41,641,019	39,561,185	52,120,527
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	42,406,339	149,376,318	249,922,761
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,205,994	22,137,111	39,878,740
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	39,200,345	127,239,207	210,044,021
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,230,254) (excluding taxes of $ 803,385 transferred to the IMR)	(2,947,811)	51,100,105	205,079,502
35.	Net income (Line 33 plus Line 34)	36,252,534	178,339,312	415,123,523
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,937,056,176	5,099,339,253	5,099,339,253
37.	Net income (Line 35)	36,252,534	178,339,312	415,123,523
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 24,356,425	182,181,213	30,147,622	(266,671,912)
39.	Change in net unrealized foreign exchange capital gain (loss)			(1,770,065)
40.	Change in net deferred income tax	(129,231,303)	12,049,077	165,517,728
41.	Change in nonadmitted assets	129,438,834	(19,901,189)	(651,085,835)
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			(692,245)
44.	Change in asset valuation reserve	(52,369,455)	7,648,811	101,848,438
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	497,475,880		
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in		1,500,000	1,500,000
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	260,000,000
	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	(260,000,000)		
53.	Aggregate write-ins for gains and losses in surplus	9,306,189	10,821,700	(186,052,709)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	413,053,892	220,605,333	(162,283,077)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	5,350,110,068	5,319,944,586	4,937,056,176
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	1,588,950	65,120	151,564
08.302.	Termination of reinsurance agreement - Integrity			(694,579,056)
08.303.				
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)	1,588,950	65,120	(694,427,492)
2701.	Benefits for employees and agents not included elsewhere	35,419,277	23,462,896	3,931,580
2702.	Securities lending interest expense	756,896	2,732,980	3,134,279
2703.	Reserve adjustment on reinsurance assumed - Lafayette	(85,485)	(69,171)	(92,544)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(270)	(43,145,256)	(739,053,132)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	36,090,418	(17,018,551)	(732,079,817)
5301.	Change in unrecognized pension liability, net of tax	12,406,596	13,648,335	7,173,234
5302.	Change in unrecognized other post retirement employee benefits liability, net of tax	(3,100,407)	(2,826,635)	1,358,819
5303.	Change in unrecognized SERP liability, net of tax			3,415,238
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	(198,000,000)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	9,306,189	10,821,700	(186,052,709)

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	170,366,717	174,473,775	239,540,954
2.	Net investment income	190,684,762	296,919,224	412,553,041
3.	Miscellaneous income	88,950	65,120	1,033,062
4.	Total (Lines 1 to 3)	361,140,429	471,458,119	653,127,057
5.	Benefit and loss related payments	204,592,122	251,124,349	334,477,352
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(37,309,946)	(36,752,381)	(49,504,339)
7.	Commissions, expenses paid and aggregate write-ins for deductions	134,033,860	92,915,980	89,719,449
8.	Dividends paid to policyholders	33,024,940	32,649,581	52,582,441
9.	Federal and foreign income taxes paid (recovered) net of $ 11,623,475 tax on capital gains (losses)	38,885,270	5,227,797	32,434,233
10.	Total (Lines 5 through 9)	373,226,246	345,165,326	459,709,136
11.	Net cash from operations (Line 4 minus Line 10)	(12,085,817)	126,292,793	193,417,921
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	300,681,922	693,967,954	2,285,223,767
	12.2 Stocks	367,091,149	552,020,740	1,152,288,571
	12.3 Mortgage loans	890,441	11,022,684	11,322,815
	12.4 Real estate	1,400,000	0	0
	12.5 Other invested assets	221,458,461	246,547,243	337,965,588
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	19,721	52,772	89,703
	12.7 Miscellaneous proceeds	28,924,350	8,704,653	8,356,567
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	920,466,044	1,512,316,046	3,795,247,011
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	187,928,134	866,518,451	1,660,007,591
	13.2 Stocks	604,992,571	563,470,878	2,047,721,074
	13.3 Mortgage loans	10,792,845	0	21,240,000
	13.4 Real estate	826,090	563,092	678,343
	13.5 Other invested assets	284,506,419	188,709,896	265,137,622
	13.6 Miscellaneous applications	6,097,554	54,304,508	15,608,455
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,095,143,613	1,673,566,825	4,010,393,085
14.	Net increase (or decrease) in contract loans and premium notes	(2,243,401)	(3,081,575)	(3,483,086)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(172,434,168)	(158,169,204)	(211,662,989)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	497,475,880	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	1,500,000	261,500,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,736,682)	(8,090,022)	(11,019,939)
	16.5 Dividends to stockholders	260,000,000	0	0
	16.6 Other cash provided (applied)	(58,792,121)	(126,358,448)	(375,271,907)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	170,947,077	(132,948,470)	(124,791,846)
	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)	(13,572,908)	(164,824,881)	(143,036,914)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	87,912,857	230,949,770	230,949,770
	19.2 End of period (Line 18 plus Line 19.1)	74,339,949	66,124,889	87,912,857

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

20.0001. Contribution to Integrity Life Insurance Company in the form of Common Stock.			(245,700,366)

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	65,652	76,387	10,112,530
2.	Ordinary life insurance	152,440,554	156,085,581	203,548,498
3.	Ordinary individual annuities	13,260	14,175	16,995
4.	Credit life (group and individual)			0
5.	Group life insurance	2,083,888	1,548,978	2,077,893
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	18,834,217	19,282,298	25,540,988
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	173,437,571	177,007,419	241,296,904
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	173,437,571	177,007,419	241,296,904
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	173,437,571	177,007,419	241,296,904
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	36,252,534	415,123,523
(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	36,252,534	415,123,523
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	5,350,110,068	4,937,056,176
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	5,350,110,068	4,937,056,176

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost. .

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 2019.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the nine month period ended September 30, 2019, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2019:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 359,173
2. 12 Months or Longer 167,060

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

1. Less than 12 Months 29,309,856
2. 12 Months or Longer 25,149,474

(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 $81.9 million and $55.1 million in the general and separate accounts, respectively.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	3,502,511	—	3,502,511

* 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	(4,238,071)	—	(4,238,071)

* 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.

The Company entered into put and call options in the first quarter to hedge the market value risk in the broad equity market. Hedging this risk reduces the economic sensitivity to price declines when equity markets decline.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company paid a $100.0 million capital contribution to its subsidiary, Gerber Life Insurance Company, in February 2019. The contribution was in the form of $99.8 million in bonds and $0.2 million in cash.

The Company issued a short-term loan to its parent, Western & Southern Financial Group, Inc. (WSFG), as of January 23, 2019, for $260.0 million. This note had a maturity date of March 24, 2019, and bore interest at a rate of 2.68%, compounding monthly. The principal of the loan was forgiven by the Company as of March 7, 2019, and was accounted for as an ordinary dividend from the Company to WSFG. The accrued interest of $0.8 million was paid by WSFG to the Company on March 7, 2019.

11. Debt. No Change.

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(4) Components of net periodic benefit cost						
a. Service cost	17,991,560	22,511,389	231,031	403,522	—	—
b. Interest cost	28,859,183	34,021,690	4,532,961	5,418,766	—	—
c. Expected return on plan assets	(51,069,848)	(72,592,057)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	19,173,052	27,655,491	(2,880,917)	(2,138,119)	—	—
f. Prior service cost or credit	(3,468,500)	(4,620,327)	(1,043,648)	(2,632,572)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	11,485,447	6,976,186	839,427	1,051,597	—	—

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations.

(4) As described in note 10, on March 7 , 2019, the Company forgave a $260.0 million short-term note that had been extended to WSFG. The debt forgiveness was accounted for as an ordinary dividend from the Company to WSFG.

(11) The Company issued the following surplus debentures or similar obligations:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest And/Or Principal Paid Current Year	Total Interest And/Or Principal Paid	Unapproved Interest And/ Or Principal**	Date of Maturity
1/23/2019	5.15%	$ 500,000,000	$ 497,475,880	$ 12,302,778	$ 12,302,778	$ 5,364,583	1/15/2049
1311999 Total		$ 500,000,000	$ 497,475,880	$ 12,302,778	$ 12,302,778	$ 5,364,583	XXX

* Total should agree with Page 3, Line, 32
** Pro-rata amount of interest due to be paid at next semi-annual payment date (pending approval) calculated as of the balance sheet date

The Company issued surplus notes ("the Notes"), on January 23, 2019 with an aggregate principal amount of $500.0 million, an annual interest rate of 5.15%, and a maturity date of January 15, 2049 in exchange for $497.4 million in cash. Interest on the Notes is paid semi-annually on January 15 and July 15 of each year. The Notes were issued pursuant to Rule 144A as defined by the Securities Act of 1933 and is administered by the Bank of New York Mellon.

The Notes are unsecured and subordinated to all present and future indebtedness, policy claims and "prior claims" (those claims referred to in classes 1 through 7 of Section 3903.42 of the Ohio Revised Code) against the Company. Under Ohio insurance laws, the Notes are not part of the legal liabilities of the Company. Each payment of principal of, interest on or redemption price with respect to the Notes, may be made only with the prior approval of the Ohio Director of Insurance (the "Director"), and only out of surplus earnings.

Subject to the approval of the Director, the Company has the option to redeem the Notes (i) in whole within 90 days after the occurrence of a "Tax Event" where the Company receives an opinion of tax counsel that there is a more than insubstantial risk that interest payable on the Notes is not deductible by the Company, at a redemption price equal to the principal amount of the Notes to be redeemed (the "Par Value Redemption Price"), (ii) in whole or in part, on or after January 23, 2024 but prior to July 15, 2048, at a redemption price equal to the greater of (a) the Par Value Redemption Price or (b) the sum of the present value of the remaining scheduled principal and interest payments on the Notes from the redemption date to July 15, 2048, discounted to the redemption date on a semi-annual basis at an adjusted treasury rate plus 35 basis points or (iii) in whole or in part, on or after July 15, 2048, at the Par Value Redemption Price, plus, in each case of (i), (ii) and (iii), accrued and unpaid interest payments on the Notes to be redeemed to the redemption date.

In the event the Company was subject to a liquidation event, the Notes would have preference over the common shareholders. No affiliates of the Company hold any of the Notes. As of the closing, Guggenheim Partners was the only holder of more than 10% of the outstanding Notes on record at the Depository Trust Company.

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2019

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Exchange traded funds	5,863,376	—	—	—	5,863,376
Common stock: Unaffiliated	757,536,242	—	—	5,100,000	762,636,242
Common stock: Mutual funds	184,196,566	—	—	—	184,196,566
Preferred stock	—	—	292,507	—	292,507
Derivative assets: Options, purchased	—	3,499,833	—	—	3,499,833
Derivative assets: Stock warrants	—	2,677	—	—	2,677
Separate account assets	676,041,492	140,586,520	19,376,298	273,065,462	1,109,069,772
Total assets at fair value	1,623,637,676	144,089,030	19,668,805	278,165,462	2,065,560,973

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(4,238,071)	—	—	(4,238,071)
Total liabilities at fair value	—	(4,238,071)	—	—	(4,238,071)

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

Quarter Ended at 09/30/2019

Description	Beginning Balance at 07/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2019
a. Assets										
Preferred stock	292,507	—	—	—	—	—	—	—	—	292,507
Separate account assets*	19,062,224	—	—	451,566	—	—	—	—	(137,492)	19,376,298
Total Assets	19,354,731	—	—	451,566	—	—	—	—	(137,492)	19,668,805

Quarter Ended at 06/30/2019

Description	Beginning Balance at 04/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2019
a. Assets										
Preferred stock	292,507	—	—	—	—	—	—	—	—	292,507
Separate account assets*	18,874,028	—	—	435,984	—	—	—	—	(247,788)	19,062,224
Total Assets	19,166,535	—	—	435,984	—	—	—	—	(247,788)	19,354,731

Quarter Ended at 03/31/2019

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2019
a. Assets										
Preferred stock	292,507	—	—	—	—	—	—	—	—	292,507
Separate account assets*	18,656,793	—	—	436,368	—	—	—	—	(219,133)	18,874,028
Total Assets	18,949,300	—	—	436,368	—	—	—	—	(219,133)	19,166,535

*Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.

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

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

Derivative instruments included in Level 2 consist of options and stock warrants. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Assets held in Level 2 and Level 3 of the separate account include debt securities and preferred stock. The fair values of these investments have been determined 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)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,343,099,258	2,827,503,541	23,716,199	3,318,382,622	1,000,437	—	—
Common stock: Unaffiliated	762,636,242	762,636,242	757,536,242	—	—	5,100,000	—
Common stock: Mutual funds	184,196,566	184,196,566	184,196,566	—	—	—	—
Preferred stock	18,560,606	16,811,710	—	17,049,667	1,510,939	—	—
Mortgage loans	71,392,597	69,048,815	—	—	71,392,597	—	—
Cash, cash equivalents, & short-term investments	74,404,243	74,339,949	74,404,243	—	—	—	—
Other invested assets: Surplus notes	44,376,800	33,952,420	—	44,376,800	—	—	—
Securities lending reinvested collateral assets	25,328,560	25,328,560	25,328,560	—	—	—	—
Derivative assets	3,502,510	3,502,510	—	3,502,510	—	—	—
Cash collateral receivable	710,000	710,000	—	710,000	—	—	—
Separate account assets	1,109,069,772	1,109,069,772	676,041,492	140,586,520	19,376,298	273,065,462	—
Derivative liabilities	(4,238,071)	(4,238,071)	—	(4,238,071)	—	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(4,427,253)	(4,477,368)	—	—	(4,427,253)	—	—
Securities lending liability	(82,090,342)	(82,090,342)	—	(82,090,342)	—	—	—

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 values of preferred stock included in Level 2 have been determined by utilizing recent financing for similar securities. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

The fair value of the options and stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Cash Collateral Receivable

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, private equity, and private debt fund investments. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account. For investments utilizing NAV, see Note 20A(1) for a description.

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

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

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

Securities Lending Liability

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

D. Not applicable.

E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these partnerships are restricted and cannot be sold without consent from the general partner. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The average remaining life of the investments is 21.6 years. The Company's unfunded commitment for these investments is $22.7 million.

A collective trust in the separate account utilizing NAV is primarily investing in domestic fixed income securities. Shares in the trust can be redeemed at their net asset value. The NAV for this investment is $10.86.

Common stock utilizing NAV as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation. The NAV for this investment is $15.00.

The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

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

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

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

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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. 12/31/2017

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). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 39,668

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: $ 979,156,559

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	$ 3,618,855,491	$ 3,784,586,828
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 1,415,540,319	$ 1,576,056,565
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,034,395,810	$ 5,360,643,393
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.

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. $ 81,891,099

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 81,848,757

16.3 Total payable for securities lending reported on the liability page. $ 82,090,342

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET NY NY 10286
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231
PERSHING ADVISOR SOLUTIONS	1 Pershing Plaza, 4th Floor Jersey City NJ 07399

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	68,923,244
1.14 Total Mortgages in Good Standing	$	68,923,244
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	125,571
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)	$	69,048,815
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	92.600 %
2.2 A&H cost containment percent	2.200 %
2.3 A&H expense percent excluding cost containment expenses	65.900 %

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 [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

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

		1	Direct Business Only					
			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	163,083	0	24,309		187,392	
2. Alaska	AK	N	69,449	0	2,803		72,252	
3. Arizona	AZ	L	715,797	0	46,887		762,684	
4. Arkansas	AR	L	94,216	0	7,734		101,951	
5. California	CA	L	7,888,509	0	539,247		8,427,756	
6. Colorado	CO	L	165,980	0	10,036		176,016	
7. Connecticut	CT	L	33,185	0	2,347		35,533	
8. Delaware	DE	L	38,176	0	2,877		41,053	
9. District of Columbia	DC	L	168,822	0	9,952		178,774	
10. Florida	FL	L	5,657,270	0	1,117,976		6,775,246	
11. Georgia	GA	L	976,087	0	90,298		1,066,385	
12. Hawaii	HI	L	19,778	0	2,389		22,167	
13. Idaho	ID	L	53,152	0	974		54,126	
14. Illinois	IL	L	16,755,649	250	1,053,707		17,809,606	
15. Indiana	IN	L	10,034,074	0	2,014,869		12,048,944	
16. Iowa	IA	L	138,777	0	8,073		146,850	
17. Kansas	KS	L	519,504	0	138,456		657,960	
18. Kentucky	KY	L	3,845,165	0	1,045,970		4,891,134	
19. Louisiana	LA	L	4,886,002	0	196,546		5,082,548	
20. Maine	ME	N	6,404	0	1,863		8,267	
21. Maryland	MD	L	1,888,097	0	75,554		1,963,651	
22. Massachusetts	MA	N	28,610	0	5,722		34,331	
23. Michigan	MI	L	4,383,498	4,328	558,698		4,946,523	
24. Minnesota	MN	L	1,181,496	0	36,245		1,217,741	
25. Mississippi	MS	L	105,072	0	10,449		115,521	
26. Missouri	MO	L	2,960,888	180	397,003		3,358,071	
27. Montana	MT	L	8,628	0	862		9,489	
28. Nebraska	NE	L	15,537	0	632		16,169	
29. Nevada	NV	L	311,432	0	36,860		348,292	
30. New Hampshire	NH	L	7,874	0	403		8,277	
31. New Jersey	NJ	L	145,756	0	8,060		153,816	
32. New Mexico	NM	L	22,550	0	2,407		24,957	
33. New York	NY	N	124,664	0	21,717		146,381	
34. North Carolina	NC	L	11,794,618	0	2,946,046		14,740,664	
35. North Dakota	ND	L	4,028	0	0		4,028	
36. Ohio	OH	L	34,411,693	5,481	5,469,416		39,886,589	
37. Oklahoma	OK	L	114,745	0	16,018		130,764	
38. Oregon	OR	L	104,835	0	4,427		109,262	
39. Pennsylvania	PA	L	6,945,737	2,000	823,268		7,771,005	
40. Rhode Island	RI	L	3,804	0	1,301		5,105	
41. South Carolina	SC	L	1,312,122	0	210,396		1,522,518	
42. South Dakota	SD	L	11,158	0	1,819		12,976	
43. Tennessee	TN	L	1,092,807	0	402,003		1,494,810	
44. Texas	TX	L	4,257,380	0	557,928		4,815,308	
45. Utah	UT	L	28,584	0	810		29,394	
46. Vermont	VT	L	2,381	0	511		2,892	
47. Virginia	VA	L	524,325	0	85,820		610,144	
48. Washington	WA	L	132,127	0	9,606		141,733	
49. West Virginia	WV	L	2,659,709	0	797,484		3,457,193	
50. Wisconsin	WI	L	1,222,416	0	33,828		1,256,244	
51. Wyoming	WY	L	5,800	0	176		5,976	
52. American Samoa	AS	N	0	0	0		0	
53. Guam	GU	N	1,346	0	0		1,346	
54. Puerto Rico	PR	N	8,529	0	0		8,529	
55. U.S. Virgin Islands	VI	N	952	0	0		952	
56. Northern Mariana Islands	MP	N	0	0	0		0	
57. Canada	CAN	N	14	0	0		14	
58. Aggregate Other Aliens	OT	XXX	45,764	0	929	0	46,693	0
59. Subtotal		XXX	128,098,054	12,238	18,833,709	0	146,944,002	0
90. Reporting entity contributions for employee benefits plans		XXX	2,083,887	0	0		2,083,887	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	22,556,207	1,021	0		22,557,228	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0		0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,851,946	0	508		1,852,454	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	154,590,095	13,260	18,834,217	0	173,437,571	0
96. Plus Reinsurance Assumed		XXX	688,031	0	0		688,031	
97 Totals (All Business)		XXX	155,278,126	13,260	18,834,217	0	174,125,603	0
98. Less Reinsurance Ceded		XXX	1,024,542	0	2,501,214		3,525,756	
99. Totals (All Business) less Reinsurance Ceded		XXX	154,253,584	13,260	16,333,003	0	170,599,847	0
DETAILS OF WRITE-INS								
58001. MX Mexico		XXX	7,060	0	0		7,060	
58002. ZZZ Other Alien		XXX	38,704	0	929		39,633	
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	45,764	0	929	0	46,693	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 47
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 10

