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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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 and 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
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	Christopher Newton Watford #, VP, Tax
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 21st day of February, 2020

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	29,578,775	0.294	29,578,776	0	29,578,776	0.310
1.02 All other governments	57,511,023	0.571	57,511,023	0	57,511,023	0.603
1.03 U.S. states, territories and possessions, etc. guaranteed	5,240,000	0.052	5,240,000	0	5,240,000	0.055
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	162,778,940	1.617	162,778,940	0	162,778,940	1.708
1.06 Industrial and miscellaneous	2,539,336,946	25.228	2,539,336,939	0	2,539,336,939	26.641
1.07 Hybrid securities	31,425,053	0.312	31,425,053	0	31,425,053	0.330
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	5,868,311	0.058	5,868,310	0	5,868,310	0.062
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	2,831,739,048	28.133	2,831,739,041	0	2,831,739,041	29.709
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	25,331,697	0.252	25,331,697	0	25,331,697	0.266
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	25,331,697	0.252	25,331,697	0	25,331,697	0.266
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	697,946,759	6.934	697,946,759	0	697,946,759	7.322
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,610,000	0.026	2,610,000	0	2,610,000	0.027
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	3,967,416,940	39.416	3,594,939,682	0	3,594,939,682	37.716
3.05 Mutual funds	192,711,999	1.915	192,711,999	0	192,711,999	2.022
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	4,860,685,698	48.291	4,488,208,440	0	4,488,208,440	47.087
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	68,898,357	0.685	68,898,357	0	68,898,357	0.723
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	68,898,357	0.685	68,898,357	0	68,898,357	0.723
5. Real estate (Schedule A):						
5.01 Properties occupied by company	21,717,937	0.216	21,717,938	0	21,717,938	0.228
5.02 Properties held for production of income	2,887,880	0.029	2,887,879	0	2,887,879	0.030
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	24,605,817	0.244	24,605,817	0	24,605,817	0.258
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,584,807	0.016	1,584,808	0	1,584,808	0.017
6.02 Cash equivalents (Schedule E, Part 2)	73,971,809	0.735	73,971,811		73,971,811	0.776
6.03 Short-term investments (Schedule DA)	1,985,689	0.020	1,985,689	27,634,533	29,620,222	0.311
6.04 Total cash, cash equivalents and short-term investments	77,542,305	0.770	77,542,308	27,634,533	105,176,841	1.103
7. Contract loans	158,710,756	1.577	158,710,756		158,710,756	1.665
8. Derivatives (Schedule DB)	7,820,359	0.078	7,820,359		7,820,359	0.082
9. Other invested assets (Schedule BA)	1,939,380,170	19.268	1,778,069,774		1,778,069,774	18.654
10. Receivables for securities	1,429,342	0.014	1,429,342		1,429,342	0.015
11. Securities Lending (Schedule DL, Part 1)	27,634,533	0.275	27,634,533	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	41,680,000	0.414	41,680,000		41,680,000	0.437
13. Total invested assets	10,065,458,082	100.000	9,531,670,424	27,634,533	9,531,670,424	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		26,922,488
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,120,618	1,120,618
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		1,133,268
5.	Deduct amounts received on disposals, Part 3, Column 15		1,400,000
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,166,679	
	8.2 Totals, Part 3, Column 9	3,880	3,170,559
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		24,605,815
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		24,605,815

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		59,146,407
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	10,750,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	42,846	10,792,846
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		1,040,897
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		68,898,356
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		68,898,356
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		68,898,356

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,814,226,952
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	168,691,152	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	348,473,517	517,164,669
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		188
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	90,633,615	
	5.2 Totals, Part 3, Column 9	0	90,633,615
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		460,663,934
8.	Deduct amortization of premium and depreciation		29,724
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	21,951,604	
	10.2 Totals, Part 3, Column 11	0	21,951,604
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,939,380,163
12.	Deduct total nonadmitted amounts		161,310,396
13.	Statement value at end of current period (Line 11 minus Line 12)		1,778,069,767

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,273,729,940
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,243,120,005
3.	Accrual of discount		2,347,460
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	984,427	
	4.2. Part 2, Section 1, Column 15	(19,215)	
	4.3. Part 2, Section 2, Column 13	265,260,880	
	4.4. Part 4, Column 11	1,744,123	267,970,215
5.	Total gain (loss) on disposals, Part 4, Column 19		50,591,014
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,099,505,321
7.	Deduct amortization of premium		5,286,517
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	1,003,826	
	8.4. Part 4, Column 15	558,030	1,561,856
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	62,396	
	9.3. Part 2, Section 2, Column 14	16,994,896	
	9.4. Part 4, Column 13	0	17,057,292
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		285,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,717,756,479
12.	Deduct total nonadmitted amounts		372,477,258
13.	Statement value at end of current period (Line 11 minus Line 12)		7,345,279,221