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	DS	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	DS	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.210	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	47.680	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.580	Western & Southern 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	42.420	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	33.020	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	6.270	Western & Southern 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	6.270	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	27.560	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	DS	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytle Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4582162				Manchester Semmes Oz Fund, LLC	VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431				Midtown Park Inv. holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern 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	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	DS	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	DS	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	67.730	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	DS	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

7 0 4 8 3 2 0 1 9 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365]

7 0 4 8 3 2 0 1 9 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

7 0 4 8 3 2 0 1 9 4 4 5 0 0 0 0 3

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

7 0 4 8 3 2 0 1 9 4 4 6 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

7 0 4 8 3 2 0 1 9 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

7 0 4 8 3 2 0 1 9 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

7 0 4 8 3 2 0 1 9 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	(270)	174,269	(1,154,551)
2705. Reserve adjustment on reinsurance assumed - Integrity		(43,319,525)	(43,319,525)
2706. Termination of reinsurance agreement - Integrity			(694,579,056)
2797. Summary of remaining write-ins for Line 27 from overflow page	(270)	(43,145,256)	(739,053,132)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Trademark License Agreement Adjustment			(198,000,000)
5397. Summary of remaining write-ins for Line 53 from overflow page	0	0	(198,000,000)

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	26,922,488	27,805,701
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	826,090	678,343
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	1,133,269	
5.	Deduct amounts received on disposals	1,400,000	
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	1,213,312	1,561,556
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	26,268,535	26,922,488
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	26,268,535	26,922,488

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	59,146,407	49,229,222
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,750,000	21,240,000
	2.2 Additional investment made after acquisition	42,845	0
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	890,441	11,322,815
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	69,048,811	59,146,407
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	69,048,811	59,146,407
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	69,048,811	59,146,407

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,814,226,952	1,788,822,737
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	103,193,460	10,665,317
	2.2 Additional investment made after acquisition	181,312,959	254,472,305
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	305	179
5.	Unrealized valuation increase (decrease)	98,324,001	114,569,438
6.	Total gain (loss) on disposals		585,207
7.	Deduct amounts received on disposals	221,458,461	337,965,588
8.	Deduct amortization of premium and depreciation	22,120	28,709
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized	11,643,004	16,893,934
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,963,934,092	1,814,226,952
12.	Deduct total nonadmitted amounts	162,071,646	170,286,853
13.	Statement value at end of current period (Line 11 minus Line 12)	1,801,862,446	1,643,940,099

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,273,729,940	7,167,051,397
2.	Cost of bonds and stocks acquired	892,740,915	3,953,429,031
3.	Accrual of discount	1,917,774	3,216,781
4.	Unrealized valuation increase (decrease)	165,165,520	(377,491,902)
5.	Total gain (loss) on disposals	14,305,492	236,800,734
6.	Deduct consideration for bonds and stocks disposed of	767,775,731	3,683,334,514
7.	Deduct amortization of premium	3,957,996	5,199,821
8.	Total foreign exchange change in book/adjusted carrying value	(573,468)	(1,770,065)
9.	Deduct current year's other than temporary impairment recognized	0	19,093,511
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	182,450	121,810
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,575,734,896	7,273,729,940
12.	Deduct total nonadmitted amounts	402,635,448	425,717,752
13.	Statement value at end of current period (Line 11 minus Line 12)	7,173,099,448	6,848,012,188

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)	1,712,916,390	169,921,928	180,727,088	45,803,216	1,704,441,518	1,712,916,390	1,747,914,446	1,744,903,865
2. NAIC 2 (a)	1,119,558,374	711,306,237	686,180,257	(42,475,848)	1,100,459,815	1,119,558,374	1,102,208,506	1,159,514,993
3. NAIC 3 (a)	52,921,751	0	1,045,703	(3,546,586)	60,528,883	52,921,751	48,329,462	59,184,027
4. NAIC 4 (a)	5,349,339	764,438	1,505,270	(435,381)	5,733,110	5,349,339	4,173,126	6,768,933
5. NAIC 5 (a)	2,500,000	0	1,500,000	433,741	1,773,721	2,500,000	1,433,741	2,077,121
6. NAIC 6 (a)	5,114,065	0	0	(1,117)	4,974,994	5,114,065	5,112,948	3,990,233
7. Total Bonds	2,898,359,919	881,992,603	870,958,318	(221,975)	2,877,912,041	2,898,359,919	2,909,172,229	2,976,439,172
PREFERRED STOCK								
8. NAIC 1	3,572,800	0	0	535,000	3,937,800	3,572,800	4,107,800	3,572,800
9. NAIC 2	6,539,979	547,789	510,365	(535,000)	6,199,528	6,539,979	6,042,403	6,450,500
10. NAIC 3	3,440,505	247,742	98,599	0	3,113,083	3,440,505	3,589,648	3,203,217
11. NAIC 4	1,180,231	387,500	0	11,624	1,217,657	1,180,231	1,579,355	1,125,595
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	1,492,505	1,500,000	1,500,000	0	1,492,505	1,492,505	1,492,505	1,492,505
14. Total Preferred Stock	16,226,020	2,683,031	2,108,964	11,624	15,960,573	16,226,020	16,811,711	15,844,617
15. Total Bonds and Preferred Stock	2,914,585,939	884,675,634	873,067,282	(210,351)	2,893,872,614	2,914,585,939	2,925,983,940	2,992,283,789

(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 $ 53,125,048 ; NAIC 2 $ 28,543,641 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired	12,991,464	1,410,500,997
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	77,023
6.	Deduct consideration received on disposals	12,991,464	1,410,578,020
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)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	562
2.	Cost Paid/(Consideration Received) on additions	4,636,563
3.	Unrealized Valuation increase/(decrease)	(5,345,941)
4.	Total gain (loss) on termination recognized	(22,645)
5.	Considerations received/(paid) on terminations	0
6.	Amortization	(566)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,533)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(735,560)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(735,560)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(735,561)	
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)		(735,561)
4.	Part D, Section 1, Column 5	3,502,510	
5.	Part D, Section 1, Column 6	(4,238,071)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	(735,561)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(735,561)
10.	Part D, Section 1, Column 8	3,502,510	
11.	Part D, Section 1, Column 9	(4,238,071)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	90,997,733	226,092,704
2.	Cost of cash equivalents acquired	3,891,935,838	9,929,750,332
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	86,362	38,487
6.	Deduct consideration received on disposals	3,890,970,898	10,064,883,790
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)	92,049,035	90,997,733
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	92,049,035	90,997,733

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			13,815,775	227,020
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,449,432	117,500
0199999. Acquired by Purchase					0	0	15,265,207	344,520
0399999 - Totals					0	0	15,265,207	344,520

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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
0044700	Cincinnati	OH		07/01/2019	4.770	10,750,000	0	14,850,000
0599999. Mortgages in good standing - Commercial mortgages-all other						10,750,000	0	14,850,000
0899999. Total Mortgages in good standing						10,750,000	0	14,850,000
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						10,750,000	0	14,850,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044666	Miami	FL		07/30/1999	08/08/2019	424,030	0	0	0	0	0	0	54,135	54,135	0	0	0
0199999. Mortgages closed by repayment						424,030	0	0	0	0	0	0	54,135	54,135	0	0	0
0044666	Miami	FL		07/30/1999		424,030	0	0	0	0	0	0	0	53,808	0	0	0
0044682	Cincinnati	OH		12/01/2011		24,645	0	0	0	0	0	0	0	276	0	0	0
0044690	Covington	KY		12/01/2011		50,796	0	0	0	0	0	0	0	663	0	0	0
0044692	Cincinnati	OH		12/01/2011		35,331	0	0	0	0	0	0	0	267	0	0	0
0044696	North Charleston	SC		10/28/2016		12,333,028	0	0	0	0	0	0	0	85,380	0	0	0
0044697	North Charleston	SC		11/01/2016		1,707,650	0	0	0	0	0	0	0	11,822	0	0	0
0044698	San Jose	CA		12/01/2017		5,807,494	0	0	0	0	0	0	0	50,532	0	0	0
0299999. Mortgages with partial repayments						20,382,974	0	0	0	0	0	0	0	202,748	0	0	0
0599999 - Totals						20,807,004	0	0	0	0	0	0	54,135	256,883	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1FE	11/18/2016			316,847		727,857	1.060
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	316,847	0	727,857	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013			408,103		1,700,673	6.640
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1		1,533,493		15,194,427	2.660
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1		710,626			
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014			39,265		735,035	2.440
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3		2,566		7,422	0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2		11,210		56,861	0.740
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1		178,624		745,512	8.780
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017			39,265		4,270,807	15.500
	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		241,017			6,838,291	0.000
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007			6,767		549,821	0.960
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012			80,967		172,603	7.350
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV		12/27/2013	3		280,000			1.400
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3		443,450		1,710,449	2.330
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017	3		452,500		2,579,250	2.130
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI		12/16/2011			376,673		1,809,860	0.550
	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.		09/23/2019		2,557,205				0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1		246,024		1,673,458	0.570
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F		06/28/2017			393,676		257,132	
	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3		364			0.000
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010			26,280		263,106	0.590
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017			51,258		2,047,663	0.560
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018			111,092		17,271,447	
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019			4,825		4,825	
	Vestigo Ventures LP	BOSTON	MA	Vestigo Ventures LP		01/18/2018			758,473		1,741,527	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								2,798,222	6,155,501	0	59,630,168	XXX
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016	3		4,585,436		51,586,147	99.500
	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018			5,000,000			99.500
	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		09/27/2019		25,000,000				0.000
1699999. Joint Venture Interests - Common Stock - Affiliated								25,000,000	9,585,436	0	51,586,147	XXX
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP	BOSTON	MA	CABOT PROPERTIES		08/22/2017			3,225,500		7,258,000	3.230
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,225,500	0	7,258,000	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC		12/01/2006			57,953,985		117,695,040	100.000
000000-00-0	CHESTNUT HEALTHCARE PARTNERS LP	CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP LLC		12/14/2018			499,733		3,784,275	21.350
1899999. Joint Venture Interests - Real Estate - Affiliated								0	58,453,718	0	121,479,315	XXX
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2		11,917		5,288,539	0.950
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2		90,209		9,204,881	1.080
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2		618,374		22,357,632	0.000
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3		595		368,505	0.660
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012			8,457		420,534	0.460
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017			310,704			11.100
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014			1,349,547		2,910,080	3.270
2199999. Joint Venture Interests - Other - Unaffiliated								0	2,389,803	0	40,550,171	XXX
4499999. Total - Unaffiliated								2,798,222	12,087,651	0	108,166,196	XXX
4599999. Total - Affiliated								25,000,000	68,039,154	0	173,065,462	XXX
4699999 - Totals								27,798,222	80,126,805	0	281,231,658	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016	07/16/2019	774,623					0		774,623	774,623			0	229,085
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							774,623	0	0	0	0	0	0	774,623	774,623	0	0	0	229,085
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	09/03/2019	354,871					0		354,871	354,871			0	337,390
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	09/24/2019	10,871					0		10,871	10,871			0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/10/2019	2,029,724					0		2,029,724	2,029,724			0	365,523
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	09/13/2019	31,824					0		31,824	31,824			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/01/2019	71,392					0		71,392	71,392			0	158,636
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	08/30/2019	93					0		93	93			0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	07/15/2019	82,681					0		82,681	82,681			0	
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	07/26/2019	110,102					0		110,102	110,102			0	32,281
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	07/01/2019	1,138,900					0		1,138,900	1,138,900			0	502,827
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	08/07/2019	288,006					0		288,006	288,006			0	348,918
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	07/17/2019	105,322					0		105,322	105,322			0	
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	08/12/2019	29,349					0		29,349	29,349			0	
	ExWorks Capital Fund Fund II	CHICAGO	IL	ExWorks Capital Fund Fund II	07/13/2018	08/19/2019	52,356					0		52,356	52,356			0	78,583
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	08/28/2019	95,025					0		95,025	95,025			0	405,955
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	07/12/2019	129,282					0		129,282	129,282			0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	08/14/2019	264,245					0		264,245	264,245			0	123,578
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	09/06/2019	186,029					0		186,029	186,029			0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	07/16/2019	833,745					0		833,745	833,745			0	704,869
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	07/29/2019	419,118					0		419,118	419,118			0	2,029,733
1599999. Joint Venture Interests - Common Stock - Unaffiliated							6,232,934	0	0	0	0	0	0	6,232,934	6,232,934	0	0	0	5,088,293
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	09/30/2019	480,000					0		480,000	480,000			0	
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	09/30/2019	1,350,000					0		1,350,000	1,350,000			0	742,270
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	07/30/2019	675,000					0		675,000	675,000			0	1,937,035
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	09/24/2019	1,519,170					0		1,519,170	1,519,170			0	7,007,033
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	08/30/2019	427,500					0		427,500	427,500			0	1,710,000
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	07/30/2019	100,000					0		100,000	100,000			0	
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	08/23/2019	227,498					0		227,498	227,498			0	
1699999. Joint Venture Interests - Common Stock - Affiliated							4,779,168	0	0	0	0	0	0	4,779,168	4,779,168	0	0	0	11,396,338
000000-00-0	PRETIUM SFR FUND II LP	NEW YORK	NY	Cash Return Dist.	06/30/2017	07/01/2019	22,248,345					0		292,195	292,195			0	179,277
1799999. Joint Venture Interests - Real Estate - Unaffiliated							22,248,345	0	0	0	0	0	0	292,195	292,195	0	0	0	179,277
000000-00-0	Queen City Square, LLC	Cincinnati	OH	Cash Return Dist.	06/08/2004	07/01/2019	(12,810,334)					0		2,596,226	2,596,226			0	0
000000-00-0	W&S REAL ESTATE HOLDINGS LLC	Cincinnati	OH	Cash Return Dist.	12/01/2006	07/01/2019	807,790,153					0		31,632,407	31,632,407			0	63,506,053
000000-00-0	WS LOOKOUT JV, LLC	FT WRIGHT	KY	Sale Distribution	12/17/1981	08/23/2019	1,120,074					0		1,239,912	1,239,912			0	1,020,734
1899999. Joint Venture Interests - Real Estate - Affiliated							796,099,893	0	0	0	0	0	0	35,468,545	35,468,545	0	0	0	64,526,787
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	08/07/2019	57,416					0		57,416	57,416			0	
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	08/07/2019	1,080,484					0		1,080,484	1,080,484			0	728,047
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	08/07/2019	8,787					0		8,787	8,787			0	135,097
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	07/17/2019	181,952					0		181,952	181,952			0	648,296
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	09/23/2019	113,605					0		113,605	113,605			0	452,669
	CEVIAN CAPITAL II LP	CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP	07/01/2013	07/01/2019	14,605,203					0		14,605,203	14,605,203			0	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	07/10/2019	491,101					0		491,101	491,101			0	243,336
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	07/26/2019	766,590					0		766,590	766,590			0	
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	07/12/2019	24,350					0		24,350	24,350			0	
	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	07/02/2019	1,106,803					0		1,106,803	1,106,803			0	813,657
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	07/22/2019	1,900,000					0		1,900,000	1,900,000			0	206,728
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	08/29/2019	2,286,731					0		2,286,731	2,286,731			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX.	ROYALTY OPPORTUNITIES	08/30/2011	09/30/2019	37,396					0		37,396	37,396			0	
	Summit Partners II LP	CAYMAN ISLANDS	CYM.	Summit Partners II LP	11/25/2014	09/13/2019	503,848					0		503,848	503,848			0	350,766
2199999. Joint Venture Interests - Other - Unaffiliated							23,164,267	0	0	0	0	0	0	23,164,267	23,164,267	0	0	0	3,578,597
	W & S Investment Holdings LLC	CINCINNATI	OH.	W & S Investment Holdings LLC	12/01/2006		20,000,000					0		20,000,000	20,000,000			0	20,000,000
2299999. Joint Venture Interests - Other - Affiliated							20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0	20,000,000
4499999. Total - Unaffiliated							52,420,169	0	0	0	0	0	0	30,464,019	30,464,019	0	0	0	9,075,252
4599999. Total - Affiliated							820,879,061	0	0	0	0	0	0	60,247,713	60,247,713	0	0	0	95,923,125
4699999 - Totals							873,299,231	0	0	0	0	0	0	90,711,733	90,711,733	0	0	0	104,998,377

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 and Administrative Symbol/ Market Indicator (a)
36176F-Z9-2	G2 #765168 3.903% 11/20/61		09/01/2019	Interest Capitalization		1,130	1,130	0	1
0599999. Subtotal - Bonds - U.S. Governments						1,130	1,130	0	XXX
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 2.100% 10/01/51		09/11/2019	BARCLAYS		2,300,000	2,300,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2019	Interest Capitalization		47,446	47,446	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2019	Interest Capitalization		21,271	21,271	0	1
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2019	Interest Capitalization		92,700	92,700	0	1
3137F3-KA-1	FHR 4768 ZQ 4.000% 10/15/47		09/01/2019	Interest Capitalization		52,971	52,971	0	1
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		09/01/2019	Interest Capitalization		82,710	82,710	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						2,597,098	2,597,098	0	XXX
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		08/14/2019	FIFTH THIRD SECURITIES		949,394	945,000	10,374	1FE
125523-AA-8	CIGNA CORP 2.489% 03/17/20		08/20/2019	Tax Free Exchange		1,050,000	1,050,000	5,797	2FE
26884A-BM-4	ERP OPERATING 2.500% 02/15/30		08/20/2019	CITIGROUP GLOBAL MKTS		4,974,900	5,000,000	0	1FE
302491-AV-7	FMC CORP 4.500% 10/01/49		09/17/2019	CITIGROUP GLOBAL MKTS		1,998,980	2,000,000	0	2FE
37331N-AF-8	GEORGIA-PACIFIC LLC 2.539% 11/15/19		07/19/2019	JANE STREET EXECUTION SERVICES		619,876	620,000	2,973	1FE
42225U-AG-9	HEALTHCARE TRUST OF AMER 3.100% 02/15/30		09/05/2019	WELLS FARGO		4,982,900	5,000,000	0	2FE
771367-CD-9	ROCHESTER GAS & ELECTRIC 3.100% 06/01/27		08/20/2019	MORGAN STANLEY FIXED INC		2,081,000	2,000,000	14,811	1FE
816851-BD-0	SEMPRA ENERGY 2.803% 01/15/21		08/14/2019	FIFTH THIRD SECURITIES		374,276	375,000	934	2FE
828807-DF-1	SIMON PROPERTY GROUP INC 2.450% 09/13/29		09/04/2019	BANK of AMERICA SEC		4,946,500	5,000,000	0	1FE
88579Y-BJ-9	3M CO. 2.375% 08/26/29		08/19/2019	BANK of AMERICA SEC		4,945,900	5,000,000	0	1FE
89177J-AC-2	TPMT 2019-2 M1 3.750% 12/25/58		08/26/2019	J P MORGAN SEC FIXED INC		15,473,438	15,000,000	24,479	1FE
904764-BH-9	UNILEVER CAPITAL CORP 2.125% 09/06/29		09/03/2019	BANK of AMERICA SEC		9,909,900	10,000,000	0	1FE
949831-AA-9	WFMBS 2019-3 A1 3.500% 10/25/49		09/10/2019	WELLS FARGO		9,126,563	9,000,000	21,000	1FE
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A	08/07/2019	JEFFERIES & CO		764,438	755,000	3,649	4FE
89114Q-CC-0	TORONTO DOMINION BANK 2.409% 03/17/21	A	09/10/2019	TD SECURITIES		3,000,000	3,000,000	0	1FE
12634G-AA-1	CNOOC FINANCE 2015 AU 2.625% 05/05/20	D	08/14/2019	FIFTH THIRD SECURITIES		1,503,645	1,500,000	11,047	1FE
456472-AB-5	INDUSTRIAS PENOLES SAB D 4.150% 09/12/29	D	09/05/2019	BANK of AMERICA SEC		1,997,240	2,000,000	0	2FE
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	07/09/2019	CITIGROUP GLOBAL MKTS		4,955,750	5,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						73,654,700	73,245,000	95,064	XXX
976657-AH-9	WISCONSIN ENERGY CORP 4.271% 05/15/67		07/09/2019	JEFFERIES & CO		1,309,740	1,578,000	11,569	2FE
4899999. Subtotal - Bonds - Hybrid Securities						1,309,740	1,578,000	11,569	XXX
8399997. Total - Bonds - Part 3						77,562,668	77,421,228	106,633	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						77,562,668	77,421,228	106,633	XXX
ADVIZR-78-9	Advizr, Inc. Advizr, Inc.		07/01/2019	Conversion	1,328,891.000	1,500,000	0.00	0	P6*U
26884U-50-5	EPR PROPERTIES PREFERRED		08/28/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	7,742	0.00	0	P3FEL
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	12,789	0.00	0	P2FEL
74460W-62-8	PUBLIC STORAGE PREFERRED		09/06/2019	ADVANTUS CAPITAL MANAGEMENT	21,400.000	535,000	0.00	0	P1FEL
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED		09/13/2019	ADVANTUS CAPITAL MANAGEMENT	9,600.000	240,000	0.00	0	P3FEL
804395-87-9	SAUL CENTERS INC PREFERRED		09/10/2019	ADVANTUS CAPITAL MANAGEMENT	15,500.000	387,500	0.00	0	P4ZL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,683,031	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						2,683,031	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,683,031	XXX	0	XXX
00130H-10-5	AES CORP		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	11,500.000	176,753		0	L
00206R-10-2	AT&T INC		07/19/2019	PCG Model Accts	26.000	855		0	L
004239-10-9	ACADIA REALTY TRUST REIT		08/29/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	68,005		0	L
008492-10-0	AGREE REALTY CORP REIT		07/19/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	19,104		0	L
02079K-10-7	ALPHABET CLASS C		09/05/2019	PCG Model Accts	2.000	2,418		0	L
02079K-30-5	ALPHABET CLASS A		07/19/2019	PCG Model Accts	3.000	3,404		0	L
023135-10-6	AMAZON.COM INC		09/05/2019	PCG Model Accts	21.000	38,811		0	L
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		09/18/2019	ADVANTUS CAPITAL MANAGEMENT	5,400.000	251,865		0	L
025932-10-4	AMERICAN FINANCIAL GROUP		09/30/2019	Various	109,353.000	11,622,525		0	L
03073E-10-5	AMERISOURCEBERGEN CORP		07/19/2019	PCG Model Accts	17.000	1,458		0	L
03748R-75-4	APARTMENT INVT & MGMT CO -A		08/22/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	95,261		0	L
037833-10-0	APPLE INC		09/05/2019	PCG Model Accts	25.000	5,177		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
05351X-10-1	AVAYA HOLDINGS CORP		09/30/2019	Various	154,873.000	1,636,512		0	L
053807-10-3	AVNET INC		07/19/2019	PCG Model Accts	21.000	914		0	L
060505-10-4	BANK OF AMERICA CORP		08/01/2019	PCG Model Accts	202.000	5,999		0	L
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		07/19/2019	PCG Model Accts	23.000	4,742		0	L
09062X-10-3	BIOGEN INC		09/05/2019	PCG Model Accts	19.000	4,312		0	L
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		07/24/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	28,151		0	L
09857L-10-8	BOOKING HOLDING		07/19/2019	PCG Model Accts	2.000	3,770		0	L
101121-10-1	BOSTON PROPERTIES INC REIT		09/06/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	241,991		0	L
110122-10-8	BRISTOL-MYERS SQUIBB		07/19/2019	PCG Model Accts	21.000	910		0	L
14174T-10-7	CARETRUST REIT INC REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	14,400.000	337,379		0	L
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		09/05/2019	ADVANTUS CAPITAL MANAGEMENT	6,000.000	58,518		0	L
15136A-10-2	CENTENNIAL RESOURCE DEVELO-A		09/11/2019	Various	93,198.000	502,935		0	L
15189T-10-7	CENTERPOINT ENERGY		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	31,430		0	L
16119P-10-8	CHARTER COMMUNICATIONS INC-A		09/05/2019	PCG Model Accts	1.000	426		0	L
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		09/26/2019	Various	42,199.000	1,917,819		0	L
166764-10-0	CHEVRON CORPORATION		07/01/2019	STIFEL NICHOLAS	500.000	62,473		0	L
18539C-10-5	NRG YIELD INC-CLASS A COMMON		08/27/2019	ADVANTUS CAPITAL MANAGEMENT	5,900.000	97,517		0	L
20030N-10-1	COMCAST CORP CL A		07/19/2019	PCG Model Accts	63.000	2,781		0	L
21870Q-10-5	CORESITE REALTY CORP REIT		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	43,589		0	L
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		07/23/2019	ADVANTUS CAPITAL MANAGEMENT	5,900.000	159,896		0	L
22282E-10-2	COVANTA HOLDING CORP COMMON		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	10,299		0	L
22576C-10-1	CRESCENT POINT		07/31/2019	Various	22,000.000	72,032		0	L
22822V-10-1	CROWN CASTLE INTL CORP REIT		07/18/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	113,996		0	L
244199-10-5	DEERE & COMPANY		09/05/2019	PCG Model Accts	14.000	2,306		0	L
250565-10-8	DESIGNER BRANDS INC-CLASS A		09/19/2019	Various	196,200.000	3,354,597		0	L
253868-10-3	DIGITAL REALTY TRUST INC REIT		07/29/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	81,147		0	L
254687-10-6	DISNEY		09/05/2019	PCG Model Accts	46.000	6,392		0	L
25746U-10-9	DOMINION RESOURCES		08/13/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	142,723		0	L
26884U-10-9	EPR PROPERTIES REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	6,100.000	462,996		0	L
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/23/2019	Various	88,000.000	1,114,003		0	L
29273V-10-0	ENERGY TRANSFER EQUITY LP		09/26/2019	Various	364,455.000	5,262,070		0	L
29336T-10-0	ENLINK MIDSTREAM LLC		08/30/2019	S. G. COWEN SECURITIES CORP.	249,000.000	1,925,850		0	L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/26/2019	Various	15,900.000	471,913		0	L
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		08/13/2019	ADVANTUS CAPITAL MANAGEMENT	6,800.000	140,454		0	L
30161N-10-1	EXELON CORP		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	5,900.000	267,439		0	L
30231G-10-2	EXXON MOBIL CORP		09/05/2019	PCG Model Accts	4.000	286		0	L
30303M-10-2	FACEBOOK INC-A		09/05/2019	PCG Model Accts	13.000	2,560		0	L
31428X-10-6	FEDEX CORP		08/01/2019	PCG Model Accts	3.000	499		0	L
337932-10-7	FIRST ENERGY CORP		09/20/2019	ADVANTUS CAPITAL MANAGEMENT	4,500.000	203,385		0	L
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		08/14/2019	ADVANTUS CAPITAL MANAGEMENT	10,000.000	271,164		0	L
35137L-10-5	FOX CORP		09/12/2019	Various	20,534.000	725,120		0	L
369604-10-3	GENERAL ELECTRIC CO		07/19/2019	PCG Model Accts	177.000	1,782		0	L
371927-10-4	GENESIS ENERGY L.P.		08/16/2019	S. G. COWEN SECURITIES CORP.	10,000.000	208,707		0	L
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		08/12/2019	Various	38,900.000	520,147		0	L
374297-10-9	GETTY REALTY CORP REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	2,700.000	81,500		0	L
379577-20-8	GLOBUS MEDICAL INC - A		09/09/2019	INVESTMENT TECHNOLOGY GROUP	1,600.000	79,700		0	L
38141G-10-4	GOLDMAN SACHS GROUP INC		08/01/2019	PCG Model Accts	11.000	2,357		0	L
38174*-10-0	Golub Capital Investment Corp BDC 3		08/19/2019	PRIVATE PLACEMENT	18,000.000	270,000		0	L
38174*-10-0	Golub Capital Investment Corp BDC 3		09/09/2019	Capital Contribution	0.000	120,000		0	L
38174@-10-8	Golub Capital Investment Corpo		08/16/2019	PRIVATE PLACEMENT	38,000.000	570,000		0	L
406216-10-1	HALLIBURTON COMPANY		08/19/2019	Various	7,013.000	136,222		0	L
431284-10-8	HIGHWOODS PROPERTY		09/06/2019	ADVANTUS CAPITAL MANAGEMENT	1,400.000	61,148		0	L
44106M-10-2	HOSPITALITY PROP TRUST REIT		08/23/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	14,364		0	L
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		09/27/2019	ADVANTUS CAPITAL MANAGEMENT	3,500.000	116,814		0	L
453415-30-9	INDEPENDENCE CONTRACT DRILLI		08/01/2019	Various	43,363.000	61,712		0	L
459200-10-1	IBM		09/05/2019	PCG Model Accts	1.000	140		0	L
476405-10-5	JERNIGAN CAPITAL INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	6,500.000	130,161		0	L
478160-10-4	JOHNSON & JOHNSON		09/23/2019	Various	1,903.000	250,883		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
48020Q-10-7	JONES LANG LASALLE INC		09/05/2019	PCG Model Accts	27.000	3,756		0	L
48123V-10-2	J2 GLOBAL INC		08/07/2019	INSTINET	49,000.000	4,004,513		0	L
49456B-10-1	KINDER MORGAN		08/22/2019	RBC/DAIN	10,789.000	219,637		0	L
505743-10-4	LADDER CAPITAL CORP-REIT REIT		09/20/2019	ADVANTUS CAPITAL MANAGEMENT	5,700.000	95,968		0	L
53223X-10-7	LSI		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	4,100.000	410,923		0	L
55336V-10-0	MPLX LP LIMITED PARTNERS		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	15,100.000	429,081		0	L
55336V-10-0	MPLX LP LIMITED PARTNERS		07/30/2019	Taxable Exchange	104,122.630	2,950,835		0	L
554382-10-1	MACERICH CO/THE REIT		08/29/2019	ADVANTUS CAPITAL MANAGEMENT	3,100.000	90,203		0	L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		07/31/2019	S. G. COWEN SECURITIES CORP.	14,000.000	929,390		0	L
594918-10-4	MICROSOFT CORP		09/05/2019	PCG Model Accts	101.000	14,032		0	L
61174X-10-9	MONSTER BEVERAGE CORP		07/19/2019	PCG Model Accts	24.000	1,520		0	L
63633D-10-4	NATL HEALTH INV REIT		07/17/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	39,452		0	L
637417-10-6	NATL RETAIL PROP REIT		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	4,100.000	217,253		0	L
64110L-10-6	NETFLIX INC		09/13/2019	Various	12,266.000	3,790,347		0	L
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/11/2019	Various	47,400.000	1,276,220		0	L
67058H-10-2	NUSTAR ENERGY LP		07/10/2019	Various	64,500.000	1,788,846		0	L
67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/16/2019	S. G. COWEN SECURITIES CORP.	10,000.000	159,419		0	L
681936-10-0	OMEGA HEALTHCARE REIT		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	5,700.000	214,491		0	L
68389X-10-5	ORACLE CORP		07/19/2019	PCG Model Accts	3.000	173		0	L
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	7,800.000	163,656		0	L
701877-10-2	PARSLEY ENERGY INC-CLASS A		09/20/2019	Various	16,592.000	283,455		0	L
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	11,129		0	L
71943U-10-4	PHYSICIANS REALTY TRUST REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	10,000.000	173,853		0	L
723787-10-7	PIONEER NATURAL		09/20/2019	Various	2,880.000	394,878		0	L
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	15,300.000	338,900		0	L
74340W-10-3	PROLOGIS INC REIT		09/23/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	33,837		0	L
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	45,350		0	L
75737F-10-8	REDFIN CORP		08/07/2019	PRIVATE EQUITY DIST	10,030.000	200,600		0	L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		08/30/2019	ADVANTUS CAPITAL MANAGEMENT	2,200.000	172,793		0	L
78462F-10-3	SPDR TRUST SERIES 1		09/23/2019	S. G. COWEN SECURITIES CORP.	6,187.000	1,847,605		0	L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS COMMON		08/14/2019	S. G. COWEN SECURITIES CORP.	111,086.000	4,927,386		0	L
79466L-30-2	SALESFORCE.COM INC		09/05/2019	PCG Model Accts	3.000	466		0	L
806857-10-8	SCHLUMBERGER LTD		07/19/2019	PCG Model Accts	35.000	1,354		0	L
81663A-10-5	SEMGROUP CORP-CLASS A		09/13/2019	Various	125,000.000	1,264,885		0	L
81761L-10-2	HOSPITALITY PROP TRUST REIT		09/25/2019	Tax Free Exchange	28,078.000	760,815		0	L
82669G-10-4	SIGNATURE BANK		08/01/2019	PCG Model Accts	16.000	1,987		0	L
828806-10-9	SIMON PROPERTY GRP LP REIT		09/05/2019	Various	201.000	29,802		0	L
838518-10-8	SOUTH JERSEY INDUSTRIES		08/12/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	37,513		0	L
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	6,262		0	L
85254J-10-2	STAG INDUSTRIAL INC REIT		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	11,000.000	319,248		0	L
862121-10-0	STORE CAPITAL CORP REIT		07/22/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	84,246		0	L
872307-10-3	TCF FINANCIAL CORP		08/01/2019	Tax Free Exchange	96,510.000	4,355,652		0	L
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		09/30/2019	Various	131,802.000	2,610,324		0	L
87612G-10-1	TARGA RESOURCES CORP		08/26/2019	Various	155,003.000	5,411,478		0	L
902653-10-4	UDR INC REIT		08/22/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	38,475		0	L
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		08/26/2019	ADVANTUS CAPITAL MANAGEMENT	5,586.000	86,790		0	L
907818-10-8	UNION PACIFIC CORP		09/05/2019	PCG Model Accts	3.000	515		0	L
913017-10-9	UNITED TECHNOLOGIES		09/05/2019	PCG Model Accts	7.000	929		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		09/12/2019	Various	4,018.000	957,940		0	L
92276F-10-0	VENTAS INC REIT		07/23/2019	ADVANTUS CAPITAL MANAGEMENT	2,900.000	197,882		0	L
92343V-10-4	VERIZON COMMUNICATIONS		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	16,953		0	L
925652-10-9	VICI PROPERTIES INC REIT		08/19/2019	ADVANTUS CAPITAL MANAGEMENT	15,000.000	323,232		0	L
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/19/2019	Various	82,000.000	2,196,675		0	L
962166-10-4	WEYERHAEUSER CO		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	2,400.000	59,750		0	L
969457-10-0	WILLIAMS COS INC		08/05/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	21,497		0	L
98212B-10-3	WPX ENERGY INC		09/20/2019	Various	13,261.000	153,450		0	L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		07/19/2019	PCG Model Accts	6.000	267		0	L
000000-00-0	INTER PIPELINE LTD		08/09/2019	Various	306,150.000	5,172,940		0	U