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	29,578,775	31,515,335	29,302,327	28,181,076
Governments	2. Canada	25,484,561	29,246,164	28,016,383	20,750,000
(Including all obligations guaranteed by governments)	3. Other Countries	32,026,462	35,969,911	32,084,410	32,110,000
	4. Totals	87,089,798	96,731,410	89,403,120	81,041,076
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,240,000	5,310,498	5,240,000	5,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	162,778,940	178,650,743	163,457,296	160,768,049
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	2,088,326,109	2,454,869,042	2,102,130,420	2,072,420,519
	9. Canada	108,352,359	133,256,294	109,344,725	106,832,000
	10. Other Countries	379,951,834	462,657,302	381,670,361	375,725,100
	11. Totals	2,576,630,302	3,050,782,638	2,593,145,506	2,554,977,619
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,831,739,040	3,331,475,289	2,851,245,922	2,802,026,744
PREFERRED STOCKS	14. United States	25,331,697	27,312,510	25,531,291	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	25,331,697	27,312,510	25,531,291	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	25,331,697	27,312,510	25,531,291	
COMMON STOCKS	20. United States	806,166,407	806,166,407	579,115,074	
Industrial and Miscellaneous (unaffiliated)	21. Canada	21,845,523	21,845,523	20,859,847	
	22. Other Countries	65,256,825	65,256,825	57,719,097	
	23. Totals	893,268,755	893,268,755	657,694,018	
Parent, Subsidiaries and Affiliates	24. Totals	3,967,416,940	3,967,416,940	3,387,279,501	
	25. Total Common Stocks	4,860,685,695	4,860,685,695	4,044,973,519	
	26. Total Stocks	4,886,017,392	4,887,998,205	4,070,504,810	
	27. Total Bonds and Stocks	7,717,756,432	8,219,473,494	6,921,750,732	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,979,059	6,916,361	10,547,106	7,904,229	232,020	XXX	29,578,775	1.0	39,910,586	1.3	29,578,775	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	3,979,059	6,916,361	10,547,106	7,904,229	232,020	XXX	29,578,775	1.0	39,910,586	1.3	29,578,775	0
2. All Other Governments												
2.1 NAIC 1	0	8,336,481	21,115,082	0	0	XXX	29,451,563	1.0	29,872,231	1.0	27,468,502	1,983,061
2.2 NAIC 2	0	11,400,211	0	0	16,659,248	XXX	28,059,459	1.0	28,114,103	0.9	28,059,459	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	19,736,692	21,115,082	0	16,659,248	XXX	57,511,022	2.0	57,986,334	1.9	55,527,961	1,983,061
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,059,273	47,175,259	40,089,164	28,746,738	27,734,810	XXX	157,805,244	5.5	178,237,260	6.0	156,605,244	1,200,000
5.2 NAIC 2	0	0	0	0	3,973,696	XXX	3,973,696	0.1	0	0.0	3,973,696	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	1,000,000	0	0	0	XXX	1,000,000	0.0	1,000,000	0.0	0	1,000,000
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	3,990,229	0.1	0	0
5.7 Totals	14,059,273	48,175,259	40,089,164	28,746,738	31,708,506	XXX	162,778,940	5.7	183,227,489	6.2	160,578,940	2,200,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	72,438,552	151,778,025	340,017,748	508,397,973	456,573,950	XXX	1,529,206,248	53.2	1,469,596,473	49.4	1,144,304,292	384,901,956
6.2 NAIC 2	26,687,603	42,409,583	151,342,475	274,402,388	503,389,112	XXX	998,231,161	34.7	1,114,219,215	37.4	818,600,822	179,630,339
6.3 NAIC 3	1,764,578	7,273,628	18,092,858	7,319,708	9,837,485	XXX	44,288,257	1.5	53,721,414	1.8	40,760,257	3,528,000
6.4 NAIC 4	0	1,770,227	2,383,000	0	0	XXX	4,153,227	0.1	4,808,460	0.2	0	4,153,227
6.5 NAIC 5	0	2,468,964	0	0	0	XXX	2,468,964	0.1	1,077,121	0.0	2,029,000	439,964
6.6 NAIC 6	0	0	0	0	5,082,635	XXX	5,082,635	0.2	4	0.0	5,082,631	4
6.7 Totals	100,890,733	205,700,427	511,836,081	790,120,069	974,883,182	XXX	2,583,430,492	89.8	2,643,422,687	88.8	2,010,777,002	572,653,490
7. Hybrid Securities												
7.1 NAIC 1	0	0	2,516,829	0	0	XXX	2,516,829	0.1	21,937,805	0.7	2,516,829	0
7.2 NAIC 2	0	0	0	1,097,421	27,810,803	XXX	28,908,224	1.0	10,402,424	0.3	28,908,224	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	2,516,829	1,097,421	27,810,803	XXX	31,425,053	1.1	32,340,229	1.1	31,425,053	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	81,599	81,599	0.0	109,510	0.0	81,599	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	5,659,550	5,659,550	0.2	4,779,251	0.2	5,659,550	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	127,162	127,162	0.0	0	0.0	127,162	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	5,868,311	5,868,311	0.2	4,888,761	0.2	5,868,311	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	2,000,000	0.1	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	5,462,613	0.2	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	1,960,473	0.1	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	9,423,086	0.3	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 90,476,884	219,446,126	414,285,929	545,048,940	484,540,780	81,599	1,753,880,258	61.0	XXX	XXX	1,365,795,241	388,085,017
11.2 NAIC 2	(d) 26,687,603	53,809,794	151,342,475	275,499,809	551,832,859	5,659,550	1,064,832,090	37.0	XXX	XXX	885,201,751	179,630,339
11.3 NAIC 3	(d) 1,764,578	7,273,628	18,092,858	7,319,708	9,837,485	0	44,288,257	1.5	XXX	XXX	40,760,257	3,528,000
11.4 NAIC 4	(d) 0	1,770,227	2,383,000	0	0	127,162	4,280,389	0.1	XXX	XXX	127,162	4,153,227
11.5 NAIC 5	(d) 0	3,468,964	0	0	0	0	(c) 3,468,964	0.1	XXX	XXX	2,029,000	1,439,964
11.6 NAIC 6	(d) 0	0	0	0	5,082,635	0	(c) 5,082,635	0.2	XXX	XXX	5,082,631	4
11.7 Totals	118,929,065	285,768,739	586,104,262	827,868,457	1,051,293,759	5,868,311	(b) 2,875,832,593	100.0	XXX	XXX	2,298,996,042	576,836,551
11.8 Line 11.7 as a % of Col. 7	4.1	9.9	20.4	28.8	36.6	0.2	100.0	XXX	XXX	XXX	79.9	20.1
12. Total Bonds Prior Year												
12.1 NAIC 1	108,697,949	257,907,066	368,710,636	545,690,770	463,787,934	109,510	XXX	XXX	1,744,903,865	58.6	1,387,744,803	357,159,062
12.2 NAIC 2	65,906,422	47,348,299	145,845,698	322,007,665	573,627,658	4,779,251	XXX	XXX	1,159,514,993	39.0	977,744,342	181,770,651
12.3 NAIC 3	2,654,292	7,526,275	28,766,193	16,237,267	4,000,000	0	XXX	XXX	59,184,027	2.0	48,688,443	10,495,584
12.4 NAIC 4	2,053,305	2,755,155	1,960,473	0	0	0	XXX	XXX	6,768,933	0.2	4,752,865	2,016,068
12.5 NAIC 5	0	2,077,121	0	0	0	0	XXX	XXX	(c) 2,077,121	0.1	0	2,077,121
12.6 NAIC 6	0	0	0	0	3,990,233	0	XXX	XXX	(c) 3,990,233	0.1	3,990,229	4
12.7 Totals	179,311,968	317,613,916	545,283,000	883,935,702	1,045,405,825	4,888,761	XXX	XXX	(b) 2,976,439,172	100.0	2,422,920,682	553,518,490
12.8 Line 12.7 as a % of Col. 9	6.0	10.7	18.3	29.7	35.1	0.2	XXX	XXX	100.0	XXX	81.4	18.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	48,762,595	180,214,714	321,261,355	400,888,062	414,586,916	81,599	1,365,795,241	47.5	1,387,744,803	46.6	1,365,795,241	XXX
13.2 NAIC 2	7,113,144	34,814,874	132,317,650	243,560,718	461,735,815	5,659,550	885,201,751	30.8	977,744,342	32.8	885,201,751	XXX
13.3 NAIC 3	1,764,578	5,639,628	18,092,858	5,425,708	9,837,485	0	40,760,257	1.4	48,688,443	1.6	40,760,257	XXX
13.4 NAIC 4	0	0	0	0	0	127,162	127,162	0.0	4,752,865	0.2	127,162	XXX
13.5 NAIC 5	0	2,029,000	0	0	0	0	2,029,000	0.1	0	0.0	2,029,000	XXX
13.6 NAIC 6	0	0	0	0	5,082,631	0	5,082,631	0.2	3,990,229	0.1	5,082,631	XXX
13.7 Totals	57,640,317	222,698,216	471,671,863	649,874,488	891,242,847	5,868,311	2,298,996,042	79.9	2,422,920,682	81.4	2,298,996,042	XXX
13.8 Line 13.7 as a % of Col. 7	2.5	9.7	20.5	28.3	38.8	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.0	7.7	16.4	22.6	31.0	0.2	79.9	XXX	XXX	XXX	79.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	41,714,289	39,231,412	93,024,574	144,160,878	69,953,864	0	388,085,017	13.5	357,159,062	12.0	XXX	388,085,017
14.2 NAIC 2	19,574,459	18,994,920	19,024,825	31,939,091	90,097,044	0	179,630,339	6.2	181,770,651	6.1	XXX	179,630,339
14.3 NAIC 3	0	1,634,000	0	1,894,000	0	0	3,528,000	0.1	10,495,584	0.4	XXX	3,528,000
14.4 NAIC 4	0	1,770,227	2,383,000	0	0	0	4,153,227	0.1	2,016,068	0.1	XXX	4,153,227
14.5 NAIC 5	0	1,439,964	0	0	0	0	1,439,964	0.1	2,077,121	0.1	XXX	1,439,964
14.6 NAIC 6	0	0	0	0	4	0	4	0.0	4	0.0	XXX	4
14.7 Totals	61,288,748	63,070,523	114,432,399	177,993,969	160,050,912	0	576,836,551	20.1	553,518,490	18.6	XXX	576,836,551
14.8 Line 14.7 as a % of Col. 7	10.6	10.9	19.8	30.9	27.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	2.2	4.0	6.2	5.6	0.0	20.1	XXX	XXX	XXX	XXX	20.1

(a) Includes $ 555,620,467 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 387,500 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 1,000,000 current year, $ 2,077,121 prior year of bonds with 5GI designations and $ 4 current year, $ 4 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 25,569,097 ; NAIC 2 $ 18,524,459 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,783,540	3,609,362	9,731,319	7,742,082	221,637	XXX	24,087,940	0.8	27,656,332	0.9	24,087,940	0
1.02 Residential Mortgage-Backed Securities	659,161	1,537,529	650,016	149,177	10,383	XXX	3,006,266	0.1	7,398,890	0.2	3,006,266	0
1.03 Commercial Mortgage-Backed Securities	536,359	1,769,471	165,770	12,969	0	XXX	2,484,569	0.1	4,855,363	0.2	2,484,569	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	3,979,060	6,916,362	10,547,105	7,904,228	232,020	XXX	29,578,775	1.0	39,910,585	1.3	29,578,775	0
2. All Other Governments												
2.01 Issuer Obligations	0	19,736,693	21,115,082	0	16,659,248	XXX	57,511,023	2.0	57,986,334	1.9	55,527,962	1,983,061
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	19,736,693	21,115,082	0	16,659,248	XXX	57,511,023	2.0	57,986,334	1.9	55,527,962	1,983,061
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	5,240,000	0	0	0	XXX	5,240,000	0.2	5,240,000	0.2	5,240,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	7,910,000	1,052,735	830,465	XXX	9,793,200	0.3	9,789,597	0.3	9,793,200	0
5.02 Residential Mortgage-Backed Securities	12,706,636	46,495,655	25,959,278	20,852,293	3,194,584	XXX	109,208,446	3.8	126,959,317	4.3	109,208,446	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	4,992,097	0.2	0	0
5.04 Other Loan-Backed and Structured Securities	1,352,637	1,679,604	6,219,887	6,841,710	27,683,456	XXX	43,777,294	1.5	41,486,475	1.4	41,577,294	2,200,000
5.05 Totals	14,059,273	48,175,259	40,089,165	28,746,738	31,708,505	XXX	162,778,940	5.7	183,227,486	6.2	160,578,940	2,200,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	76,826,208	155,511,364	468,594,362	726,428,030	971,170,240	XXX	2,398,530,204	83.4	2,463,390,283	82.8	1,939,259,167	459,271,037
6.02 Residential Mortgage-Backed Securities	14,064,206	31,569,269	15,791,359	55,882,557	3,607,951	XXX	120,915,342	4.2	106,036,270	3.6	59,911,692	61,003,650
6.03 Commercial Mortgage-Backed Securities	7,737,682	14,220,409	5,218,460	7,155,472	0	XXX	34,332,023	1.2	43,495,976	1.5	10,891,868	23,440,155
6.04 Other Loan-Backed and Structured Securities	2,262,637	4,399,385	22,231,901	654,009	104,992	XXX	29,652,924	1.0	30,500,163	1.0	714,275	28,938,649
6.05 Totals	100,890,733	205,700,427	511,836,082	790,120,068	974,883,183	XXX	2,583,430,493	89.8	2,643,422,692	88.8	2,010,777,002	572,653,491
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	1,097,421	8,392,053	XXX	9,489,474	0.3	10,402,424	0.3	9,489,474	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	2,516,829	0	19,418,750	XXX	21,935,579	0.8	21,937,805	0.7	21,935,579	0
7.05 Totals	0	0	2,516,829	1,097,421	27,810,803	XXX	31,425,053	1.1	32,340,229	1.1	31,425,053	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	5,868,310	5,868,310	0.2	4,888,761	0.2	5,868,310	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	5,868,310	5,868,310	0.2	4,888,761	0.2	5,868,310	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	9,423,086	0.3	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	9,423,086	0.3	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	79,609,748	184,097,419	507,350,763	736,320,268	997,273,643	XXX	2,504,651,841	87.1	XXX	XXX	2,043,397,743	461,254,098
11.02 Residential Mortgage-Backed Securities	27,430,003	79,602,453	42,400,653	76,884,027	6,812,918	XXX	233,130,054	8.1	XXX	XXX	172,126,404	61,003,650
11.03 Commercial Mortgage-Backed Securities	8,274,041	15,989,880	5,384,230	7,168,441	0	XXX	36,816,592	1.3	XXX	XXX	13,376,437	23,440,155
11.04 Other Loan-Backed and Structured Securities	3,615,274	6,078,989	30,968,617	7,495,719	47,207,198	XXX	95,365,797	3.3	XXX	XXX	64,227,148	31,138,649
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,868,310	5,868,310	0.2	XXX	XXX	5,868,310	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	118,929,066	285,768,741	586,104,263	827,868,455	1,051,293,759	5,868,310	2,875,832,594	100.0	XXX	XXX	2,298,996,042	576,836,552
11.09 Line 11.08 as a % of Col. 7	4.1	9.9	20.4	28.8	36.6	0.2	100.0	XXX	XXX	XXX	79.9	20.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	137,338,291	182,055,372	450,515,533	815,346,328	989,209,446	XXX	XXX	XXX	2,574,464,970	86.5	2,111,279,557	463,185,413
12.02 Residential Mortgage-Backed Securities	31,649,548	90,176,611	54,778,033	51,332,889	12,457,396	XXX	XXX	XXX	240,394,477	8.1	213,757,050	26,637,427
12.03 Commercial Mortgage-Backed Securities	8,223,135	35,805,641	2,133,089	7,181,571	0	XXX	XXX	XXX	53,343,436	1.8	22,797,567	30,545,869
12.04 Other Loan-Backed and Structured Securities	2,100,994	9,576,293	28,433,259	10,074,912	43,738,985	XXX	XXX	XXX	93,924,443	3.2	60,774,659	33,149,784
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	4,888,761	XXX	XXX	4,888,761	0.2	4,888,761	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	9,423,086	0	0	XXX	XXX	XXX	9,423,086	0.3	9,423,086	0
12.08 Totals	179,311,968	317,613,917	545,283,000	883,935,700	1,045,405,827	4,888,761	XXX	XXX	2,976,439,173	100.0	2,422,920,680	553,518,493
12.09 Line 12.08 as a % of Col. 9	6.0	10.7	18.3	29.7	35.1	0.2	XXX	XXX	100	XXX	81.4	18.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	32,599,349	143,776,678	426,959,914	602,022,165	838,039,637	XXX	2,043,397,743	71.1	2,111,279,557	70.9	2,043,397,743	XXX
13.02 Residential Mortgage-Backed Securities	20,821,298	68,396,998	35,809,465	40,997,640	6,101,003	XXX	172,126,404	6.0	213,757,050	7.2	172,126,404	XXX
13.03 Commercial Mortgage-Backed Securities	3,352,760	9,844,938	165,770	12,969	0	XXX	13,376,437	0.5	22,797,567	0.8	13,376,437	XXX
13.04 Other Loan-Backed and Structured Securities	866,912	679,604	8,736,716	6,841,710	47,102,206	XXX	64,227,148	2.2	60,774,659	2.0	64,227,148	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,868,310	5,868,310	0.2	4,888,761	0.2	5,868,310	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	9,423,086	0.3	0	XXX
13.08 Totals	57,640,319	222,698,218	471,671,865	649,874,484	891,242,846	5,868,310	2,298,996,042	79.9	2,422,920,680	81.4	2,298,996,042	XXX
13.09 Line 13.08 as a % of Col. 7	2.5	9.7	20.5	28.3	38.8	0.3	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.0	7.7	16.4	22.6	31.0	0.2	79.9	XXX	XXX	XXX	79.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	47,010,399	40,320,741	80,390,849	134,298,103	159,234,006	XXX	461,254,098	16.0	463,185,413	15.6	XXX	461,254,098
14.02 Residential Mortgage-Backed Securities	6,608,705	11,205,455	6,591,188	35,886,387	711,915	XXX	61,003,650	2.1	26,637,427	0.9	XXX	61,003,650
14.03 Commercial Mortgage-Backed Securities	4,921,281	6,144,942	5,218,460	7,155,472	0	XXX	23,440,155	0.8	30,545,869	1.0	XXX	23,440,155
14.04 Other Loan-Backed and Structured Securities	2,748,362	5,399,385	22,231,901	654,009	104,992	XXX	31,138,649	1.1	33,149,784	1.1	XXX	31,138,649
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	61,288,747	63,070,523	114,432,398	177,993,971	160,050,913	0	576,836,552	20.1	553,518,493	18.6	XXX	576,836,552
14.09 Line 14.08 as a % of Col. 7	10.6	10.9	19.8	30.9	27.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	2.2	4.0	6.2	5.6	0.0	20.1	XXX	XXX	XXX	XXX	20.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	17,855,886	17,855,886			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	16,868	16,868			
6. Deduct consideration received on disposals	15,887,065	15,887,065			
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)	1,985,689	1,985,689	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,985,689	1,985,689	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	9,709,062	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		9,709,062
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(50,138,069)	
	3.2 Section 2, Column 19		(50,138,069)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21		0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	2,446	
	9.2 Section 2, Column 20		2,446
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(40,425,999)
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		(40,425,999)

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 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 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 plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments			
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	(40,425,999)	
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)		(40,425,999)
4.	Part D, Section 1, Column 5	7,820,358	
5.	Part D, Section 1, Column 6	(48,246,357)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(40,425,999)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(40,425,999)
10.	Part D, Section 1, Column 8	7,820,358	
11.	Part D, Section 1, Column 9	(48,246,357)	
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 BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	90,997,733	38,987,716	52,010,017	0
2. Cost of cash equivalents acquired	4,874,761,033	3,929,045,159	945,715,874	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase (decrease)	0	0	0	
5. Total gain (loss) on disposals	91,381	91,381	0	
6. Deduct consideration received on disposals	4,891,878,337	3,926,016,391	965,861,946	
7. Deduct amortization of premium	0	0	0	
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	
9. Deduct current year's other than temporary impairment recognized	0	0	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	73,971,810	42,107,865	31,863,945	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	73,971,810	42,107,865	31,863,945	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901		44,850,717		13,099,123	23,660,650	1,764,850			(1,764,850)		8,786,725	4,460,304
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950		5,764,385		1,386,246	4,578,788	145,719			(145,719)		1,673,833	692,063
CRE 01270 10 WS OCCUPY		CINCINNATI	OH	06/18/1960		2,141,266		155,150	1,100,000	187,176			(187,176)		230,843	144,456
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		3,519,418		1,601,952	2,818,000	613,417			(613,417)		367,775	151,312
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		1,004,696		465,709	700,000	23,315			(23,315)		132,608	62,037
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990		393,894		234,855	409,200	0			0		0	12,895
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992		11,626,227		4,171,679	6,633,000	283,508			(283,508)		1,170,242	591,247
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997		756,784		603,223	487,520	0			0		0	14,860
0299999. Property occupied by the reporting entity - Administrative						70,057,387	0	21,717,937	40,387,158	3,017,985	0	0	(3,017,985)	0	12,362,026	6,129,174
0399999. Total Property occupied by the reporting entity						70,057,387	0	21,717,937	40,387,158	3,017,985	0	0	(3,017,985)	0	12,362,026	6,129,174
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/15/2019	8,379,631		1,614,313	2,000,000	100,673			(100,673)		675,770	852,006
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/15/2019	404,540		344,540	650,000	21,437			(21,437)		0	21,519
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/15/2019	511,366		268,364	419,705	13,548			(13,548)		41,997	47,089
CRE 01592 05 OFFICE		CINCINNATI	OH	01/31/2002	12/15/2019	502,436		298,163	425,000	13,036			(13,036)		0	60,125
GR 00040 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/15/2019	515,000		257,500	515,000	0			0		20,600	0
GR 00041 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/15/2019	210,000		105,000	210,000	0			0		8,400	0
0499999. Properties held for the production of income						10,522,973	0	2,887,880	4,219,705	148,694	0	0	(148,694)	0	746,767	980,739
0699999 - Totals						80,580,360	0	24,605,817	44,606,863	3,166,679	0	0	(3,166,679)	0	13,108,793	7,109,913