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 and Administrative Symbol/ Market Indicator (a)
000000-00-0	INTER PIPELINE LTD		08/21/2019	Stock Dividend	2,362.640	0		0	U
00765F-10-1	ADVANTAGE OIL & GAS LTD		09/25/2019	Various	160,000.000	235,951		0	U
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	09/05/2019	PCG Model Accts	60.000	3,025		0	L
720786-10-2	PIERIDAE ENERGY LTD		07/08/2019	Tax Free Exchange	1,316,000.000	1,995,133		0	U
724112-10-7	PIPESTONE ENERGY CORP		09/25/2019	Various	342,900.000	291,439		0	U
74022D-30-8	PRECISION DRILLING CORP		09/16/2019	Various	375,034.000	519,528		0	L
83615X-10-0	SOURCE ENERGY SERVICES LTD		07/31/2019	RBC/DAIN	10,000.000	5,421		0	U
87505Y-40-9	TAMARACK VALLEY ENERGY LTD		09/16/2019	Various	89,473.000	155,120		0	U
886453-10-9	TIDEWATER MIDSTREAM		09/13/2019	Various	3,162,542.000	2,519,376		0	U
H8817H-10-0	TRANSOCEAN	D	07/31/2019	S. G. COWEN SECURITIES CORP.	5,000.000	30,542		0	L
000000-00-0	NOBLE CORP PLC	D	07/31/2019	S. G. COWEN SECURITIES CORP.	20,000.000	44,776		0	U
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	09/23/2019	Various	4,097.000	730,792		0	L
143658-30-0	CARNIVAL CRUISE UNIT	C	07/19/2019	PCG Model Accts	30.000	1,358		0	L
368287-20-7	GAZPROM PJSC-SPON ADR RECEIPTS	D	08/29/2019	Various	65,500.000	467,184		0	U
66987V-10-9	NOVARTIS AG-ADR	D	07/19/2019	PCG Model Accts	2.000	187		0	L
904784-70-9	UNILEVER N V -NY SHARES	D	09/05/2019	PCG Model Accts	76.000	4,720		0	L
A51460-11-0	OMV AG	B	07/01/2019	KEPLER CHEUVREUX	3,000.000	151,073		0	U
G6375R-10-7	NESR	C	08/01/2019	Various	9,900.000	81,863		0	L
K5591Y-10-7	ISS A/S	B	08/21/2019	KEPLER CHEUVREUX	18,800.000	455,615		0	U
M8178L-10-8	QATAR GAS TRANSPORT QATAR GAS TRANSPORT	B	07/07/2019	Stock Split	5,261,004.000	0		0	U
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA COMMON	B	08/29/2019	Various	5,000.000	119,679		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						91,838,178	XXX	0	XXX
09255X-10-0	BLACKROCK FLOAT RT INCOME ST CLOSED END FUND		09/27/2019	ADVANTUS CAPITAL MANAGEMENT	3,100.000	39,333		0	L
14064D-86-5	Fuller & Thaler MUTUAL FUND		09/10/2019	PCG Model Accts	8,307.532	204,832		0	L
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/10/2019	PCG Model Accts	21,871.755	279,819		0	U
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	6,243.717	124,509		0	U
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	2,193.888	42,426		0	U
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		08/01/2019	PCG Model Accts	119.960	2,138		0	U
31641Q-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		07/19/2019	PCG Model Accts	2,089.686	31,808		0	L
464287-50-7	ISHARES CORE S&P MID CAP ETF		09/10/2019	PCG Model Accts	63.000	12,117		0	L
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		09/10/2019	PCG Model Accts	18,995.000	2,440,848		0	L
61756E-46-1	MSIF INTERNATIONAL ADV-I MUTUAL FUND		09/05/2019	PCG Model Accts	169,344.045	3,178,976		0	L
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		09/05/2019	PCG Model Accts	244,853.450	8,118,253		0	U
74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND		09/10/2019	PCG Model Accts	115,345.020	1,382,987		0	L
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		09/03/2019	TOUCHSTONE SECURITIES	2,735.745	42,312		0	L
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		09/03/2019	TOUCHSTONE SECURITIES	536.064	2,775		0	L
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		09/05/2019	DIVIDEND REINVESTMENT	54,637.059	539,814		0	U
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		09/10/2019	PCG Model Accts	108,737.587	1,147,685		0	L
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		09/26/2019	TOUCHSTONE SECURITIES	22,668.181	240,596		0	U
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		09/26/2019	TOUCHSTONE SECURITIES	17,331.286	148,002		0	U
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		09/16/2019	TOUCHSTONE SECURITIES	1,424.715	63,138		0	U
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		09/26/2019	TOUCHSTONE SECURITIES	2,776.690	26,741		0	U
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		09/10/2019	PCG Model Accts	1,773.729	58,236		0	U
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		09/03/2019	TOUCHSTONE SECURITIES	3,605.200	116,970		0	U
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		09/26/2019	TOUCHSTONE SECURITIES	3,445.977	61,060		0	U
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		09/16/2019	TOUCHSTONE SECURITIES	6,639.140	100,839		0	U
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		09/06/2019	Tax Free Exchange	3,120,579.308	32,117,813		0	L
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		08/01/2019	PCG Model Accts	10,775.862	100,012		0	L
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		09/03/2019	TOUCHSTONE SECURITIES	7,870.817	73,093		0	U
922020-81-3	VANGUARD GROUP MUTUAL FUND		09/10/2019	PCG Model Accts	124,410.020	3,257,272		0	L
922042-87-4	VANGUARD FTSE EUROPE ETF		08/01/2019	PCG Model Accts	24,490.000	1,304,230		0	L
92204A-20-7	VANGUARD CONSUMER STAPLE ETF CLOSED END FUND		09/05/2019	PCG Model Accts	9,920.000	1,556,070		0	L
922908-36-3	VANGUARD FDS CLOSED END FUND		09/10/2019	PCG Model Accts	11,160.000	3,043,116		0	L
922908-51-2	VANGUARD FDS CLOSED END FUND		08/02/2019	PCG Model Accts	19,650.000	2,200,592		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						62,058,412	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						153,896,590	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						153,896,590	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						156,579,621	XXX	0	XXX
9999999 - Totals						234,142,289	XXX	106,633	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 29