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
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			13,099,123	763,152
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,386,246	243,064
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,614,313	25,407
CRE 01468 10 WS OFFICE	CINCINNATI	OH	01/01/1969	VARIOUS			0	88,745
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	VARIOUS			4,171,679	250
0199999. Acquired by Purchase					0	0	20,271,361	1,120,618
0399999 - Totals					0	0	20,271,361	1,120,618

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
CRE 01468 10 OFFICE	CINCINNATI	OH	05/07/2019	Beechmont Holdings	647,542	88,745	181,866	3,880			(3,880)		266,731	1,400,000		1,133,268	1,133,268	66,886	28,895
0199999. Property Disposed					647,542	88,745	181,866	3,880	0	0	(3,880)	0	266,731	1,400,000	0	1,133,268	1,133,268	66,886	28,895
0399999 - Totals					647,542	88,745	181,866	3,880	0	0	(3,880)	0	266,731	1,400,000	0	1,133,268	1,133,268	66,886	28,895

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0044682		Cincinnati	OH		12/01/2011	5.000	23,548	0	0	0	0	0	41,064	01/30/2009
0044695		Mesa	AZ		09/09/2015	4.390	17,500,000	0	0	0	0	0	24,800,000	07/09/2015
0044696		North Charleston	SC		10/28/2016	3.900	11,993,147	0	0	0	0	0	22,400,000	08/31/2016
0044697		North Charleston	SC		11/01/2016	3.900	1,660,590	0	0	0	0	0	22,400,000	08/31/2016
0044698		San Jose	CA		12/01/2017	4.350	5,606,444	0	0	0	0	0	11,260,000	09/12/2017
0044699		Milton	WA		10/17/2018	4.210	21,240,000	0	0	0	0	0	35,400,000	08/02/2018
0044700		Cincinnati	OH		07/01/2019	4.770	10,750,000	0	0	0	0	0	14,850,000	05/09/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							68,773,729	0	0	0	0	0	131,151,064	XXX
0899999. Total Mortgages in good standing							68,773,729	0	0	0	0	0	131,151,064	XXX
0044690		Covington	KY		12/01/2011	4.750	76,606	0	0	0	0	0	136,460	01/30/2007
0044692		Cincinnati	OH		12/01/2011	5.250	48,022	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							124,628	0	0	0	0	0	615,370	XXX
1699999. Total - Restructured Mortgages							124,628	0	0	0	0	0	615,370	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							68,898,357	0	0	0	0	0	131,766,434	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
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
0044690	Covington	KY		12/01/2011	4.750	0	28,878	136,460
0044692	Cincinnati	OH		12/01/2011	5.250	0	13,968	478,910
1399999. Restructured mortgages - Commercial mortgages-all other						0	42,846	615,370
1699999. Total - Restructured Mortgages						0	42,846	615,370
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	42,846	15,465,370

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044666	Miami	FL		07/30/1999	08/08/2019	424,030	0	0	0	0	0	0	54,135	54,135	0	0	0
0044688	Cincinnati	OH		12/01/2011	01/07/2019	23,437	0	0	0	0	0	0	23,437	23,437	0	0	0
0199999. Mortgages closed by repayment						447,467	0	0	0	0	0	0	77,572	77,572	0	0	0
0044666	Miami	FL		07/30/1999		424,030	0	0	0	0	0	0	0	369,894	0	0	0
0044682	Cincinnati	OH		12/01/2011		24,645	0	0	0	0	0	0	0	1,097	0	0	0
0044690	Covington	KY		12/01/2011		50,796	0	0	0	0	0	0	0	3,067	0	0	0
0044692	Cincinnati	OH		12/01/2011		35,331	0	0	0	0	0	0	0	1,277	0	0	0
0044696	North Charleston	SC		10/28/2016		12,333,028	0	0	0	0	0	0	0	339,881	0	0	0
0044697	North Charleston	SC		11/01/2016		1,707,650	0	0	0	0	0	0	0	47,060	0	0	0
0044698	San Jose	CA		12/01/2017		5,807,494	0	0	0	0	0	0	0	201,049	0	0	0
0299999. Mortgages with partial repayments						20,382,974	0	0	0	0	0	0	0	963,325	0	0	0
0599999 - Totals						20,830,441	0	0	0	0	0	0	77,572	1,040,897	0	0	0

SCHEDULE BA - PART 1

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

1 CUSIP Identi-fication	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation and Admini-strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum-brances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	15 Current Year's Other-Than-Temporary Impair-ment Recog-nized	16 Capital-ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	18 Invest-ment Income	19 Commit-ment for Additional Invest-ment	20 Percen-tage of Owner-ship
	THL Credit DIRECT LENDING FUND III LLC		BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1FE	11/18/2016		3,849,671	3,932,414	3,932,414	330,810					336,930	957,888	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									3,849,671	3,932,414	3,932,414	330,810	0	0	0	0	336,930	957,888	XXX
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/17/2000		4,838,077	9,791,742	9,791,742	1,297,483							4.670
	FT WASHINGTON FIXED INCOME LLC FIXED INCOME				FT WASHINGTON FIXED INCOME LLC FIXED														
34918@-10-8	LLC		CINCINNATI	OH	INCOME LLC	3	09/27/2007		251,033,889	281,144,239	281,144,239	26,804,422					110,000,000		27.460
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									255,871,966	290,935,981	290,935,981	28,101,905	0	0	0	0	110,000,000	0	XXX
	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		17,381,262	20,275,754	20,275,754	599,408					436,876	1,646,970	17.340
	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			48,189	48,189	2,314						279,851	0.120
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	23,490			(6,588)						225,416	0.280
	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	83,070	86,507	86,507	29,344		50,537					0.020
	Astor Place Holdings FUND I		NEW YORK	NY	Astor Place Holdings FUND I		12/02/2019	2	1,063,635	1,063,635	1,063,635							3,936,365	
	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	386,762	346,663	346,663	(4,008)					201,511	0	0.360
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	11,762,015	12,074,069	12,074,069	969,671					796,695	14,291,179	4.610
	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1	2,624,316	2,781,659	2,781,659	219,383					62,041		1.760
	BEEKEN PETTY O'KEEFE FD II LP L.P.		CHICAGO		BEEKEN PETTY O'KEEFE FD II LP L.P.		10/31/2005		33,486	46,904	46,904	(3,919)						51,239	5.200
					Benefit Street Partners Debt Fund IV LP														
	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE			01/24/2017		2,916,378	2,986,868	2,986,868	200,723					209,954	2,031,152	0.390
	BRIDGE GROWTH PARTNERS LP		CHICAGO		BRIDGE GROWTH PARTNERS LP		07/14/2014		9,269,448	11,704,641	11,704,641	811,206					371,073	585,894	3.230
	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		5,485,852	5,485,852	(1,818,460)						1,642	10.000
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		05/05/2006											1	0.290
	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	103,216	184,406	184,406	(78,236)						7,422	0.650
	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	2,624,696	2,687,080	2,687,080	(618,513)						47,539	0.740
	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		469,523	730,472	730,472	246,941					265,060	30,477	1.630
	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	3,749,227	5,601,966	5,601,966	602,213					142,384	747,453	8.760
	Cintrifuse Syndicate Fund II Syndicate Fund II				Cintrifuse Syndicate Fund II Syndicate														
	LLC		CINCINNATI	OH	Fund II LLC		09/18/2017		793,110	672,177	672,177	16,140						4,206,890	14.600
	Core Innovation Capital III LP		LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		1,326,421	1,203,087	1,203,087	(123,334)						6,173,579	0.000
	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		2,996,130	3,314,419	3,314,419	(103,984)						543,054	1.000
	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		4,720,608	8,870,877	8,870,877	670,033					1,593,454	288,352	0.970
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I				DECHENG CAPITAL CHINA MGT Life Sciences														
	LP		CAYMAN ISLANDS	CYM	Fund I LP		01/26/2012		10,353,236	15,662,794	15,662,794	595,491					498,348	172,603	6.720
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.				DRAPER FISHER JURVETSON FUND IX PARTNERS														
			CAYMAN ISLANDS	CYM	L.P.		04/12/2007	1	4,134,559	4,755,540	4,755,540	770,879					707,139		0.740
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.				DRAPER FISHER JURVETSON GROWTH FUND 2006														
			CAYMAN ISLANDS	CYM	L.P.		07/12/2007	1	2,657,952	2,548,491	2,548,491	564,879					35,107		1.090
	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	1,595,773	1,404,310	1,404,310	(191,462)		167,333				153,762	0.050
	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		2,071,218	1,895,866	1,895,866	(272,180)		417,020				149,369	2.030
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	146,558	124,792	124,792	(36,719)						225,488	7.340
	ExWorks Capital Fund Fund II		CHICAGO		ExWorks Capital Fund Fund II		07/13/2018	4	1,468,241	1,512,413	1,512,413	201,231					182,720		
	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		5,022,279	12,512,977	12,512,977	5,645,633					2,780,929		1.410
					FT. WASHINGTON PRIVATE EQUITY VIII L.P.														
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH			11/25/2014	3	4,016,906	4,990,191	4,990,191	459,680					405,955	1,710,449	4.150
	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		1,945,750	2,223,744	2,223,744	101,167						2,579,250	9.180
	Further Global Capital Further Global Capital				Further Global Capital Further Global														
			NEW YORK	NY	Capital		07/18/2017		3,131,476	3,131,476	3,131,476							6,544,847	0.000
	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		1,889,469	2,088,188	2,088,188	(120,491)							2.890
	HILLCREST FUND LP		CAYMAN ISLANDS	CYM	HILLCREST FUND LP		01/06/2009	1		0	0							8,647,942	0.000
	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		8,576,704	10,930,908	10,930,908	2,063,628					1,824,551	1,809,860	0.650
	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	2,669,885	3,953,791	3,953,791	571,037					379,860	201,232	0.090
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		1,035	1,035	1,035							80,850	0.630
	MORGAN STANLEY LEV EQ FUND II L.P		NEW YORK		MORGAN STANLEY LEV EQ FUND II L.P		02/28/1988	3	1	1	1								1.780
	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	215,296	984,915	984,915	(174,355)						1	0.320
	Portag3 L.P.		TORONTO		Portag3 L.P.		09/23/2019		2,550,387	2,760,333	2,760,333	209,946							0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	8,656,195	8,884,626	8,884,626	140,963					1,512,809	1,390,305	0.370
	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	198,331	59,341	59,341	(96,284)						440,878	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	4,383,993	3,095,050	3,095,050	(364,211)						525,712	0.140

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		500,000	468,131	468,131	(61,009)							9.620
	Sands Capital Private Growth F		Arlington	VA	Sands Capital Private Growth F		06/28/2017		9,974,461	15,326,491	15,326,491	222,270						257,132	7.240
	Sands Capital Private Growth U		Arlington	VA	Sands Capital Private Growth U		06/28/2017		500,000	500,000	500,000								9.890
	Sands Capital Private Growth F Global Innovation Fund C-1		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1		06/29/2017		3,920,701	3,920,701	3,920,701							8,579,299	
	Sands Capital Private Growth F Sands Capital Life Sciences		Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences		06/30/2017		800,251	800,251	800,251							11,699,749	
	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	227,337	486,965	486,965	(295,164)					18,423	242,583	0.030
	SILVER LAKE PARTNERS L.P		WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3	256,410	286,836	286,836	30,426							
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		3,879,975	3,513,319	3,513,319	276,535						263,106	0.580
	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		2,997,708	3,026,490	3,026,490	126,372					927,880	2,047,663	0.520
	SOFTBANK TECHNOLOGY VEN V L.P		WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P		08/09/1999	1		0	0	105,561							0.820
	SOLAMERE CAPITAL FUND Fund II A		BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		8,965,586	9,910,221	9,910,221	2,796,597					2,448,851	2,320,329	5.420
	SOLAMERE CAPITAL FUND II A Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment		11/03/2014		905,724	1,337,703	1,337,703	486,960					335,918	1,150,546	1.690
	SOLAMERE CAPITAL FUND Fund III		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018		2,566,622	2,876,239	2,876,239	309,617						17,317,435	
	SOLAMERE CAPITAL FUND Fund III Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019		270,610	405,292	405,292	134,682						176,598	
	Three Oceans LLC		NEW YORK	NY	Three Oceans LLC		08/17/2018												
	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		11/01/2017		2,000,000	2,281,117	2,281,117	115,494							0.000
	Vestigo Ventures LP		BOSTON	MA	Vestigo Ventures LP		01/18/2018		3,025,352	2,936,158	2,936,158	86,583						1,741,527	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									168,802,772	211,761,922	211,761,921	16,014,090	0	634,890	0	0	16,137,536	105,522,991	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		306,710	24,483	24,483	(56,867)						26,665,576	99.500
	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		4,391,504	3,303,381	3,303,381	(1,204,725)		1,815,098				13,852,628	99.500
	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		3,522,582	4,095,759	4,095,759	(233,392)						1,489,110	38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	1,708,739	2,631,219	2,631,219	(296,861)					1,975	1,657,776	15.170
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	2,079,828	1,962,225	1,962,225	68,460					1,269,077	916,499	6.390
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	10,093,401	9,532,416	9,532,416	287,082					6,345,338	4,654,187	99.500
	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	14,466,556	17,509,096	17,509,096	1,208,863					2,317,270	2,755,461	45.790
	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	17,542,069	18,340,246	18,340,246	2,454,470					2,781,294	6,464,926	35.470
	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	31,161,875	32,713,881	32,713,881	2,781,495					9,032,594	7,469,251	30.990
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	20,418,750	25,879,501	25,879,501	2,550,406					1,710,000	7,653,750	99.500
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		44,707,995	50,014,507	50,014,507	1,961,655						47,000,711	99.500
	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018		18,000,000	17,362,241	17,362,241	(637,759)							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	25,441,690	25,441,690	441,690							
	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	484,435	395,636	395,636	47,431		325,837				196,005	12.500
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	1,477,046	1,359,809	1,359,809	14,965		458,148				700,000	29.840
	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		681,261	717,226	717,226	126,286		2,457,056				6,897,678	95.320
2099999. Joint Venture Interests - Common Stock - Affiliated									196,042,751	211,283,316	211,283,316	9,513,199	0	5,056,139	0	0	23,457,548	128,373,559	XXX
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD	0	04/24/1997		1,218,658	1,250,624	1,254,181	11,921					3,952		2.730
000000-00-0	309 HOLDINGS, LLC 1.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CITY CLUB	0	08/02/2016		0	0	0	0		2,752,604				10,396	1.000
000000-00-0	PRETIUM SFR FUND II LP 2.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		NEW YORK	NY	PRETIUM PARTNERS LLC	0	06/30/2017		22,178,963	22,231,749	22,231,749	516,574					475,883	1,099,389	2.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP		BOSTON	MA	CABOT PROPERTIES	0	08/22/2017		20,968,000	22,106,934	22,106,934	745,556						4,032,000	3.230