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 and Admini-strative Symbol /Market Indicator (a)
36176F-Z9-2	G2 #765168 3.903% 11/20/61		08/01/2019	Paydown		17,801	17,801	19,046	17,705	0	37	0	37	0	17,801	0	0	0	375	11/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2019	Paydown		1,482,646	1,482,646	1,484,500	1,483,852	0	(1,205)	0	(1,205)	0	1,482,646	0	0	0	29,308	01/15/2033	1
36202K-UV-5	G2 # 8696 3.750% 09/20/25		09/01/2019	Paydown		1,548	1,548	1,592	1,481	0	67	0	67	0	1,548	0	0	0	43	09/20/2025	1
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		09/01/2019	Paydown		153	153	137	145	0	8	0	8	0	153	0	0	0	7	02/15/2024	1
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		09/01/2019	Paydown		171	171	154	163	0	8	0	8	0	171	0	0	0	7	12/15/2023	1
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		09/01/2019	Paydown		301	301	270	286	0	14	0	14	0	301	0	0	0	13	11/15/2023	1
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		09/01/2019	Paydown		60	60	51	56	0	4	0	4	0	60	0	0	0	3	11/15/2023	1
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		09/01/2019	Paydown		439	439	375	409	0	31	0	31	0	439	0	0	0	19	01/15/2024	1
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		09/01/2019	Paydown		559	559	501	532	0	27	0	27	0	559	0	0	0	24	12/15/2023	1
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		09/01/2019	Paydown		413	413	357	386	0	27	0	27	0	413	0	0	0	19	01/15/2024	1
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		09/01/2019	Paydown		7,849	7,849	6,760	7,307	0	542	0	542	0	7,849	0	0	0	375	04/15/2024	1
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		09/01/2019	Paydown		5,148	5,148	4,461	4,818	0	330	0	330	0	5,148	0	0	0	223	01/15/2024	1
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		09/01/2019	Paydown		129	129	115	122	0	6	0	6	0	129	0	0	0	6	12/15/2023	1
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		09/01/2019	Paydown		126	126	113	120	0	6	0	6	0	126	0	0	0	6	10/15/2023	1
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		09/01/2019	Paydown		301	301	270	286	0	15	0	15	0	301	0	0	0	12	12/15/2023	1
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		09/01/2019	Paydown		174	174	156	165	0	8	0	8	0	174	0	0	0	7	11/15/2023	1
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		09/01/2019	Paydown		513	513	444	480	0	33	0	33	0	513	0	0	0	22	12/15/2023	1
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		09/01/2019	Paydown		179	179	160	170	0	9	0	9	0	179	0	0	0	8	02/15/2024	1
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		09/01/2019	Paydown		1,068	1,068	957	1,016	0	52	0	52	0	1,068	0	0	0	51	12/15/2023	1
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		09/01/2019	Paydown		512	512	459	487	0	25	0	25	0	512	0	0	0	22	12/15/2023	1
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		09/01/2019	Paydown		185	185	166	176	0	9	0	9	0	185	0	0	0	8	01/15/2024	1
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		09/01/2019	Paydown		932	932	806	869	0	63	0	63	0	932	0	0	0	40	05/15/2024	1
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		09/01/2019	Paydown		287	287	245	267	0	20	0	20	0	287	0	0	0	13	12/15/2023	1
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		09/01/2019	Paydown		353	353	316	336	0	17	0	17	0	353	0	0	0	15	12/15/2023	1
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		09/01/2019	Paydown		841	841	754	800	0	41	0	41	0	841	0	0	0	37	12/15/2023	1
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		09/01/2019	Paydown		550	550	493	523	0	27	0	27	0	550	0	0	0	24	12/15/2023	1
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		09/01/2019	Paydown		930	930	806	871	0	60	0	60	0	930	0	0	0	40	01/15/2024	1
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		09/01/2019	Paydown		1,090	1,090	943	1,019	0	71	0	71	0	1,090	0	0	0	47	01/15/2024	1
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		09/01/2019	Paydown		797	797	691	746	0	51	0	51	0	797	0	0	0	35	01/15/2024	1
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		09/01/2019	Paydown		2,226	2,226	1,925	2,079	0	147	0	147	0	2,226	0	0	0	97	02/15/2024	1
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		09/01/2019	Paydown		491	491	440	466	0	25	0	25	0	491	0	0	0	22	03/15/2024	1
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		09/01/2019	Paydown		2,148	2,148	1,862	2,009	0	139	0	139	0	2,148	0	0	0	93	02/15/2024	1
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		09/01/2019	Paydown		836	836	723	781	0	54	0	54	0	836	0	0	0	36	01/15/2024	1
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		09/01/2019	Paydown		1,272	1,272	1,102	1,191	0	82	0	82	0	1,272	0	0	0	55	01/15/2024	1
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		09/01/2019	Paydown		1,644	1,644	1,475	1,564	0	80	0	80	0	1,644	0	0	0	71	01/15/2024	1
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		09/01/2019	Paydown		301	301	270	286	0	15	0	15	0	301	0	0	0	13	01/15/2024	1
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		09/01/2019	Paydown		436	436	372	404	0	31	0	31	0	436	0	0	0	19	03/15/2024	1
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		09/01/2019	Paydown		99	99	85	92	0	6	0	6	0	99	0	0	0	4	01/15/2024	1
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		09/01/2019	Paydown		2,422	2,422	2,086	2,260	0	162	0	162	0	2,422	0	0	0	105	01/15/2024	1
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		09/01/2019	Paydown		32	32	28	30	0	2	0	2	0	32	0	0	0	1	12/15/2023	1
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		09/01/2019	Paydown		731	731	630	681	0	50	0	50	0	731	0	0	0	32	04/15/2024	1
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		09/01/2019	Paydown		362	362	314	338	0	24	0	24	0	362	0	0	0	16	03/15/2024	1
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		09/01/2019	Paydown		298	298	257	278	0	20	0	20	0	298	0	0	0	13	02/15/2024	1
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		09/01/2019	Paydown		838	838	725	783	0	55	0	55	0	838	0	0	0	37	02/15/2024	1
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		08/01/2019	Paydown		3,163	3,163	2,702	2,935	0	228	0	228	0	3,163	0	0	0	137	03/15/2024	1
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		09/01/2019	Paydown		235	235	226	230	0	5	0	5	0	235	0	0	0	12	05/15/2024	1
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		09/01/2019	Paydown		538	538	465	502	0	35	0	35	0	538	0	0	0	23	02/15/2024	1
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		09/01/2019	Paydown		374	374	320	347	0	27	0	27	0	374	0	0	0	16	04/15/2024	1
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		09/01/2019	Paydown		2,007	2,007	2,082	2,057	0	(50)	0	(50)	0	2,007	0	0	0	100	11/15/2026	1
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		09/01/2019	Paydown		3,871	3,871	3,962	3,935	0	(64)	0	(64)	0	3,871	0	0	0	181	09/15/2028	1
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		09/01/2019	Paydown		2,936	2,936	2,509	2,731	0	205	0	205	0	2,936	0	0	0	142	12/15/2023	1
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		09/01/2019	Paydown		337	337	327	335	0	2	0	2	0	337	0	0	0	20	02/15/2020	1
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		09/01/2019	Paydown		1,902	1,902	1,830	1,869	0	33	0	33	0	1,902	0	0	0	94	05/15/2022	1
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		09/01/2019	Paydown		642	642	576	611	0	31	0	31	0	642	0	0	0	28	11/15/2023	1
36225C-EV-4	GNMA ARM # 80147 4.125% 12/20/27		09/01/2019	Paydown		202	202	208	194	0	8	0	8	0	202	0	0	0	5	12/20/2027	1
36225C-FM-3	GNMA ARM # 80171 4.000% 02/20/28		09/01/2019	Paydown		164	164	167	155	0	9	0	9	0	164	0	0	0	4	02/20/2028	1
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		09/01/2019	Paydown		18,480	18,480	18,240	18,326	0	154	0	154	0	18,480	0	0	0	798	12/20/2031	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 and Admini-strative Symbol /Market Indicator (a)
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		09/01/2019	Paydown		87,263	87,263	87,263	87,263	0	0	0	0	0	87,263	0	0	0	3,174	03/20/2033	1
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		09/01/2019	Paydown		132,868	132,868	131,477	132,132	0	736	0	736	0	132,868	0	0	0	5,412	09/16/2042	1
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.605% 02/16/44		09/01/2019	Paydown		15,244	15,244	14,711	14,865	0	379	0	379	0	15,244	0	0	0	568	02/16/2044	1
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		09/01/2019	Paydown		2,487	2,487	2,388	2,488	0	(1)	0	(1)	0	2,487	0	0	0	104	11/16/2042	1
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		09/01/2019	Paydown		255,668	255,668	263,932	258,792	0	(3,125)	0	(3,125)	0	255,668	0	0	0	6,094	02/20/2061	1
690353-U8-8	OPIC 2.335% 02/15/28		08/15/2019	Redemption 100.0000		81,378	81,378	81,378	81,378	0	0	0	0	0	81,378	0	0	0	1,466	02/15/2028	1
0599999. Subtotal - Bonds - U.S. Governments						2,149,950	2,149,950	2,153,155	2,149,980	0	(93)	0	(93)	0	2,149,950	0	0	0	49,801	XXX	XXX
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		09/01/2019	Paydown		67,015	67,015	68,994	67,922	0	(907)	0	(907)	0	67,015	0	0	0	2,235	06/01/2023	1
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		09/01/2019	Paydown		32,163	32,163	33,442	32,763	0	(600)	0	(600)	0	32,163	0	0	0	1,067	07/01/2023	1
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		09/01/2019	Paydown		2,567	2,567	2,554	2,555	0	12	0	12	0	2,567	0	0	0	94	08/01/2035	1
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		09/01/2019	Paydown		21,721	21,721	22,162	21,944	0	(224)	0	(224)	0	21,721	0	0	0	652	07/01/2024	1
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		09/01/2019	Paydown		126,040	126,040	128,994	127,549	0	(1,509)	0	(1,509)	0	126,040	0	0	0	3,712	07/01/2024	1
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		09/01/2019	Paydown		49,137	49,137	50,210	49,683	0	(546)	0	(546)	0	49,137	0	0	0	1,464	07/01/2024	1
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		09/01/2019	Paydown		59,824	59,824	61,175	60,549	0	(724)	0	(724)	0	59,824	0	0	0	1,596	12/01/2024	1
3128PR-LS-6	FG J12137 4.500% 05/01/25		09/01/2019	Paydown		19,056	19,056	19,783	19,477	0	(421)	0	(421)	0	19,056	0	0	0	571	05/01/2025	1
3128PR-P8-6	FG P0OL # J12247 4.500% 05/01/25		09/01/2019	Paydown		27,376	27,376	29,018	28,381	0	(1,005)	0	(1,005)	0	27,376	0	0	0	830	05/01/2025	1
3128PT-UT-0	FG J14194 3.000% 01/01/26		09/01/2019	Paydown		109,762	109,762	106,641	107,786	0	1,976	0	1,976	0	109,762	0	0	0	2,183	01/01/2026	1
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		09/15/2019	Paydown		3,487	3,487	3,439	12,861,440	0	(12,857,953)	0	(12,857,953)	0	3,487	0	0	0	255	02/01/2021	1
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		09/01/2019	Paydown		381	381	372	377	0	4	0	4	0	381	0	0	0	23	12/01/2021	1
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		09/01/2019	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/01/2020	1
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		09/01/2019	Paydown		141	141	137	140	0	1	0	1	0	141	0	0	0	8	05/01/2021	1
3132G7-H3-2	FG U80250 3.500% 03/01/33		09/01/2019	Paydown		174,666	174,666	183,632	181,844	0	(7,178)	0	(7,178)	0	174,666	0	0	0	3,974	03/01/2033	1
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		09/01/2019	Paydown		130	130	128	128	0	2	0	2	0	130	0	0	0	9	05/01/2020	1
313614-4B-2	FNMA # 050318 10.000% 07/01/20		09/01/2019	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	4	07/01/2020	1
313615-A3-0	FNMA # 050426 9.500% 04/01/21		09/01/2019	Paydown		160	160	160	159	0	1	0	1	0	160	0	0	0	10	04/01/2021	1
313615-HN-9	FNMA # 050637 8.000% 12/01/22		09/01/2019	Paydown		794	794	792	791	0	4	0	4	0	794	0	0	0	43	12/01/2022	1
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		09/01/2019	Paydown		16,319	16,319	16,492	16,411	0	(92)	0	(92)	0	16,319	0	0	0	614	04/01/2028	1
3137A2-YK-1	FHMS 3763 JM 4.000% 12/15/38		09/01/2019	Paydown		324,734	324,734	319,407	322,633	0	2,101	0	2,101	0	324,734	0	0	0	9,396	12/15/2038	1
3137A6-6S-6	FHR 3798 AY 3.500% 01/15/26		09/01/2019	Paydown		54,712	54,712	58,704	56,125	0	(1,413)	0	(1,413)	0	54,712	0	0	0	1,288	01/15/2026	1
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		09/01/2019	Paydown		23,413	23,413	22,389	22,885	0	528	0	528	0	23,413	0	0	0	320	04/15/2039	1
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2019	Paydown		183,411	183,411	170,844	175,035	0	8,376	0	8,376	0	183,411	0	0	0	1,925	07/15/2042	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2019	Paydown		4,147	4,147	4,115	4,126	0	21	0	21	0	4,147	0	0	0	97	05/15/2044	1
3138E0-YE-3	FN AJ7908 3.000% 01/01/27		09/01/2019	Paydown		278,746	278,746	270,774	273,200	0	5,546	0	5,546	0	278,746	0	0	0	5,354	01/01/2027	1
3138W9-JV-3	FN AS0275 3.000% 08/01/33		09/01/2019	Paydown		114,786	114,786	114,661	114,641	0	145	0	145	0	114,786	0	0	0	633	08/01/2033	1
3138WH-TV-4	FN #AS7763 4.000% 08/01/46		09/01/2019	Paydown		744,651	744,651	783,687	782,916	0	(38,265)	0	(38,265)	0	744,651	0	0	0	20,751	08/01/2046	1
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2019	Paydown		99,209	99,209	95,257	97,158	0	2,050	0	2,050	0	99,209	0	0	0	3,953	03/25/2033	1
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2019	Paydown		58,979	58,979	63,444	61,076	0	(2,097)	0	(2,097)	0	58,979	0	0	0	2,188	11/25/2033	1
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2019	Paydown		164,403	164,403	178,686	169,570	0	(5,167)	0	(5,167)	0	164,403	0	0	0	6,302	08/25/2033	1
31394R-VW-6	FHLMC 2758 ZG 5.500% 03/15/34		09/01/2019	Paydown		85,846	85,846	83,327	84,525	0	1,321	0	1,321	0	85,846	0	0	0	3,218	03/15/2034	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2019	Paydown		50,005	50,005	50,740	50,135	0	(130)	0	(130)	0	50,005	0	0	0	1,210	03/25/2037	1
31398J-ZT-3	FHR K004 A3 4.241% 08/25/19		08/01/2019	Paydown		5,000,000	5,000,000	5,060,938	4,992,097	0	7,903	0	7,903	0	5,000,000	0	0	0	141,367	08/25/2019	1
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		09/01/2019	Paydown		3,286	3,286	3,341	3,294	0	(7)	0	(7)	0	3,286	0	0	0	65	12/15/2024	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2019	Paydown		121,092	121,092	115,870	119,345	0	1,746	0	1,746	0	121,092	0	0	0	3,219	02/25/2025	1
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		09/01/2019	Paydown		325,086	325,086	293,086	315,709	0	9,377	0	9,377	0	325,086	0	0	0	7,472	05/25/2025	1
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		09/01/2019	Paydown		30,055	30,055	29,475	29,716	0	339	0	339	0	30,055	0	0	0	1,006	04/01/2023	1
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		09/01/2019	Paydown		25,211	25,211	24,724	24,922	0	289	0	289	0	25,211	0	0	0	871	06/01/2023	1
31412S-D3-6	FN # 933122 5.500% 01/01/38		09/01/2019	Paydown		2,975	2,975	3,014	3,008	0	(33)	0	(33)	0	2,975	0	0	0	121	01/01/2038	1
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		09/01/2019	Paydown		16,323	16,323	16,912	16,588	0	(265)	0	(265)	0	16,323	0	0	0	548	05/01/2023	1
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		09/01/2019	Paydown		36,751	36,751	36,041	36,329	0	421	0	421	0	36,751	0	0	0	1,269	06/01/2023	1
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		09/01/2019	Paydown		32,452	32,452	31,825	32,080	0	372	0	372	0	32,452	0	0	0	1,082	06/01/2023	1
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		09/01/2019	Paydown		18,287	18,287	19,087	18,682	0	(395)	0	(395)	0	18,287	0	0	0	608	11/01/2023	1
31414N-B4-5	FNMA #970859 5.000% 12/01/23		09/01/2019	Paydown		25,086	25,086	26,105	25,592	0	(506)	0	(506)	0	25,086	0	0	0	810	12/01/2023	1
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		09/01/2019	Paydown		10,339	10,339	10,759	10,533	0	(194)	0	(194)	0	10,339	0	0	0	342	06/01/2023	1
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		09/01/2019	Paydown		6,279	6,279	6,537	6,398	0	(120)	0	(120)	0	6,279	0	0	0	209	06/01/2023	1
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		09/01/2019	Paydown		5,278	5,278	5,492	5,380	0	(102)	0	(102)	0	5,278	0	0	0	174	08/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		09/01/2019	Paydown		14,988	14,988	14,698	14,813	0	175	0	175	0	14,988	0	0	0	502	08/01/2023	1
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		09/01/2019	Paydown		1,316	1,316	1,369	1,342	0	(27)	0	(27)	0	1,316	0	0	0	44	12/01/2023	1
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		09/01/2019	Paydown		15,085	15,085	15,455	15,268	0	(183)	0	(183)	0	15,085	0	0	0	452	05/01/2024	1
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		09/01/2019	Paydown		17,735	17,735	17,957	17,835	0	(100)	0	(100)	0	17,735	0	0	0	532	06/01/2024	1
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		09/01/2019	Paydown		57,761	57,761	57,587	57,596	0	165	0	165	0	57,761	0	0	0	1,540	08/01/2024	1
31417C-QF-5	FN AB5853 3.000% 08/01/32		09/01/2019	Paydown		141,458	141,458	140,529	140,652	0	806	0	806	0	141,458	0	0	0	2,745	08/01/2032	1
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		09/01/2019	Paydown		90,854	90,854	90,769	90,698	0	156	0	156	0	90,854	0	0	0	2,500	09/01/2024	1
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		09/01/2019	Paydown		130,773	130,773	133,592	132,226	0	(1,453)	0	(1,453)	0	130,773	0	0	0	3,572	01/01/2025	1
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		09/01/2019	Paydown		117,547	117,547	118,819	118,140	0	(593)	0	(593)	0	117,547	0	0	0	3,164	01/01/2025	1
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		09/01/2019	Paydown		22,175	22,175	22,813	22,507	0	(332)	0	(332)	0	22,175	0	0	0	653	08/01/2024	1
92812U-M2-1	VIRGINIA ST HSG DEV AUTH 2013-C A 4.250% 10/25/43		09/01/2019	Redemption 100.0000		66,555	66,555	66,555	66,555	0	0	0	0	0	66,555	0	0	0	1,911	10/25/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,232,602	9,232,602	9,307,583	22,111,303	0	(12,878,704)	0	(12,878,704)	0	9,232,602	0	0	0	252,758	XXX	XXX
ADVIZR-78-9	Advizr, Inc. 8.000% 09/21/20		07/01/2019	Conversion		1,500,000	1,500,000	1,500,000	1,077,121	0	422,879	0	422,879	0	1,500,000	0	0	0	89,753	09/21/2020	5GI
00206R-DC-3	AT&T INC 4.450% 04/01/24		08/15/2019	ADVANTUS CAPITAL MANAGEMENT		541,865	500,000	534,600	523,390	0	(2,741)	0	(2,741)	0	520,649	0	21,216	21,216	19,654	04/01/2024	2FE
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/01/2019	Paydown		43,126	47,074	39,831	39,125	0	4,000	0	4,000	0	43,126	0	0	0	1,885	01/25/2037	1FM
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		08/06/2019	Maturity		850,000	850,000	875,551	0	0	(25,551)	0	(25,551)	0	850,000	0	0	0	39,313	08/06/2019	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		09/24/2019	SUMRIDGE PARTNERS		947,210	1,000,000	945,080	946,713	0	803	0	803	0	947,516	0	(306)	(306)	39,826	09/16/2046	2FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2019	Paydown		16,968	16,968	16,917	16,538	0	429	0	429	0	16,968	0	0	0	453	09/25/2035	1FM
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		09/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	6*
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		09/01/2019	Paydown		1,334	1,334	1,330	1,347	0	(13)	0	(13)	0	1,334	0	0	0	50	09/25/2035	1FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2019	Paydown		55,862	55,862	55,401	55,523	0	338	0	338	0	55,862	0	0	0	2,357	11/25/2035	1FM
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		09/01/2019	Paydown		58,463	58,463	57,243	57,722	0	741	0	741	0	58,463	0	0	0	2,487	11/25/2035	1FM
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		09/01/2019	Paydown		5,546	5,546	5,278	5,407	0	139	0	139	0	5,546	0	0	0	203	08/25/2035	1FM
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		07/01/2019	Paydown		113,731	0	0	0	0	113,731	0	113,731	0	113,731	0	0	0	63,676	03/25/2035	2FM
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/01/2019	Paydown		35,266	35,960	30,106	32,645	0	2,621	0	2,621	0	35,266	0	0	0	1,432	09/25/2034	1FM
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.549% 01/25/37		09/01/2019	Paydown		15,973	15,973	9,345	5,063	0	10,910	0	10,910	0	15,973	0	0	0	176	01/25/2037	1FM
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		09/01/2019	Paydown		505,999	505,999	533,035	515,938	0	(9,939)	0	(9,939)	0	505,999	0	0	0	12,282	04/10/2047	1FM
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		09/01/2019	Paydown		533,615	533,615	521,192	521,239	0	12,376	0	12,376	0	533,615	0	0	0	12,559	02/25/2048	1FM
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2019	Paydown		24,391	24,131	23,173	22,845	0	1,546	0	1,546	0	24,391	0	0	0	882	05/25/2035	1FM
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/01/2019	Paydown		27,367	33,155	29,991	28,656	0	(1,289)	0	(1,289)	0	27,367	0	0	0	1,180	07/25/2035	1FM
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		09/01/2019	Paydown		130,506	158,110	150,329	143,204	0	(12,698)	0	(12,698)	0	130,506	0	0	0	5,625	07/25/2035	1FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2019	Paydown		119,913	119,913	104,535	103,376	0	16,537	0	16,537	0	119,913	0	0	0	4,860	08/25/2035	2FM
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/01/2019	Paydown		124,211	123,588	103,922	103,522	0	20,688	0	20,688	0	124,211	0	0	0	4,545	10/25/2035	1FM
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 11/25/35		09/01/2019	Paydown		16,789	17,390	16,285	15,789	0	1,000	0	1,000	0	16,789	0	0	0	660	11/25/2035	2FM
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/01/2019	Paydown		14,525	18,327	14,883	12,475	0	2,050	0	2,050	0	14,525	0	0	0	730	05/25/2036	1FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2019	Paydown		21,241	22,366	18,927	18,930	0	2,312	0	2,312	0	21,241	0	0	0	909	11/25/2035	1FM
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		09/01/2019	Paydown		187,007	201,182	185,316	194,216	0	(7,209)	0	(7,209)	0	187,007	0	0	0	7,679	04/25/2036	3FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2019	Paydown		55,923	55,923	56,535	56,644	0	(720)	0	(720)	0	55,923	0	0	0	1,255	06/25/2044	1FM
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		09/01/2019	Paydown		22,166	22,172	20,830	20,072	0	2,094	0	2,094	0	22,166	0	0	0	852	06/25/2035	1FM
225470-VY-6	CSMC 2006-1 11P3 5.500% 02/25/36		09/01/2019	Paydown		2,745	2,745	2,642	2,700	0	45	0	45	0	2,745	0	0	0	100	02/25/2036	1FM
233050-AC-7	DBUBS 2011-LC1A 5.002% 11/10/46		09/01/2019	Paydown		13,848	13,848	13,986	13,872	0	(24)	0	(24)	0	13,848	0	0	0	473	11/10/2046	1FM
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		09/01/2019	Paydown		130,727	130,727	132,028	130,930	0	(203)	0	(203)	0	130,727	0	0	0	3,064	07/10/2044	1FM
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		09/01/2019	Paydown		69,972	69,972	63,989	63,748	0	6,224	0	6,224	0	69,972	0	0	0	2,379	02/25/2036	1FM
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		09/01/2019	Paydown		125,477	125,477	128,576	128,454	0	(2,978)	0	(2,978)	0	125,477	0	0	0	5,022	09/25/2034	1FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2019	Paydown		32,636	33,371	31,791	32,368	0	267	0	267	0	32,636	0	0	0	1,294	05/25/2037	3FM
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		09/01/2019	Paydown		6,989	8,959	8,711	8,632	0	(1,643)	0	(1,643)	0	6,989	0	0	0	361	02/25/2036	3FM
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2019	Paydown		7,128	7,128	6,785	6,894	0	234	0	234	0	7,128	0	0	0	262	09/25/2035	1FM
375558-BQ-5	GILEAD SCIENCES INC 2.406% 09/20/19		09/20/2019	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,565	09/20/2019	1FE
40573L-AA-4	HALFMOON PARENT INC 2.489% 03/17/20		08/20/2019	Tax Free Exchange		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	21,994	03/17/2020	2FE
428040-CP-2	HERTZ 5.875% 10/15/20		08/12/2019	Call 100.0000		745,000	745,000	737,550	739,087	0	1,933	0	1,933	0	741,020	0	3,980	3,980	35,988	10/15/2020	4FE
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		08/01/2019	Paydown		2	0	0	2	0	2	0	2	0	2	0	0	0	0	02/25/2036	1FM
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		09/01/2019	Paydown		418,759	418,759	297,312	282,019	0	136,740	0	136,740	0	418,759	0	0	0	16,849	08/25/2037	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 and Admini-strative Symbol /Market Indicator (a)
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2019	Paydown		52,097	52,097	52,068	52,072	0	25	0	25	0	52,097	0	0	0	1,393	03/15/2063	1FE
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		09/01/2019	Paydown		60,022	60,022	60,247	60,507	0	(485)	0	(485)	0	60,022	0	0	0	2,421	11/25/2034	3FM
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		09/01/2019	Paydown		31,574	31,390	27,959	24,217	0	7,357	0	7,357	0	31,574	0	0	0	1,212	01/25/2036	1FM
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		09/01/2019	Paydown		44,134	44,134	24,622	20,639	0	23,495	0	23,495	0	44,134	0	0	0	445	07/25/2036	1FM
46628S-AJ-2	JPMAC 2006-WF1 A6 0.000% 07/25/36		09/01/2019	Paydown		24,324	24,324	13,991	11,689	0	12,634	0	12,634	0	24,324	0	0	0	245	07/25/2036	1FM
478160-CM-4	JOHNSON & JOHNSON 3.500% 01/15/48		07/24/2019	Various		4,155,220	4,000,000	3,984,920	3,985,493	0	176	0	176	0	3,985,669	0	169,551	169,551	143,986	01/15/2048	1FE
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		09/01/2019	Paydown		26,715	24,122	19,904	20,479	0	6,236	0	6,236	0	26,715	0	0	0	1,096	01/25/2037	2FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		08/01/2019	Paydown		1	(134)	(105)	(124)	0	125	0	125	0	1	0	0	0	3	11/25/2036	3FM
585055-AV-8	MEDTRONIC INC 4.125% 03/15/21		08/09/2019	Call 103.6490		5,182,450	5,000,000	4,972,850	4,992,750	0	1,944	0	1,944	0	4,994,694	0	5,306	5,306	368,075	03/15/2021	1FE
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		09/01/2019	Paydown		899,777	899,777	921,849	906,707	0	(6,930)	0	(6,930)	0	899,777	0	0	0	18,015	06/25/2056	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		09/01/2019	Paydown		18,562	18,562	18,933	18,613	0	(51)	0	(51)	0	18,562	0	0	0	621	09/15/2047	1FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2019	Paydown		49,506	49,506	27,386	24,966	0	24,539	0	24,539	0	49,506	0	0	0	592	10/25/2036	1FM
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		09/01/2019	Paydown		56,837	56,837	36,113	24,512	0	32,325	0	32,325	0	56,837	0	0	0	1,760	10/25/2046	1FM
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		09/01/2019	Paydown		7,121	7,121	3,810	3,339	0	3,781	0	3,781	0	7,121	0	0	0	106	01/25/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2019	Paydown		122,502	122,502	119,439	119,563	0	2,939	0	2,939	0	122,502	0	0	0	2,676	07/25/2043	1FM
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		09/01/2019	Paydown		87,024	87,024	72,368	67,996	0	19,028	0	19,028	0	87,024	0	0	0	2,810	03/25/2047	1FM
674599-BE-4	OCCIDENTAL PETROLEUM CORP 9.250% 08/01/19		08/01/2019	Maturity		1,490,000	1,490,000	1,341,000	1,490,000	0	0	0	0	0	1,490,000	0	0	0	137,825	08/01/2019	1FE
68389X-AG-0	ORACLE CORP 5.000% 07/08/19		07/08/2019	Various		7,000,000	7,000,000	6,973,890	6,998,218	0	1,782	0	1,782	0	7,000,000	0	0	0	350,000	07/08/2019	1FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2019	Paydown		2,548	3,030	2,535	2,633	0	(85)	0	(85)	0	2,548	0	0	0	127	06/25/2036	3FM
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		09/01/2019	Paydown		194,087	213,700	193,454	200,515	0	(6,428)	0	(6,428)	0	194,087	0	0	0	8,362	11/25/2035	3FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2019	Paydown		25,350	28,914	23,826	26,095	0	(746)	0	(746)	0	25,350	0	0	0	1,187	03/25/2036	3FM
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2019	Paydown		1,395	5,535	3,843	3,045	0	(1,650)	0	(1,650)	0	1,395	0	0	0	430	09/25/2036	1FM
816851-BC-2	SEMPRA ENERGY 2.553% 07/15/19		07/15/2019	Maturity		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	29,233	07/15/2019	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2019	Paydown		115,462	115,462	113,459	113,492	0	1,970	0	1,970	0	115,462	0	0	0	2,659	07/25/2043	1FM
863579-AM-0	SARM SER 2004-12 CL 1A2 4.138% 09/25/34		09/01/2019	Paydown		27,810	27,810	24,559	27,140	0	670	0	670	0	27,810	0	0	0	812	09/25/2034	1FM
863579-CB-2	SARM SER 2004-14 CL 1A 4.272% 10/25/34		09/01/2019	Paydown		149,072	149,072	127,323	140,124	0	8,948	0	8,948	0	149,072	0	0	0	4,485	10/25/2034	1FM
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2019	Paydown		71,463	71,463	81,909	78,615	0	(7,153)	0	(7,153)	0	71,463	0	0	0	2,630	07/15/2059	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2019	Paydown		148,421	148,421	150,641	148,783	0	(362)	0	(362)	0	148,421	0	0	0	3,142	01/10/2045	1FM
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		09/01/2019	Paydown		11,125	11,672	11,185	11,258	0	(134)	0	(134)	0	11,125	0	0	0	429	08/25/2035	1FM
939355-AE-3	WMALT 2007-OA3 5A 2.405% 04/25/47		09/01/2019	Paydown		58,183	85,321	35,818	38,132	0	20,051	0	20,051	0	58,183	0	0	0	1,249	04/25/2047	1FM
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A	08/20/2019	DEUTSCHE BANK		768,364	755,000	764,438	0	0	(188)	0	(188)	0	764,250	0	4,114	4,114	5,626	01/15/2023	4FE
25156P-AT-0	DEUTSCHE TELEKOM 2.614% 09/19/19	D	09/19/2019	Maturity		1,500,000	1,500,000	1,503,675	1,501,309	0	(1,309)	0	(1,309)	0	1,500,000	0	0	0	34,985	09/19/2019	2FE
35177P-AT-4	ORANGE SA 5.375% 07/08/19	D	07/08/2019	Maturity		5,000,000	5,000,000	5,078,020	5,004,984	0	(4,984)	0	(4,984)	0	5,000,000	0	0	0	268,750	07/08/2019	2FE
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	08/30/2019	Maturity		250,000	250,000	248,470	0	0	1,530	0	1,530	0	250,000	0	0	0	2,031	08/30/2019	2FE
45074G-AB-6	IBERDROLA FIN 5.000% 09/11/19	D	09/11/2019	Maturity		5,000,000	5,000,000	4,968,150	4,996,862	0	3,138	0	3,138	0	5,000,000	0	0	0	250,000	09/11/2019	2FE
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D	08/01/2019	JEFFERIES & CO		568,250	550,000	533,016	536,807	0	257	0	257	0	537,064	0	31,186	31,186	34,897	01/15/2036	3FE
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	07/10/2019	FIFTH THIRD SECURITIES		364,029	365,000	361,434	0	0	2,051	0	2,051	0	363,485	0	545	545	4,102	11/03/2019	2FE
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	D	09/22/2019	Maturity		15,000,000	15,000,000	15,226,250	15,018,988	0	(18,988)	0	(18,988)	0	15,000,000	0	0	0	645,000	09/22/2019	1FE
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	09/23/2019	Maturity		1,100,000	1,100,000	1,094,569	0	0	5,431	0	5,431	0	1,100,000	0	0	0	15,200	09/23/2019	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,085,705	60,726,721	60,390,823	56,496,622	0	826,570	0	826,570	0	60,667,664	0	235,592	235,592	2,784,251	XXX	XXX
8399997. Total - Bonds - Part 4						72,468,257	72,109,273	71,851,561	80,757,905	0	(12,052,227)	0	(12,052,227)	0	72,050,216	0	235,592	235,592	3,086,810	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						72,468,257	72,109,273	71,851,561	80,757,905	0	(12,052,227)	0	(12,052,227)	0	72,050,216	0	235,592	235,592	3,086,810	XXX	XXX
ADVIZR-78-9	Advizr, Inc. Advizr, Inc.		07/01/2019	Various	1,328,891.000	1,892,306	0.00	1,500,000	0	0	0	0	0	0	1,500,000	0	392,306	392,306	0		P6*U
19626G-70-2	COLONY NORTHSTAR INC-CLASS A PREFERRED		08/01/2019	ADVANTUS CAPITAL MANAGEMENT	1,906.000	42,801	0.00	47,650	47,650	0	0	0	0	0	47,650	0	(4,849)	(4,849)	2,546		P2L
49446R-74-5	KIMCO REALTY CORP PFD		09/16/2019	TENDER OFFER	11,800.000	295,000	0.00	284,383	284,383	0	0	0	0	0	284,383	0	10,617	10,617	15,165		P2FEL
637417-80-9	NATL RETAIL PROP PREFERRED		08/28/2019	ADVANTUS CAPITAL MANAGEMENT	7,309.000	186,573	0.00	178,332	178,332	0	0	0	0	0	178,332	0	8,241	8,241	5,208		P2FEL
84857L-30-9	SPIRE INC PREFERRED		08/28/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	52,196	0.00	47,500	0	0	0	0	0	0	47,500	0	4,696	4,696	534		P3FEL
85254J-40-9	STAG INDUSTRIAL INC PREFERRED		08/05/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	19,037	0.00	17,999	17,999	0	0	0	0	0	17,999	0	1,037	1,037	602		P3FEL