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percen- tage of Owner- ship
	3.23% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	CINCINNATI EQUITY FUND II, LLC		CINCINNATI	OH	3CDC	0	10/14/2018		1,120,000	1,115,055	1,137,509	17,509					4,945		2.000
	2.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
2199999. Joint Venture Interests - Real Estate - Unaffiliated									45,485,621	46,704,362	46,730,373	1,291,560	0	2,752,604	0	0	484,780	5,141,785	XXX
000000-00-0	WS LOOKOUT JV, LLC		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER	0	12/17/1981		0	411,325	405,439	525,277					1,020,734	0	50.000
	50.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	NORTHEAST CINCINNATI HOTEL, LLC		CINCINNATI	OH	NORTHEAST CINCINNATI HOTEL LLC	0	02/21/1995		0	0		0					2,413	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	DUBLIN HOTEL LLC		DUBLIN	OH	DUBLIN HOTEL LLC	0	10/01/1997		0	0		0					3,222	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	VULCAN HOTEL LLC		BIRMINGHAM	AL	VULCAN HOTEL LLC	0	10/27/1997		0	0		0					3,399	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	SKYPORT HOTEL LLC		HEBRON	KY	FIRST EXCHANGE CORPORATION	0	03/31/1999		0	0	0	0					2,750	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	UNION CENTRE HOTEL LLC		CINCINNATI	OH	UNION CENTRE HOTEL LLC	0	09/01/1999		0	0	0						2,933	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	WINDSOR HOTEL LLC		WINDSOR	CT	TWO DAY HILL RD ASSOCIATES	0	10/03/2000		0	0	0	0					7,064	0	25.000
	25.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	WSA COMMONS LLC		ATLANTA	GA	COMMONS R-3 LLC	0	07/13/2004		0	0	0							0	50.000
	50.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	QUEEN CITY SQUARE, LLC		CINCINNATI	OH	INTERNAL TRANSFER	0	06/08/2004		11,628,934	136,051,563	(15,328,303)	8,793,878					0	0	99.750
	99.75% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC	0	01/21/2005		0	0	0	(113,149)						0	14.660
	14.66% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC		CINCINNATI	OH	WSLIC	0	12/01/2006		754,106,140	956,474,116	897,605,678	(8,639,099)		2,751,926			129,252,740	84,682,581	100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	WSLR HOLDINGS LLC		CINCINNATI	OH	WSLIC	0	04/27/2007		0	0	0	0					75,724	0	100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	IR MALL ASSOCIATES,LTD.		VERO BEACH	FL	INDIAN RIVER MALL ASSOC LTD	0	04/01/1996		0	0	0						93,686	0	49.500
	49.50% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS,LLC'		ROUND ROCK	TX	SUNDANCE HOTEL LLC	0	06/25/2008		2,161,383	(908,188)	(908,188)	(735,894)		2,825,957				104,592	62.720
	62.72% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	LEROY GLEN INVESTMENT, LLC		CINCINNATI	OH	WSLIC MORTGAGE TRANSFER	0	04/06/2010		0	0	0	0							100.000
	100.00% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
000000-00-0	CENTREPORT PARTNERS LP		FT. WORTH	TX	CENTREPORT PARTNERS LP	0	03/31/1999		0	0	0	0					3,908	0	25.250
	25.25% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	CHESTNUT HEALTHCARE PARTNERS, LP		CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP, LLC	0	12/14/2018		6,915,725	7,584,332	7,584,332	668,607					375,588	3,084,275	21.350
	21.35% PARTNERSHIP INTEREST																		

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	LIMITED PARTNERSHIP																		
2299999. Joint Venture Interests - Real Estate - Affiliated									774,812,182	1,099,613,148	889,358,958	499,620	0	5,577,883	0	0	130,844,161	87,871,448	XXX
	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	32,446	28,488	28,488	(2,855)						65,221	0.240
	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	1,100,191	1,053,624	1,053,624	(239,015)						5,278,963	0.630
	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	11,044,190	11,456,825	11,456,825	293,789					1,050,849	8,038,265	0.990
	ABRY ADVANCED SECURITIES FUND IV		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2	4,154,188	3,969,456	3,969,456	(184,731)						20,845,812	0.000
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	168,012	56,391	56,391	(12,472)						484,721	0.670
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	101,340	131,717	131,717	136,602					135,097	367,753	0.530
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		1,967,371	2,453,362	2,453,362	345,850					651,985	406,230	0.380
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		6,659,522	6,909,539	6,909,539	495,075					525,077	3,600,588	2.340
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2	18,022	22,247	22,247							69	0.460
	CEVIAN CAPITAL II LP		CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP		07/01/2013			0	0	1,274,842							0.310
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		6,746,260	6,937,951	6,937,951	516,446					348,286	4,058,294	6.940
	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	4,283,577	5,396,352	5,396,352	(829,320)						2,287,132	1.050
	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		955,626	1,076,369	1,076,369	32,819							2.890
	Hark Capital I FUND LP		NEW YORK	NY	Hark Capital I FUND LP		12/01/2014		4,565,954	4,507,371	4,507,371	776,964					923,421	3,808,298	21.330
	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3	5,647,321	5,987,614	5,987,614	2,741,084					2,692,955	4,400,162	0.410
	Maranon Sr Credit Strategies		CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017		206,728	0	0	(157,330)					206,728		10.740
	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		6,860,642	7,365,741	7,365,741	911,206					1,810,129	2,762,437	2.290
	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		10/01/2014		152,000	152,000	152,000								0.000
	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	193,511	193,511	193,511			373,414				15,000	0.610
	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		8,584,513	8,728,751	8,728,751	(327,717)						864,317	1.240
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	513,199	284,975	284,975	(341,344)					36,525	3,211,812	0.810
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	6,501,204	7,046,567	7,046,567	(145,783)							2.500
	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		16,168,828	16,567,008	16,567,008	438,891					350,766	2,653,191	3.570
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	4,010,139	4,314,363	4,314,363	434,472					220,912	2,532,941	0.500
2599999. Joint Venture Interests - Other - Unaffiliated									90,634,785	94,640,222	94,640,222	6,157,474	0	373,414	0	0	8,952,730	65,681,208	XXX
	INS PROFILLMENT SOLUTIONSLLC		CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC		07/07/2005		1,382,316	1,646,660	1,646,660	5,747,448		7,556,674					
	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		32,137,504	151,550,472	151,550,472	23,464,616					27,000,000		
2699999. Joint Venture Interests - Other - Affiliated									33,519,820	153,197,132	153,197,132	29,212,063	0	7,556,674	0	0	27,000,000	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1	01/01/2015		1,066,247	1,458,667	1,060,029		(1,415)				18,642		
401378-AB-0	GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19				GUARDIAN LIFE INSURANCE 4 7/8% Due 6/19/2064 JD19	1	01/01/2015		4,983,202	6,194,621	4,983,662		101				8,125		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1	01/01/2015		1,669,616	2,177,481	1,650,531		(4,267)				12,834		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1	01/01/2015		11,205,239	15,122,978	11,183,856		(4,768)				168,585		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		5,834,191	8,079,244	5,838,493		(7,673)				15,772		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		9,279,069	10,761,244	9,228,128		(11,514)				126,012		
2799999. Surplus Debentures, etc - Unaffiliated									34,037,564	43,794,236	33,944,699	0	(29,535)	0	0	0	349,971	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P.		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.	0	11/27/1991		5,174,778	5,456,612	2,502,620	(107,354)						88,077	98.000
	98.00% PARTNERSHIP INTEREST																		
	LIMITED PARTNERSHIP																		
000000-00-0	RANDOLPH TOWER AFFORD INV FUND LLC		CHICAGO	IL	VILLAGE GREEN	0	08/26/2011		1,092,533	1,935,366	1,092,533	(379,751)							99.990
	99.99% MEMBERSHIP INTEREST																		
	LIMITED LIABILITY COMPANY																		
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									6,267,311	7,391,978	3,595,153	(487,105)	0	0	0	0	0	88,077	XXX
4899999. Total - Unaffiliated									342,810,414	400,833,156	391,009,629	23,793,933	(29,535)	3,760,908	0	0	26,261,947	177,303,872	XXX
4999999. Total - Affiliated									1,266,514,031	1,762,421,554	1,548,370,540	66,839,682	0	18,190,696	0	0	291,301,709	216,333,084	XXX
5099999 - Totals									1,609,324,444	2,163,254,710	1,939,380,169	90,633,615	(29,535)	21,951,604	0	0	317,563,656	393,636,955	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	11/18/2016			1,633,184		1.060
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	1,633,184	0	XXX
349188-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	09/27/2007			110,000,000		37.480
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							0	110,000,000	0	XXX
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			1,268,029		6.640
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	1				0.020
	Astor Place Holdings FUND I	NEW YORK	NY	Astor Place Holdings FUND I	06/26/2007	1	1,063,635		1	0.000
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	1		8,043,845		2.660
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	1		1,912,102		2.440
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO		BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005	2		1,516		0.620
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017			194,664		0.290
	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014	1		327,512		2.440
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	3		4,434		0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		44,071		0.740
	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016			60,241		1.630
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	1		655,201		8.780
	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017			304,655		15.500
	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019	3	241,017	1,085,404		0.000
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			47,982		0.960
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	1		75,161		1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	1		407,587		7.350
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		48,064		0.050
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011			22,843		1.420
	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		2.330
	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	3		452,500		2.130
	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	07/18/2017		3,131,476			0.000
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			445,557		0.550
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		16,521		0.070
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	1				0.320
	Portag3 L.P.	TORONTO		Portag3 L.P.	09/23/2019		2,557,205	13,988		0.000
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		883,349		0.570
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	1		700,399		0.200
	Sands Capital Private Growth F	Arlington	VA	Sands Capital Private Growth F	06/28/2017			393,676		
	Sands Capital Private Growth F Global Innovation Fund C-1	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1	06/29/2017		3,920,701			
	Sands Capital Private Growth F Sands Capital Life Sciences	Arlington	VA	Sands Capital Private Growth F Sands Capital Life Sciences	06/30/2017		800,251			
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		1,634		0.020
	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	3	413	634,116		0.000
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			198,447		0.590
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017			681,249		0.560
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014			1,714,210		5.960
	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014			370,000		3.300
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018			2,220,346		
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019		300,000	237,475		
	Vestigo Ventures LP	BOSTON	MA	Vestigo Ventures LP	01/18/2018			1,258,473		0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							12,014,698	25,448,700	1	XXX
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	3		1,519,170		27.230
	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	3		13,756,308		99.500
	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018	3		15,000,000		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
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	1		216,130		67.730
2099999. Joint Venture Interests - Common Stock - Affiliated							25,000,000	30,491,608	0	XXX
000000-00-0	CABOT INDUSTRIAL VALUE FUND V, LP	Boston	MA	Cabot Properties	08/22/2017			11,936,000		3.230
	3.23% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
000000-00-0	309 HOLDINGS, LLC	CINCINNATI	OH	CITY CLUB	08/02/2016			3,054		1.000
	1.00% PARTNERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	11,939,054	0	XXX
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006		131,293,101	136,058,000		100.000
	100.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS LLC	ROUND ROCK	TX	SUNDANCE HOTEL LLC	06/25/2008			278,015		62.720
	62.72% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	CHESTNUT HEALTHCARE PARTNERS, LP	CHATTANOOGA	TN	CHESTNUT HEALTHCARE GP,LLC	12/14/2018		0	1,904,485		21.350
	21.35% PARTNERSHIP INTEREST									
	LIMITED PARTNERSHIP									
000000-00-0	MANCHESTER SEMMES OZ FUND, LLC	RICHMOND	VA	WSREH	05/08/2019		0	10,667,624		98.000
	98.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
2299999. Joint Venture Interests - Real Estate - Affiliated							131,293,101	148,908,124	0	XXX
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		71,791		0.950
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	2		2,555,895		1.080
	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	2	383,353	3,770,835		0.000
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		5,332		0.660
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			41,382		0.460
	Maranon Sr Credit Strategies	CHICAGO		Maranon Sr Credit Strategies	09/21/2017			1,460,704		11.100
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/0214			91,804		2.290
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013			2,918		2.800
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			4,495,513		3.270
2599999. Joint Venture Interests - Other - Unaffiliated							383,353	12,496,174	0	XXX
	INS PROFILLMENT SOLUTIONSLLC	CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC	07/07/2005			7,556,674		
2699999. Joint Venture Interests - Other - Affiliated							0	7,556,674	0	XXX
4899999. Total - Unaffiliated							12,398,051	51,517,112	1	XXX
4999999. Total - Affiliated							156,293,101	296,956,406	0	XXX
5099999 - Totals							168,691,152	348,473,517	1	XXX

SCHEDULE BA - PART 3

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

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	01/16/2019	2,400,935					0		2,400,935	2,400,935			0	336,930
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							2,400,935	0	0	0	0	0	0	2,400,935	2,400,935	0	0	0	336,930
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	09/27/2007	09/17/2018	110,000,000					0		110,000,000	110,000,000			0	110,000,000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							110,000,000	0	0	0	0	0	0	110,000,000	110,000,000	0	0	0	110,000,000
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	02/26/2019	1,095,185					0		1,095,185	1,095,185			0	436,876
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/17/2019	5,223					0		5,223	5,223			0	
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	09/24/2019	319,270					0		319,270	319,270			0	
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/14/2019	6,512,892					0		6,512,892	6,512,892			0	796,695
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/14/2019	136,545					0		136,545	136,545			0	62,041
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO		BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005	04/15/2019	258,212					0		258,212	258,212			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/20/2019	305,583					0		305,583	305,583			0	209,954
	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	
	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016	05/29/2019	265,060					0		265,060	265,060			0	265,060
	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	04/03/2019	400,482					0		400,482	400,482			0	142,384
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	01/04/2019	264,876					0		264,876	264,876			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	01/04/2019	1,204,722					0		1,204,722	1,204,722			0	1,593,454
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	04/17/2019	488,595					0		488,595	488,595			0	498,348
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	02/15/2019	494,263					0		494,263	494,263			0	707,139
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	04/29/2019	247,983					0		247,983	247,983			0	35,107
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	04/10/2019	181,841					0		181,841	181,841			0	
	ExWorks Capital Fund Fund II	CHICAGO		ExWorks Capital Fund Fund II	07/13/2018	01/31/2019	188,819					0		188,819	188,819			0	182,720
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	03/07/2019	8,628,815					0		8,628,815	8,628,815			0	2,780,929
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	02/28/2019	1,013,600					0		1,013,600	1,013,600			0	405,955
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	07/12/2019	431,006					0		431,006	431,006			0	
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011	03/05/2019	1,824,551					0		1,824,551	1,824,551			0	1,824,551
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	03/22/2019	499,520					0		499,520	499,520			0	379,860
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	04/29/2019	188,421					0		188,421	188,421			0	
	Portag3 L.P.	TORONTO		Portag3 L.P.	09/23/2019	12/10/2019	20,805					0		20,805	20,805			0	
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	03/12/2019	2,841,822					0		2,841,822	2,841,822			0	1,512,809
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	02/01/2019	656,767					0		656,767	656,767			0	
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	02/25/2019	734,547					0		734,547	734,547			0	18,423
	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	05/30/2019	378,119					0		378,119	378,119			0	
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	06/06/2019	27,377					0		27,377	27,377			0	
	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017	01/31/2019	46,186					0		46,186	46,186			0	927,880
	SOFTBANK TECHNOLOGY VEN V L.P	WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P	08/09/1999	02/28/2019	182,247					0		182,247	182,247			0	
	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	03/26/2019	3,803,056					0		3,803,056	3,803,056			0	2,448,851
	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	05/28/2019	512,018					0		512,018	512,018			0	335,918
	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	12/06/2019	161,931					0		161,931	161,931			0	
	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	12/11/2019	266,865					0		266,865	266,865			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							34,669,978	0	0	0	0	0	0	34,669,978	34,669,978	0	0	0	15,564,953
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	02/22/2019	1,969,185					0		1,969,185	1,969,185			0	
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	02/22/2019	1,067,175					0		1,067,175	1,067,175			0	
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	05/31/2019	810,000					0		810,000	810,000			0	
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	01/23/2019	315,720					0		315,720	315,720			0	1,975
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	01/18/2019	1,656,750					0		1,656,750	1,656,750			0	1,269,077

SCHEDULE BA - PART 3

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

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
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	01/18/2019	7,413,750					0		7,413,750	7,413,750			0	6,345,338
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	06/28/2019	4,275,000					0		4,275,000	4,275,000			0	2,317,270
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	01/18/2019	7,312,500					0		7,312,500	7,312,500			0	2,781,294
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	02/28/2019	14,811,907					0		14,811,907	14,811,907			0	9,032,594
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	03/01/2019	2,137,500					0		2,137,500	2,137,500			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	05/29/2019	612,498					0		612,498	612,498			0	
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	11/14/2019	222,352					0		222,352	222,352			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							42,704,337	0	0	0	0	0	0	42,704,337	42,704,337	0	0	0	23,457,548
000000-00-0	PRETIUM SFR FUND II LP	NEW YORK	NY	Cash Return Distribution	06/30/2017	10/31/2019	22,248,345					0		533,170	533,170			0	
	2.00% PARTNERSHIP INTEREST											0						0	
	LIMITED PARTNERSHIP											0						0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							22,248,345	0	0	0	0	0	0	533,170	533,170	0	0	0	0
000000-00-0	QUEEN CITY SQUARE, LLC	CINCINNATI	OH	Cash Return Distribution	06/08/2004	12/19/2019	(12,810,334)					0		11,311,847	11,311,847			0	
	99.75% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	WS LOOKOUT JV, LLC	FT. WRIGHT	KY	Cash Return Distribution	12/17/1991	08/23/2019	1,120,074					0		1,239,912	1,239,912			0	
	50.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	MANCHESTER SEMMES OZ FUND LLC	RICHMOND	VA	TRANSFER TO WSREH	05/08/2019	05/08/2019	0					0		10,667,624	10,667,624			0	
	98.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	12/31/2019	807,790,153					0		166,144,552	166,144,552			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
2299999. Joint Venture Interests - Real Estate - Affiliated							796,099,893	0	0	0	0	0	0	189,363,935	189,363,935	0	0	0	0
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	06/04/2019	348,578					0		348,578	348,578			0	
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	04/17/2019	3,690,971					0		3,690,971	3,690,971			0	1,050,849
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	02/14/2019	281,519					0		281,519	281,519			0	135,097
	ABRY SENIOR EQUITY IV LP	BOSTON		ABRY SENIOR EQUITY IV LP	12/28/2012	03/18/2019	1,436,512					0		1,436,512	1,436,512			0	651,985
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	02/19/2019	1,983,457					0		1,983,457	1,983,457			0	525,077
	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	01/31/2019	2,403,096					0		2,403,096	2,403,096			0	348,286
	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	01/14/2019	1,541,510					0		1,541,510	1,541,510			0	
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	07/12/2019	106,363					0		106,363	106,363			0	
	Hark Capital I FUND LP	NEW YORK		Hark Capital I FUND LP	12/01/2014	01/14/2019	8,579,551					0		8,579,551	8,579,551			0	923,421
	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	01/29/2019	7,184,400					0		7,184,400	7,184,400			0	2,692,955
	Maranon Sr Credit Strategies	CHICAGO		Maranon Sr Credit Strategies	09/21/2017	03/27/2019	2,210,704					0		2,210,704	2,210,704			0	206,728
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	01/24/2019	2,399,945					0		2,399,945	2,399,945			0	1,810,129
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	05/24/2019	341,988					0		341,988	341,988			0	
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	01/31/2019	4,161,195					0		4,161,195	4,161,195			0	
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	03/28/2019	249,305					0		249,305	249,305			0	
	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	03/29/2019	1,826,595					0		1,826,595	1,826,595			0	350,766
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	01/14/2019	640,685					0		640,685	640,685			0	220,912
2599999. Joint Venture Interests - Other - Unaffiliated							53,991,578	0	0	0	0	0	0	53,991,578	53,991,578	0	0	0	8,916,205
	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	12/17/2019	27,000,000					0		27,000,000	27,000,000			0	27,000,000
2699999. Joint Venture Interests - Other - Affiliated							27,000,000	0	0	0	0	0	0	27,000,000	27,000,000	0	0	0	27,000,000
4899999. Total - Unaffiliated							113,310,837	0	0	0	0	0	0	91,595,662	91,595,662	0	0	0	24,818,088
4999999. Total - Affiliated							975,804,230	0	0	0	0	0	0	369,068,272	369,068,272	0	0	0	160,457,548
5099999 - Totals							1,089,115,067	0	0	0	0	0	0	460,663,934	460,663,934	0	0	0	185,275,636