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 and Admini-strative Symbol /Market Indicator (a)
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		09/23/2019	ADVANTUS CAPITAL MANAGEMENT	1,324.000	36,175	0.00	33,100	33,100	0	0	0	0	0	33,100	0	3,075	3,075	1,725		P3A
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,524,088	XXX	2,108,964	561,464	0	0	0	0	0	2,108,964	0	415,123	415,123	25,780	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,524,088	XXX	2,108,964	561,464	0	0	0	0	0	2,108,964	0	415,123	415,123	25,780	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						2,524,088	XXX	2,108,964	561,464	0	0	0	0	0	2,108,964	0	415,123	415,123	25,780	XXX	XXX
00206R-10-2	AT&T INC		09/10/2019	PCG Model Accts	4,505.000	153,514		139,988	51,886	6,057	0	0	6,057	0	139,988	0	13,526	13,526	6,649		L
008492-10-0	AGREE REALTY CORP REIT		08/28/2019	ADVANTUS CAPITAL MANAGEMENT	1,500.000	109,169		98,775	0	0	0	0	0	0	98,775	0	10,394	10,394	855		L
02079K-10-7	ALPHABET CLASS C		09/10/2019	PCG Model Accts	382.000	440,569		424,401	315,861	21,560	0	0	21,560	0	424,401	0	16,168	16,168	0		L
02079K-30-5	ALPHABET CLASS A		09/10/2019	PCG Model Accts	82.000	95,608		91,758	71,057	4,170	0	0	4,170	0	91,758	0	3,850	3,850	0		L
02215L-10-0	ALTUS MIDSTREAM CO -A		08/01/2019	HEIGHT SECURITIES	73,500.000	224,758		602,206	0	0	0	0	0	0	602,206	0	(377,447)	(377,447)	0		L
023135-10-6	AMAZON.COM INC		09/10/2019	Various	1,109.000	2,002,357		731,039	1,553,037	(949,101)	0	0	(949,101)	0	731,039	0	1,271,318	1,271,318	0		L
025537-10-1	AMERICAN ELECTRIC POWER		09/18/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	37,143		33,411	0	0	0	0	0	0	33,411	0	3,732	3,732	536		L
03073E-10-5	AMERISOURCEBERGEN CORP		09/23/2019	Various	13,932.000	1,173,055		1,229,214	1,004,102	191,459	0	0	191,459	0	1,229,214	0	(56,159)	(56,159)	12,554		L
03350F-10-6	ANDEAVOR LOGISTICS LP		07/18/2019	PIPER JAFFRAY	2,500.000	87,804		124,096	81,225	42,871	0	0	42,871	0	124,096	0	(36,292)	(36,292)	5,150		L
03350F-10-6	ANDEAVOR LOGISTICS LP		07/30/2019	Taxable Exchange	91,738.000	2,950,835		4,144,688	2,027,311	1,056,659	0	0	1,056,659	0	4,144,688	0	(1,193,853)	(1,193,853)	188,980		L
037833-10-0	APPLE INC		09/10/2019	Various	6,454.000	1,277,464		741,641	943,443	(275,674)	0	0	(275,674)	0	741,641	0	535,823	535,823	10,076		L
053484-10-1	AVALON BAY COMMUNITIES REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	2,300.000	480,431		415,403	295,885	5,352	0	0	5,352	0	415,403	0	65,028	65,028	9,187		L
05351X-10-1	AVAYA HOLDINGS CORP		09/06/2019	Various	289,463.000	4,023,476		4,446,401	370,097	(52,040)	0	0	(52,040)	0	4,446,401	0	(422,925)	(422,925)	0		L
053807-10-3	AVNET INC		09/10/2019	PCG Model Accts	4,072.000	177,937		171,394	110,719	18,042	0	0	18,042	0	171,394	0	6,544	6,544	1,704		L
060505-10-4	BANK OF AMERICA CORP		09/10/2019	PCG Model Accts	9,663.000	284,117		268,955	171,149	23,215	0	0	23,215	0	268,955	0	15,161	15,161	3,089		L
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		09/10/2019	Various	11,760.000	2,363,581		1,905,936	2,206,369	(492,906)	0	0	(492,906)	0	1,905,936	0	457,645	457,645	0		L
09062X-10-3	BIOGEN INC		09/10/2019	PCG Model Accts	658.000	152,550		185,175	163,700	(4,262)	0	0	(4,262)	0	185,175	0	(32,625)	(32,625)	0		L
094235-10-8	BLOOMIN' BRANDS INC		08/07/2019	Various	214,982.000	3,552,333		4,387,436	362,406	(16,099)	0	0	(16,099)	0	4,387,436	0	(835,103)	(835,103)	23,476		L
09857L-10-8	BOOKING HOLDING		09/10/2019	PCG Model Accts	55.000	105,990		106,462	74,064	10,255	0	0	10,255	0	106,462	0	(472)	(472)	0		L
105368-20-3	BRANDYWINE REALTY TRUST REIT		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	29,000.000	422,247		356,924	373,230	(16,306)	0	0	(16,306)	0	356,924	0	65,323	65,323	16,036		L
110122-10-8	BRISTOL-MYERS SQUIBB		09/10/2019	PCG Model Accts	3,839.000	172,056		199,497	131,717	6,608	0	0	6,608	0	199,497	0	(27,441)	(27,441)	3,929		L
118230-10-1	BUCKEYE PARTNERS MLP		07/29/2019	Various	113,249.000	4,665,777		4,592,713	0	0	0	0	0	0	4,592,713	0	73,064	73,064	2,925		L
133131-10-2	CAMDEN PROPERTY TRUST REIT		09/17/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	54,150		45,430	44,025	1,405	0	0	1,405	0	45,430	0	8,721	8,721	1,185		L
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		07/05/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	7,490		7,063	0	0	0	0	0	0	7,063	0	427	427	95		L
16119P-10-8	CHARTER COMMUNICATIONS INC-A		09/10/2019	PCG Model Accts	527.000	217,313		158,146	139,635	5,146	0	0	5,146	0	158,146	0	59,167	59,167	0		L
163731-10-2	CHEMICAL FINANCIAL CORP		08/01/2019	Various	96,510.000	4,355,652		4,355,652	424,907	(77,458)	0	0	(77,458)	0	4,355,652	0	0	0	36,047		L
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	47,261		36,483	18,050	(4,095)	0	0	(4,095)	0	36,483	0	10,777	10,777	595		L
18539C-10-5	NRG YIELD INC-CLASS A COMMON		07/19/2019	ADVANTUS CAPITAL MANAGEMENT	4,296.000	72,913		59,650	70,996	(12,793)	0	0	(12,793)	0	59,650	0	13,262	13,262	1,698		L
20030N-10-1	COMCAST CORP CL A		09/10/2019	PCG Model Accts	5,005.000	220,670		174,472	97,962	(3,430)	0	0	(3,430)	0	174,472	0	46,198	46,198	2,594		L
21870Q-10-5	CORESITE REALTY CORP REIT		07/09/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	24,199		20,952	17,446	3,506	0	0	3,506	0	20,952	0	3,246	3,246	684		L
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	17,839		16,469	0	0	0	0	0	0	16,469	0	1,370	1,370	0		L
22822V-10-1	CROWN CASTLE INTL CORP REIT		08/26/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	173,192		142,796	32,589	(3,789)	0	0	(3,789)	0	142,796	0	30,397	30,397	675		L
23283R-10-0	CYRUSONE INC REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	2,200.000	166,039		111,642	89,896	(6,402)	0	0	(6,402)	0	111,642	0	54,397	54,397	2,576		L
23311P-10-0	DCP MIDSTREAM PARTNERS LP		09/16/2019	Various	25,800.000	667,742		1,032,544	529,800	309,525	0	0	309,525	0	1,032,544	0	(364,802)	(364,802)	58,422		L
233331-10-7	DTE ENERGY COMPANY		09/19/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	26,400		23,762	0	0	0	0	0	0	23,762	0	2,638	2,638	378		L
244199-10-5	DEERE & COMPANY		09/10/2019	PCG Model Accts	833.000	137,075		124,989	83,386	(2,124)	0	0	(2,124)	0	124,989	0	12,086	12,086	1,672		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	38,553		36,462	31,965	4,497	0	0	4,497	0	36,462	0	2,091	2,091	1,275		L
254687-10-6	DISNEY		09/10/2019	PCG Model Accts	1,407.000	195,447		155,396	0	0	0	0	0	0	155,396	0	40,050	40,050	1,228		L
26441C-20-4	DUKE ENERGY		09/12/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	83,897		76,811	0	0	0	0	0	0	76,811	0	7,086	7,086	2,520		L
265504-10-0	DUNKIN' BRANDS GROUP INC		07/19/2019	PCG Model Accts	458.000	36,734		33,005	0	0	0	0	0	0	33,005	0	3,728	3,728	174		L
26831*-10-0	EVERYTHING BUT THE HOUSE		09/10/2019	PRIVATE PLACEMENT	1,799,853.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	7,400.000	154,209		146,970	116,032	30,938	0	0	30,938	0	146,970	0	7,239	7,239	4,836		L
29275Y-10-2	ENERSYS		09/20/2019	S. G. COWEN SECURITIES CORP.	12,300.000	836,951		775,286	0	0	0	0	0	0	775,286	0	61,665	61,665	4,305		L
29364G-10-3	Entergy Corp		09/11/2019	ADVANTUS CAPITAL MANAGEMENT	2,600.000	289,632		247,262	0	0	0	0	0	0	247,262	0	42,370	42,370	4,368		L
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/30/2019	Various	78,300.000	2,221,558		2,301,794	0	0	0	0	0	0	2,301,794	0	(80,236)	(80,236)	34,100		L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	4,700.000	385,388		285,299	310,247	(24,948)	0	0	(24,948)	0	285,299	0	100,089	100,089	7,873		L
30034W-10-6	EVERGY INC		09/24/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	84,800		74,664	0	0	0	0	0	0	74,664	0	10,136	10,136	808		L
30225T-10-2	EXTRA SPACE STORAGE INC REIT		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	92,292		59,615	72,384	(12,769)	0	0	(12,769)	0	59,615	0	32,678	32,678	1,408		L
30231G-10-2	EXXON MOBIL CORP		09/10/2019	Various	7,657.000	580,762		584,753	139,176	26,119	0	0	26,119	0	584,753	0	(3,991)	(3,991)	4,197		L
30303M-10-2	FACEBOOK INC-A		09/10/2019	Various	6,401.000	1,192,158		1,199,228	830,586	357,637	0	0	357,637	0	1,199,228	0	(7,070)	(7,070)	0		L
31428X-10-6	FEDEX CORP		09/10/2019	PCG Model Accts	528.000	89,043		96,236	73,889	10,135	0	0	10,135	0	96,236	0	(7,192)	(7,192)	686		L
35137L-10-5	FOX CORP		09/10/2019	PCG Model Accts	1,154.000	39,411		43,439	0	0	0	0	0	0	43,439	0	(4,028)	(4,028)	188		L
369604-10-3	GENERAL ELECTRIC CO		09/10/2019	Various	36,758.000	306,465		400,016	260,920	131,061	0	0	131,061	0	400,016	0	(93,551)	(93,551)	1,094		L
371927-10-4	GENESIS ENERGY L.P.		09/12/2019	INSTINET	20,000.000	421,899		474,460	369,400	105,060	0	0	105,060	0	474,460	0	(52,560)	(52,560)	33,000		L
379577-20-8	GLOBUS MEDICAL INC - A		09/25/2019	Various	23,800.000	1,160,750		1,161,239	0	0	0	0	0	0	1,161,239	0	(489)	(489)	0		L
38141G-10-4	GOLDMAN SACHS GROUP INC		09/10/2019	PCG Model Accts	1,110.000	237,858		231,841	144,832	42,807	0	0	42,807	0	231,841	0	6,017	6,017	2,268		L
393222-10-4	GREEN PLAINS INC		07/01/2019	STIFEL NICHOLAS	3,158.000	34,373		51,134	41,401	9,732	0	0	9,732	0	51,134	0	(16,761)	(16,761)	758		L
40414L-10-9	HCP INC REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	2,700.000	94,200		82,223	0	0	0	0	0	0	82,223	0	11,976	11,976	1,998		L
406216-10-1	HALLIBURTON COMPANY		09/10/2019	Various	18,476.000	372,199		687,680	489,045	196,351	0	0	196,351	0	687,680	0	(315,481)	(315,481)	9,560		L
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		07/05/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	25,489		20,350	17,145	3,205	0	0	3,205	0	20,350	0	5,138	5,138	900		L
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	14,000.000	387,357		389,099	354,340	34,759	0	0	34,759	0	389,099	0	(1,742)	(1,742)	13,020		L
427825-50-0	HERSHA HOSPITALITY TRUST REIT		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	7,300.000	109,598		133,013	0	0	0	0	0	0	133,013	0	(23,415)	(23,415)	4,088		L
42809H-10-7	HESS CORP		09/10/2019	HOWARD WEIL	7,053.000	447,508		412,679	0	0	0	0	0	0	412,679	0	34,829	34,829	1,763		L
44106M-10-2	HOSPITALITY PROP TRUST REIT		09/25/2019	Tax Free Exchange	28,078.000	760,815		760,815	560,583	82,221	0	0	82,221	0	760,815	0	0	0	41,090		L
44107P-10-4	HOST HOTELS & RESORTS INC		09/10/2019	ADVANTUS CAPITAL MANAGEMENT	40,100.000	695,774		788,855	616,790	113,306	0	0	113,306	0	788,855	0	(93,081)	(93,081)	24,850		L
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	2,200.000	48,431		52,800	43,274	9,526	0	0	9,526	0	52,800	0	(4,369)	(4,369)	2,178		L
459200-10-1	IBM		09/10/2019	PCG Model Accts	1,133.000	167,940		154,726	124,128	25,119	0	0	25,119	0	154,726	0	13,214	13,214	4,078		L
478160-10-4	JOHNSON & JOHNSON		09/10/2019	PCG Model Accts	1,826.000	238,190		230,009	197,317	(7,794)	0	0	(7,794)	0	230,009	0	8,181	8,181	3,586		L
48020Q-10-7	JONES LANG LASALLE INC		09/10/2019	PCG Model Accts	1,571.000	222,342		243,480	155,845	37,193	0	0	37,193	0	243,480	0	(21,138)	(21,138)	674		L
48123V-10-2	J2 GLOBAL INC		09/27/2019	WILLIAM BLAIR	2,600.000	234,307		212,603	0	0	0	0	0	0	212,603	0	21,704	21,704	0		L
49456B-10-1	KINDER MORGAN		08/30/2019	Various	223,696.000	4,509,103		3,971,440	476,780	20,540	0	0	20,540	0	3,971,440	0	537,663	537,663	118,586		L
502175-10-2	LTC PROPERTIES INC REIT		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	1,400.000	70,351		60,664	58,352	2,312	0	0	2,312	0	60,664	0	9,687	9,687	2,185		L
55336V-10-0	MPLX LP LIMITED PARTNERS		08/07/2019	Various	208,732.000	5,708,106		7,182,264	4,552,605	595,586	0	0	595,586	0	7,182,264	0	(1,474,158)	(1,474,158)	396,343		L
55336V-10-0	MPLX LP LIMITED PARTNERS		07/30/2019	Cash Adjustment	1.000	19		18	0	0	0	0	0	0	18	0	1	1	0		L
554382-10-1	MACERICH CO/THE REIT		07/19/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	36,227		62,000	47,608	14,392	0	0	14,392	0	62,000	0	(25,773)	(25,773)	1,650		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		08/01/2019	Various	61,710.000	4,106,595		3,866,233	0	0	0	0	0	0	3,866,233	0	240,362	240,362	0		L
594918-10-4	MICROSOFT CORP		09/23/2019	Various	10,225.000	1,413,108		985,193	1,001,379	(60,144)	0	0	(60,144)	0	985,193	0	427,914	427,914	12,579		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		09/09/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	112,436		90,844	57,420	3,184	0	0	3,184	0	90,844	0	21,592	21,592	2,016		L
61174X-10-9	MONSTER BEVERAGE CORP		09/10/2019	PCG Model Accts	2,342.000	144,093		128,477	87,562	10,871	0	0	10,871	0	128,477	0	15,616	15,616	0		L
63633D-10-4	NATL HEALTH INV REIT		07/18/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	23,830		24,534	0	0	0	0	0	0	24,534	0	(705)	(705)	630		L
64110L-10-6	NETFLIX INC		09/10/2019	PCG Model Accts	94.000	26,688		29,610	0	0	0	0	0	0	29,610	0	(2,921)	(2,921)	0		L
65339F-10-1	NEXTERA ENERGY INC		08/30/2019	Various	3,800.000	811,399		758,040	0	0	0	0	0	0	758,040	0	53,359	53,359	5,938		L
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		09/24/2019	ADVANTUS CAPITAL MANAGEMENT	1,800.000	93,876		75,109	0	0	0	0	0	0	75,109	0	18,766	18,766	1,708		L
682680-10-3	ONEOK INC		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	67,906		60,071	48,555	11,516	0	0	11,516	0	60,071	0	7,836	7,836	2,354		L
68389X-10-5	ORACLE CORP		09/10/2019	Various	76,613.000	4,132,182		2,425,684	3,439,211	(1,036,854)	0	0	(1,036,854)	0	2,425,684	0	1,706,498	1,706,498	51,223		L
69007J-10-6	OUTFRONT MEDIA INC REIT		07/26/2019	ADVANTUS CAPITAL MANAGEMENT	2,900.000	78,610		63,187	52,548	10,639	0	0	10,639	0	63,187	0	15,423	15,423	2,088		L
700517-10-5	PARK HOTELS & RESORTS INC REIT		08/07/2019	ADVANTUS CAPITAL MANAGEMENT	5,600.000	139,192		144,200	145,488	(1,288)	0	0	(1,288)	0	144,200	0	(5,008)	(5,008)	10,640		L
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	26,225		39,516	28,310	11,206	0	0	11,206	0	39,516	0	(13,292)	(13,292)	1,140		L
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/11/2019	Various	70,944.000	1,543,012		1,723,913	740,298	168,214	0	0	168,214	0	1,723,913	0	(180,901)	(180,901)	49,921		L
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		08/28/2019	BMO CAPITAL MARKETS CORP EQ	11,000.000	238,085		261,219	221,100	40,119	0	0	40,119	0	261,219	0	(23,135)	(23,135)	11,220		L
742718-10-9	PROCTER & GAMBLE CO		09/12/2019	S. G. COWEN SECURITIES CORP.	2,530.000	310,526		212,874	232,558	(19,684)	0	0	(19,684)	0	212,874	0	97,652	97,652	5,589		L
74340W-10-3	PROLOGIS INC REIT		09/17/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	159,463		93,909	111,568	(17,659)	0	0	(17,659)	0	93,909	0	65,554	65,554	2,014		L
74460D-10-9	PUBLIC STORAGE INC REIT		07/03/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	49,495		41,027	40,482	545	0	0	545	0	41,027	0	8,468	8,468	800		L
74762E-10-2	QUANTA SERVICES INC		09/27/2019	STIFEL NICOLAUS & CO-EQ	2,200.000	82,806		81,710	0	0	0	0	0	0	81,710	0	1,097	1,097	88		L
758849-10-3	REGENCY CENTERS CORP REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	34,604		32,870	0	0	0	0	0	0	32,870	0	1,734	1,734	878		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		09/12/2019	ADVANTUS CAPITAL MANAGEMENT	18,100.000	322,659		350,496	287,428	63,068	0	0	63,068	0	350,496	0	(27,837)	(27,837)	7,328		L
78440X-10-1	SL GREEN REALTY CORP REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	49,400		57,740	47,448	10,292	0	0	10,292	0	57,740	0	(8,340)	(8,340)	1,530		L
78462F-10-3	SPDR TRUST SERIES 1		08/06/2019	BLOOMBERG TRADEBOOK	36,652.000	10,747,906		10,089,995	189,939	18,813	0	0	18,813	0	10,089,995	0	657,911	657,911	80,526		L
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	5,400.000	116,109		95,859	88,992	6,867	0	0	6,867	0	95,859	0	20,251	20,251	5,670		L
79466L-30-2	SALESFORCE.COM INC		09/10/2019	Various	8,280.000	1,212,513		753,594	1,087,268	(387,312)	0	0	(387,312)	0	753,594	0	458,918	458,918	0		L
806857-10-8	SCHLUMBERGER LTD		09/10/2019	PCG Model Accts	2,888.000	110,166		106,222	96,622	670	0	0	670	0	106,222	0	3,944	3,944	4,081		L
81663A-10-5	SEMGROUP CORP-CLASS A		09/18/2019	Morgan Stanley	125,000.000	2,063,057		1,264,885	0	0	0	0	0	0	1,264,885	0	798,172	798,172	0		L
82669G-10-4	SIGNATURE BANK		09/10/2019	PCG Model Accts	1,296.000	159,177		163,885	95,305	22,040	0	0	22,040	0	163,885	0	(4,708)	(4,708)	1,507		L
828806-10-9	SIMON PROPERTY GRP LP REIT		09/10/2019	PCG Model Accts	1,498.000	235,547		259,180	212,675	4,851	0	0	4,851	0	259,180	0	(23,634)	(23,634)	6,567		L
830879-10-2	SKYWEST INC		09/30/2019	Various	9,600.000	553,225		518,885	0	0	0	0	0	0	518,885	0	34,340	34,340	2,304		L
838518-10-8	SOUTH JERSEY INDUSTRIES		07/31/2019	ADVANTUS CAPITAL MANAGEMENT	909.000	31,108		28,973	25,270	3,703	0	0	3,703	0	28,973	0	2,135	2,135	523		L
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	56,590		45,629	0	0	0	0	0	0	45,629	0	10,961	10,961	1,810		L
855244-10-9	STARBUCKS CORP		09/12/2019	Various	13,584.000	1,237,397		725,858	874,810	(148,951)	0	0	(148,951)	0	725,858	0	511,538	511,538	10,583		L
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	3,200.000	77,632		71,671	63,072	8,599	0	0	8,599	0	71,671	0	5,961	5,961	4,608		L
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		07/24/2019	ADVANTUS CAPITAL MANAGEMENT	2,000.000	37,600		33,797	25,960	7,837	0	0	7,837	0	33,797	0	3,803	3,803	2,100		L
907818-10-8	UNION PACIFIC CORP		09/10/2019	PCG Model Accts	985.000	170,119		139,567	126,342	1,697	0	0	1,697	0	139,567	0	30,552	30,552	1,939		L
913017-10-9	UNITED TECHNOLOGIES		09/10/2019	PCG Model Accts	1,418.000	188,385		172,318	112,017	18,373	0	0	18,373	0	172,318	0	16,067	16,067	2,270		L
91324P-10-2	UNITEDHEALTH GROUP INC		09/10/2019	PCG Model Accts	337.000	81,271		81,661	0	0	0	0	0	0	81,661	0	(389)	(389)	346		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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 and Admini-strative Symbol /Market Indicator (a)
92276F-10-0	VENTAS INC REIT		09/04/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	15,033		13,718	0	0	0	0	0	0	13,718	0	1,316	1,316	0		L
929042-10-9	VORNADO REALTY TRUST REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	32,203		34,986	31,015	3,971	0	0	3,971	0	34,986	0	(2,783)	(2,783)	990		L
929740-10-8	WABTEC CORP		09/27/2019	S. G. COWEN SECURITIES CORP.	757.000	54,934		62,205	0	0	0	0	0	0	62,205	0	(7,271)	(7,271)	182		L
948741-10-3	WEINGARTEN REALTY INVST REIT		09/24/2019	ADVANTUS CAPITAL MANAGEMENT	3,900.000	111,174		119,372	96,759	22,613	0	0	22,613	0	119,372	0	(8,198)	(8,198)	4,622		L
95040Q-10-4	WELLTOWER INC WELLTOWER INC		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	80,931		66,841	0	0	0	0	0	0	66,841	0	14,091	14,091	2,001		L
957638-10-9	WESTERN ALLIANCE BANCORP		09/30/2019	Various	7,600.000	339,233		342,690	53,460	(7,330)	0	0	(7,330)	0	342,690	0	(3,456)	(3,456)	1,900		L
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/05/2019	ADVANTUS CAPITAL MANAGEMENT	10,600.000	269,295		354,676	0	0	0	0	0	0	354,676	0	(85,381)	(85,381)	12,399		L
969457-10-0	WILLIAMS COS INC		09/09/2019	ADVANTUS CAPITAL MANAGEMENT	18,200.000	445,643		573,844	401,310	172,534	0	0	172,534	0	573,844	0	(128,200)	(128,200)	13,832		L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		09/10/2019	PCG Model Accts	3,603.000	161,488		138,787	113,667	15,945	0	0	15,945	0	138,787	0	22,701	22,701	943		L
G9402V-10-9	ROWAN COMPANIES PLC-A		08/14/2019	BARCLAYS	35,869.000	138,398		588,218	0	0	0	0	0	0	588,218	0	(449,820)	(449,820)	9		L
000000-00-0	INTER PIPELINE LTD		09/18/2019	Various	313,300.000	5,764,016		5,366,794	899,568	180,889	0	0	180,889	69,986	5,333,838	(32,957)	430,178	397,221	47,748		U
000000-00-0	INTER PIPELINE LTD		08/21/2019	Cash Adjustment	1.000	12		12	1	0	0	0	0	0	12	0	0	0	0		U
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	09/10/2019	PCG Model Accts	3,509.000	173,657		142,179	125,213	5,651	0	0	5,651	0	142,179	0	31,478	31,478	1,080		L
178587-10-1	CITY OFFICE REIT INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	14,300.000	189,493		178,556	146,575	31,981	0	0	31,981	0	178,556	0	10,937	10,937	10,082		L
494549-70-2	KINDER MORGAN CANADA LTD		08/22/2019	NAT BK FINANCIAL EQ	23,499.000	252,262		951,463	0	0	0	0	0	0	916,367	(35,096)	(664,106)	(699,202)	8,637		U
720786-20-1	PIERIDAE ENERGY LTD		07/04/2019	Tax Free Exchange	996,000.000	1,513,771		1,513,771	0	0	0	0	0	0	1,513,771	0	0	0	0		L
720786-30-0	PIERIDAE ENERGY LTD		07/08/2019	Tax Free Exchange	320,000.000	481,363		481,363	481,363	0	0	0	0	0	481,363	0	0	0	0		L
89679A-20-9	TRISURA GROUP LTD	A	09/27/2019	Various	813.000	18,456		16,074	0	0	0	0	0	0	16,074	0	2,382	2,382	0		U
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	09/30/2019	ADVANTUS CAPITAL MANAGEMENT	4,800.000	179,974		146,895	124,320	22,575	0	0	22,575	0	146,895	0	33,079	33,079	5,058		L
H8817H-10-0	TRANSOCEAN	D	08/14/2019	BARCLAYS	57,326.000	223,871		642,998	363,142	249,314	0	0	249,314	0	642,998	0	(419,128)	(419,128)	0		L
000000-00-0	NOBLE CORP PLC	D	08/14/2019	HOWARD WEIL	191,448.000	231,169		997,128	429,583	496,815	0	0	496,815	0	997,128	0	(765,960)	(765,960)	0		U
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	09/10/2019	PCG Model Accts	765.000	133,154		124,305	36,049	3,714	0	0	3,714	0	124,305	0	8,849	8,849	(13)		L
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	09/10/2019	Various	15,992.000	1,655,834		3,556,216	2,478,601	1,019,327	0	0	1,019,327	0	3,556,216	0	(1,900,382)	(1,900,382)	(7)		L
143658-30-0	CARNIVAL CRUISE UNIT	C	09/25/2019	Various	25,775.000	1,223,768		1,146,341	1,250,938	(127,045)	0	0	(127,045)	0	1,146,341	0	77,427	77,427	37,392		L
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	09/10/2019	PCG Model Accts	2,702.000	83,589		62,098	45,795	1,685	0	0	1,685	0	62,098	0	21,491	21,491	(51)		L
66987V-10-9	NOVARTIS AG-ADR	D	09/23/2019	Various	28,558.000	2,553,762		2,092,133	2,152,007	(64,019)	0	0	(64,019)	0	2,092,133	0	461,629	461,629	79,212		L
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	D	07/24/2019	HEIGHT SECURITIES	1,000.000	63,859		72,230	59,940	12,290	0	0	12,290	0	72,230	0	(8,371)	(8,371)	1,880		L
904784-70-9	UNILEVER N V -NY SHARES	D	09/10/2019	PCG Model Accts	2,178.000	131,145		120,112	107,708	2,176	0	0	2,176	0	120,112	0	11,033	11,033	1,928		L
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	09/26/2019	ADVANTUS CAPITAL MANAGEMENT	3,800.000	173,352		101,232	131,214	(29,982)	0	0	(29,982)	0	101,232	0	72,120	72,120	4,322		L
G5494J-10-3	LINDE	D	09/11/2019	S. G. COWEN SECURITIES CORP.	11,022.000	2,046,398		1,134,370	1,719,873	(585,503)	0	0	(585,503)	0	1,134,370	0	912,028	912,028	28,933		L
G7153K-10-8	POLARCUS LTD	B	08/15/2019	BERENBERG CAPITAL MARKETS	125,000.000	17,437		14,924	0	0	0	0	0	0	14,710	(214)	2,727	2,513	0		U
H01301-12-8	ALCON INC	D	07/19/2019	PCG Model Accts	975.000	58,681		42,817	0	0	0	0	0	0	42,817	0	15,864	15,864	(89)		L
M8178L-10-8	QATAR GAS TRANSPORT QATAR GAS TRANSPORT	B	09/22/2019	Various	2,285,000.000	1,480,030		949,651	1,125,304	(175,923)	0	0	(175,923)	271	949,169	(482)	530,861	530,379	62,761		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						105,092,219	XXX	103,834,625	43,853,626	1,599,226	0	0	1,599,226	70,257	103,765,877	(68,749)	1,326,339	1,257,590	1,743,671	XXX	XXX
14064D-86-5	Fuller & Thaler MUTUAL FUND		08/01/2019	PCG Model Accts	248.000	6,198		6,435	5,304	1,131	0	0	1,131	0	6,435	0	(237)	(237)	0		L
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/10/2019	PCG Model Accts	51,076.000	1,027,000		1,050,654	739,357	58,152	0	0	58,152	0	1,050,654	0	(23,654)	(23,654)	7,578		U
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/10/2019	PCG Model Accts	21,978.000	431,186		464,530	376,412	51,392	0	0	51,392	0	464,530	0	(33,344)	(33,344)	(3,585)		U
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	174,577.000	3,135,715		3,648,492	2,667,761	725,875	0	0	725,875	0	3,648,492	0	(512,778)	(512,778)	839		U
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		08/28/2019	Security Withdraw	0.000	1		1	0	0	0	0	0	0	1	0	0	0	0		U
316410-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		09/10/2019	PCG Model Accts	219,696.000	3,279,407		3,262,507	0	0	0	0	0	0	3,262,507	0	16,900	16,900	114,692		L
316410-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		09/10/2019	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	412		L
464287-50-7	ISHARES CORE S&P MID CAP ETF		08/19/2019	PCG Model Accts	3,308.000	641,253		639,712	549,326	90,386	0	0	90,386	0	639,712	0	1,541	1,541	5,219		L
61756E-46-1	MSIF INTERNATIONAL ADV-I MUTUAL FUND		09/10/2019	PCG Model Accts	3,319.000	63,042		62,466	0	0	0	0	0	0	62,466	0	576	576	0		L
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		09/10/2019	PCG Model Accts	81,867.000	2,727,911		2,715,416	0	0	0	0	0	0	2,715,416	0	12,494	12,494	0		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		07/08/2019	TOUCHSTONE SECURITIES	695.000	10,782		10,421	0	0	0	0	0	0	10,421	0	361	361	0		L
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		07/02/2019	TOUCHSTONE SECURITIES	638.000	3,382		3,369	0	0	0	0	0	0	3,369	0	13	13	0		L
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		09/06/2019	Tax Free Exchange	3,210,319.000	32,117,813		32,117,813	27,763,151	2,267,190	0	0	2,267,190	0	32,117,813	0	0	0	1,333,836		U
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		09/10/2019	PCG Model Accts	32,259.000	345,132		340,346	0	0	0	0	0	0	340,346	0	4,786	4,786	1,472		L
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		09/03/2019	TOUCHSTONE SECURITIES	31,490.000	332,534		312,380	312,695	(315)	0	0	(315)	0	312,380	0	20,155	20,155	4,892		U
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		07/08/2019	TOUCHSTONE SECURITIES	9,689.000	82,838		82,457	76,447	6,010	0	0	6,010	0	82,457	0	381	381	2,041		U
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		07/12/2019	TOUCHSTONE SECURITIES	3,911.000	174,180		158,563	149,462	9,101	0	0	9,101	0	158,563	0	15,617	15,617	0		U
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		09/03/2019	TOUCHSTONE SECURITIES	221.000	2,073		2,015	1,830	185	0	0	185	0	2,015	0	57	57	20		U
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		09/05/2019	PCG Model Accts	35,629.000	1,181,423		1,088,140	0	0	0	0	0	0	1,088,140	0	93,283	93,283	0		U
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		09/03/2019	TOUCHSTONE SECURITIES	6,948.000	224,217		165,065	174,941	(9,875)	0	0	(9,875)	0	165,065	0	59,151	59,151	0		U
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		09/03/2019	TOUCHSTONE SECURITIES	5,533.000	95,437		104,514	83,434	21,080	0	0	21,080	0	104,514	0	(9,077)	(9,077)	412		U
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		07/12/2019	TOUCHSTONE SECURITIES	5,692.000	86,743		79,980	67,110	12,870	0	0	12,870	0	79,980	0	6,763	6,763	0		U
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		09/05/2019	PCG Model Accts	10,776.000	99,988		100,012	0	0	0	0	0	0	100,012	0	(24)	(24)	202		L
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		09/03/2019	TOUCHSTONE SECURITIES	46,473.000	431,713		429,836	154,708	0	0	0	0	0	429,836	0	1,877	1,877	5,426		U
922042-87-4	VANGUARD FTSE EUROPE ETF		09/10/2019	PCG Model Accts	24,490.000	1,315,601		1,304,230	0	0	0	0	0	0	1,304,230	0	11,370	11,370	0		L
922908-36-3	VANGUARD FDS CLOSED END FUND		09/05/2019	PCG Model Accts	805.000	220,749		219,005	0	0	0	0	0	0	219,005	0	1,743	1,743	139		L
922908-51-2	VANGUARD FDS CLOSED END FUND		08/02/2019	PCG Model Accts	19,650.000	2,186,648		2,200,592	0	0	0	0	0	0	2,200,592	0	(13,944)	(13,944)	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						50,222,966	XXX	50,568,951	33,121,938	3,233,182	0	0	3,233,182	0	50,568,951	0	(345,990)	(345,990)	1,473,595	XXX	XXX
9799997. Total - Common Stocks - Part 4						155,315,185	XXX	154,403,576	76,975,564	4,832,408	0	0	4,832,408	70,257	154,334,828	(68,749)	980,349	911,600	3,217,266	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						155,315,185	XXX	154,403,576	76,975,564	4,832,408	0	0	4,832,408	70,257	154,334,828	(68,749)	980,349	911,600	3,217,266	XXX	XXX
9899999. Total - Preferred and Common Stocks						157,839,273	XXX	156,512,540	77,537,028	4,832,408	0	0	4,832,408	70,257	156,443,792	(68,749)	1,395,472	1,326,723	3,243,046	XXX	XXX
9999999 - Totals						230,307,530	XXX	228,364,101	158,294,933	4,832,408	(12,052,227)	0	(7,219,819)	70,257	228,494,008	(68,749)	1,631,064	1,562,315	6,329,856	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 21

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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Put-Buy	Equity Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/20/2019	03/20/2020	62,201		114.23		7,104,977		3,499,833		3,499,833	(3,605,144)						0001
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	7,104,977	0	3,499,833	XXX	3,499,833	(3,605,144)	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										0	7,104,977	0	3,499,833	XXX	3,499,833	(3,605,144)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,663		0.00				0		0	(562)						
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	12/18/2020	591,176		0.00		289,115		2,677		2,677	(282,904)	(3,533)					
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	289,115	0	2,677	XXX	2,677	(283,466)	(3,533)	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										0	289,115	0	2,677	XXX	2,677	(283,466)	(3,533)	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										0	289,115	0	2,677	XXX	2,677	(283,466)	(3,533)	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	7,104,977	0	3,499,833	XXX	3,499,833	(3,605,144)	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										0	7,394,092	0	3,502,510	XXX	3,502,510	(3,888,610)	(3,533)	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index.	Goldman Sachs W22LROWP2IHZNBB6K528	03/20/2019	03/20/2020	62,201		44.71		(2,780,740)		(4,238,071)		(4,238,071)	(1,457,331)						0001
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(2,780,740)	0	(4,238,071)	XXX	(4,238,071)	(1,457,331)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	(2,780,740)	0	(4,238,071)	XXX	(4,238,071)	(1,457,331)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	(2,780,740)	0	(4,238,071)	XXX	(4,238,071)	(1,457,331)	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	(2,780,740)	0	(4,238,071)	XXX	(4,238,071)	(1,457,331)	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										0	4,324,237	0	(738,238)	XXX	(738,238)	(5,062,475)	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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										0	289,115	0	2,677	XXX	2,677	(283,466)	(3,533)	0	0	0	XXX	XXX
1449999999 - Totals										0	4,613,352	0	(735,561)	XXX	(735,561)	(5,345,941)	(3,533)	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the market value risks associated with the broad equity markets.

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
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	2,677		2,677	2,677		2,677		
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y		3,499,833	(4,238,071)	0	3,499,833	(4,238,071)	0		
0299999999. Total NAIC 1 Designation			0	3,499,833	(4,238,071)	0	3,499,833	(4,238,071)	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			0	3,502,510	(4,238,071)	2,677	3,502,510	(4,238,071)	2,677	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				3,502,510	(4,238,071)						

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)
Goldman Sachs W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	710,000	710,000	710,000		V
0199999999 - Total				710,000	710,000	710,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						XXX	XXX	XXX

NONE

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 and Administrative Symbol/ 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
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			25,328,560	25,328,560	10/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,328,560	25,328,560	XXX
9999999 - Totals				25,328,560	25,328,560	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (28,924,350) Book/Adjusted Carrying Value $ (28,924,350)
2. Average balance for the year Fair Value $ 26,670,773 Book/Adjusted Carrying Value $ 26,670,773
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,362,838 NAIC 2 $ 19,965,722 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

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 and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-U8-8	OPIC		1	1,623,726	1,623,726	02/15/2028
690353-YE-1	OPIC AGENCY		1	4,729,286	4,729,286	06/15/2034
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				6,353,012	6,353,012	XXX
0599999. Total - U.S. Government Bonds				6,353,012	6,353,012	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
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY H		1FE	2,300,000	2,300,000	10/01/2051
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				2,300,000	2,300,000	XXX
3199999. Total - U.S. Special Revenues Bonds				2,300,000	2,300,000	XXX
0258M0-DX-4	AMERICAN EXPRESS		1FE	949,528	948,850	09/14/2020
125523-AA-8	CIGNA CORP		2FE	1,050,397	1,050,000	03/17/2020
12634G-AA-1	CNOOC FINANCE 2015 AU		1FE	1,501,815	1,503,022	05/05/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	756,293	755,401	05/01/2020
256746-AE-8	DOLLAR TREE INC		2FE	1,600,122	1,600,000	04/17/2020
37331N-AF-8	GEORGIA-PACIFIC LLC		1FE	620,006	619,942	11/15/2019
49456B-AE-1	KINDER MORGAN		2FE	1,200,133	1,199,161	12/01/2019
582839-AE-6	MEAD JOHNSON NUTRITION CO		1FE	1,033,160	1,032,486	11/01/2019
59217G-CY-3	MET LIFE GLOB		1FE	576,415	575,000	05/28/2021
60920L-AA-2	MONDELEZ INTL HLDINGS NE		2FE	699,693	699,263	10/28/2019
74274T-AA-8	PRIVATE EXPORT FUNDING		1FE	499,632	499,077	12/19/2019
816851-BD-0	SEMPRA ENERGY		2FE	374,772	374,341	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,002,766	3,000,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	449,966	448,664	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				14,314,698	14,305,207	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				14,314,698	14,305,207	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
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				20,667,710	20,658,219	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				2,300,000	2,300,000	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				22,967,710	22,958,219	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			82,931	82,931	
9099999. Total - Cash (Schedule E Part 1 type)				107,931	107,931	XXX
	BLACK HILLS CORP CP			1,299,922	1,299,922	10/01/2019
	COM ED CP			2,799,834	2,799,834	10/01/2019
	CUMMINS INC CP			349,992	348,791	10/01/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			35,653	35,653	
	DUPONT CP			1,994,993	1,991,737	11/15/2019
	Entergy Corp CP			1,197,331	1,195,307	11/13/2019
	INTERCONTINENTALEXCHANGE CP			749,955	749,703	10/04/2019
	KOMATSU FINANCE AMERICA CP			1,996,663	1,993,373	11/04/2019
	METLIFE SHORT TERM FUND CP			499,916	498,439	10/04/2019
	PARKER-HANNIFIN CORP CP			2,881,909	2,878,733	01/08/2020
	SINOPEC CENTURY AMERICA CP			1,499,345	1,498,763	10/09/2019
	SINOPEC CENTURY AMERICA CP			2,795,526	2,794,696	10/28/2019
	SOUTHERN CALIF GAS CO CP			2,999,837	2,999,837	10/01/2019
	SOUTHERN CALIF GAS CO CP			1,999,904	1,999,207	10/02/2019
	TRANSCANADA PIPELINES CP			2,989,680	2,984,460	12/02/2019
	TRISTATE GEN&TRANS ASSN CP			1,799,073	1,794,700	10/17/2019
	TRISTATE GEN&TRANS ASSN CP			2,597,763	2,592,872	10/22/2019
	UNITEDHEALTH GROUP INC CP			2,999,603	2,998,020	10/04/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				33,486,898	33,454,047	XXX
9999999 - Totals				56,562,539	56,520,197	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 2,270,180 Book/Adjusted Carrying Value $ 2,205,265
2. Average balance for the year Fair Value $ 37,380,708 Book/Adjusted Carrying Value $ 36,958,242

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					(1,473,904)	(1,880,172)	(3,454,955)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					5,402,484	5,414,394	5,426,258	XXX
FIFTH THIRD BANK	CINCINNATI, OH					17,900,422	3,547,909	4,959,074	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,073,349	3,079,335	3,085,032	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,817,892	3,824,365	3,830,521	XXX
JP MORGAN/CHASE	NEW YORK, NY					(91,243)	(227,262)	(261,686)	XXX
PNC BANK	CINCINNATI, OH					(33,315,353)	(36,707,686)	(35,764,747)	XXX
US BANK	CINCINNATI, OH					4,151,388	4,149,478	4,082,923	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			331,494	369,930	382,292	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(203,471)	(18,429,709)	(17,715,288)	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	(203,471)	(18,429,709)	(17,715,288)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	3,315	2,977	6,203	XXX
0599999. Total - Cash		XXX	XXX	0	0	(200,156)	(18,426,732)	(17,709,085)	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
	AVANGRID INC CP		09/27/2019	2.150	10/08/2019	3,497,701	836	0
	BEMIS CP		09/24/2019	2.200	10/02/2019	2,998,533	1,283	0
	BEMIS CP		09/25/2019	2.200	10/03/2019	1,999,022	733	0
	BLACK HILLS CORP CP		09/30/2019	2.150	10/01/2019	1,299,922	78	0
	BLACK HILLS CORP CP		09/30/2019	2.150	10/03/2019	3,199,427	191	0
	CATHOLIC HEALTH INITIATV CP		08/01/2019	2.450	11/14/2019	1,985,708	8,303	0
	COM ED CP		09/30/2019	2.130	10/01/2019	2,799,834	166	0
	COX ENTERPRISES CP		09/25/2019	2.250	10/01/2019	3,998,500	1,500	0
	CUMMINS INC CP		08/06/2019	2.220	10/01/2019	348,791	1,209	0
	DUPONT CP		09/09/2019	2.220	11/15/2019	1,991,737	2,713	0
	ERAC USA FINANCE LLC CP		09/20/2019	2.250	10/01/2019	1,998,625	1,375	0
	Entergy Corp CP		09/10/2019	2.200	11/13/2019	1,195,307	1,540	0
	EXXON MOBIL CP CP		09/05/2019	2.020	10/22/2019	498,681	729	0
	GLENCORE CP		09/24/2019	2.300	10/07/2019	4,995,847	2,236	0
	HYUNDAI CAPITAL CP		09/23/2019	2.220	10/10/2019	2,996,855	1,480	0
	INTERCONTINENTALEXCHANGE CP		09/27/2019	2.040	10/04/2019	749,703	170	0
	KOMATSU FINANCE AMERICA CP		09/09/2019	2.130	11/04/2019	1,993,373	2,603	0
	McCormick CP		09/27/2019	2.150	10/11/2019	1,998,328	478	0
	METLIFE SHORT TERM FUND CP		08/12/2019	2.120	10/04/2019	498,439	1,472	0
	NISSAN MOTOR ACCEPTANCE CP		09/23/2019	2.220	10/03/2019	2,998,150	1,480	0
	PARKER-HANNIFIN CORP CP		09/10/2019	2.200	01/08/2020	2,878,733	3,722	0
	SINOPEC CENTURY AMERICA CP		09/25/2019	2.120	10/09/2019	1,498,763	530	0
	SINOPEC CENTURY AMERICA CP		09/27/2019	2.200	10/28/2019	2,794,696	684	0
	SOUTHERN CALIF GAS CO CP		09/30/2019	1.960	10/01/2019	2,999,837	163	0
	SOUTHERN CALIF GAS CO CP		09/25/2019	2.040	10/02/2019	1,999,207	680	0
	SPIRE INC CP		09/20/2019	2.270	10/04/2019	2,997,352	2,081	0
	SPIRE INC CP		09/25/2019	2.270	10/11/2019	2,996,973	1,135	0
	TRISTATE GEN&TRANS ASSN CP		08/28/2019	2.120	10/17/2019	1,794,700	3,604	0
	TRISTATE GEN&TRANS ASSN CP		09/05/2019	2.100	10/22/2019	2,592,872	3,943	0
	UNITEDHEALTH GROUP INC CP		09/23/2019	2.160	10/04/2019	2,998,020	1,440	0
	WECGRP CP		09/25/2019	2.210	10/09/2019	4,995,703	1,842	0
	TRANSCANADA PIPELINES CP		09/09/2019	2.230	11/04/2019	1,096,184	1,499	0
	TRANSCANADA PIPELINES CP		09/09/2019	2.220	12/02/2019	2,984,460	4,070	0
	ELECTRICITE DE FRANCE CP		09/30/2019	2.220	10/07/2019	2,998,705	185	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						81,668,688	56,153	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						81,668,688	56,153	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
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						81,668,688	56,153	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
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						81,668,688	56,153	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	07/01/2019	0.000		50,000	0	747
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	747
262006-30-7	DREYFUS GOVERN CASH MGMT INV MONEY MARKET		07/01/2019	0.000		929,587	0	4,394
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2019	0.000		9,400,760	0	32,415
8699999. Subtotal - All Other Money Market Mutual Funds						10,330,347	0	36,809
8899999 - Total Cash Equivalents						92,049,035	56,153	37,556