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-U8-8	OPIC			4	1	1,623,726	100.0000	1,623,726	1,623,726	1,623,726	0	0	0	0	1.987	0.757	FMAN	4,154	38,062	06/06/2017	02/15/2028
690353-YE-1	OPIC AGENCY			4	1	4,605,759	100.0000	4,605,759	4,605,759	4,605,759	0	0	0	0	1.543	0.368	MJSD	3,309	106,148	07/10/2018	06/15/2034
690353-ZZ-3	OPIC				1	1,700,000	100.0000	1,700,000	1,700,000	1,700,000	0	0	0	0	1.543	1.543	MJSD	1,218	0	12/17/2019	09/15/2020
912810-FH-6	U S TREASURY TII				1	1,015,547	208.7780	1,043,890	500,000	987,616	15,590	(19,290)	0	0	3.875	0.903	AO	6,452	29,981	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY				1	3,251,250	140.5780	4,217,344	3,000,000	3,136,323	0	(9,447)	0	0	6.250	5.664	MN	24,210	187,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY				1	737,604	152.0960	760,478	500,000	740,966	12,006	(10,467)	0	0	2.375	0.626	JJ	7,482	16,011	11/01/2013	01/15/2025
912810-QF-8	U S TREASURY				1	210,748	155.8710	233,807	150,000	221,637	3,721	(1,804)	0	0	2.125	0.823	FA	1,434	3,749	04/15/2016	02/15/2040
912828-3W-8	U S TREASURY	SD			1	5,021,114	106.5630	5,328,125	5,000,000	5,019,290	0	(1,824)	0	0	2.750	2.697	FA	51,936	68,750	02/28/2019	02/15/2028
912828-L6-5	U S TREASURY	SD			1	223,389	99.7930	224,534	225,000	224,567	0	568	0	0	1.375	1.634	MS	786	2,825	03/13/2018	09/30/2020
912828-L9-9	U S TREASURY	SD			1	552,435	99.7620	560,860	562,200	560,494	0	1,998	0	0	1.375	1.739	AO	1,331	4,849	11/16/2015	10/31/2020
912828-L9-9	U S TREASURY				1	790	99.7620	798	800	798	0	2	0	0	1.375	1.739	AO	2	(216)	11/16/2015	10/31/2020
912828-N7-1	U S TREASURY				1	577,499	111.6760	614,217	550,000	603,753	10,423	(1,255)	0	0	0.625	0.398	JJ	1,720	3,677	08/23/2017	01/15/2026
912828-NM-8	U S TREASURY				1	291,296	119.0980	297,745	250,000	297,681	4,851	(4,595)	0	0	1.250	(0.432)	JJ	1,703	3,642	04/15/2016	07/15/2020
912828-Q6-0	U S TREASURY				1	467,750	108.3720	487,672	450,000	484,960	8,437	2,741	0	0	0.125	0.711	AO	130	604	06/26/2018	04/15/2021
912828-QV-5	U S TREASURY				1	809,277	115.2380	864,284	750,000	861,506	14,603	(4,109)	0	0	0.625	0.095	JJ	2,467	5,286	09/30/2013	07/15/2021
912828-UH-1	U S TREASURY TII				1	737,304	111.2930	834,700	750,000	826,193	14,519	2,481	0	0	0.125	0.457	JJ	482	1,031	11/01/2013	01/15/2023
912828-VM-9	U S TREASURY TII				1	498,750	112.1490	560,745	500,000	551,650	9,590	321	0	0	0.375	0.440	JJ	958	2,048	09/30/2013	07/15/2023
912828-WU-0	U S TREASURY				1	826,449	108.8750	898,221	825,000	885,052	15,410	1,535	0	0	0.125	0.311	JJ	515	1,103	11/21/2016	07/15/2024
912828-XL-9	U S TREASURY				1	720,483	110.7890	775,524	700,000	755,969	13,117	619	0	0	0.375	0.463	JJ	1,316	2,813	02/13/2018	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						23,871,170	XXX	25,632,429	22,642,485	24,087,940	122,267	(42,526)	0	0	XXX	XXX	XXX	111,605	477,863	XXX	XXX
36176F-Z9-2	G2 G2 765168			4	1	17,454	101.7420	16,601	16,317	16,406	0	123	0	0	4.940	3.151	MON	67	685	09/01/2019	11/20/2061
36202K-UV-5	G2 G2 8696			4	1	6,758	101.3250	6,656	6,569	6,310	0	25	0	0	3.250	4.823	MON	18	245	06/13/2003	09/20/2025
36203C-ZE-5	GNMA GN 345541			4	1	2,379	101.0990	2,683	2,654	2,534	0	12	0	0	6.500	9.426	MON	14	173	11/14/1994	02/15/2024
36203D-J4-3	GNMA GN 345983			4	1	1,869	103.4780	2,158	2,086	1,982	0	(2)	0	0	6.500	10.074	MON	11	136	11/14/1994	12/15/2023
36203D-JE-1	GNMA GN 345961			4	1	4,573	105.9900	5,408	5,102	4,856	0	0	0	0	6.500	9.963	MON	28	332	11/14/1994	11/15/2023
36203D-JL-5	GNMA GN 345967			4	1	847	100.3190	994	991	922	0	0	0	0	6.500	11.606	MON	5	64	12/13/1994	11/15/2023
36203D-MZ-0	GNMA GN 346076			4	1	3,136	103.8820	3,813	3,671	3,436	0	24	0	0	6.500	10.806	MON	20	239	12/13/1994	01/15/2024
36203K-7M-0	GNMA GN 352000			4	1	6,361	106.0810	7,528	7,097	6,785	0	34	0	0	6.500	9.426	MON	38	461	11/14/1994	12/15/2023
36203K-KX-1	GNMA GN 351410			4	1	2,258	106.0120	2,768	2,611	2,440	0	(1)	0	0	6.500	11.183	MON	14	170	12/13/1994	01/15/2024
36203L-4H-2	GNMA GN 352824			4	1	15,372	103.5610	18,484	17,849	16,723	0	106	0	0	6.500	10.565	MON	97	1,160	12/13/1994	04/15/2024
36203L-S5-2	GNMA GN 352540			4	1	56,605	105.0970	68,651	65,321	61,524	0	395	0	0	6.500	10.390	MON	354	4,246	01/12/1995	01/15/2024
36203M-JM-3	GNMA GN 353168			4	1	1,711	103.4560	1,974	1,908	1,825	0	9	0	0	6.500	9.428	MON	10	124	11/14/1994	12/15/2023
36203N-6L-7	GNMA GN 354675			4	1	1,494	105.4480	1,758	1,667	1,596	0	8	0	0	6.500	9.432	MON	9	108	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714			4	1	2,273	106.2360	2,694	2,536	2,424	0	12	0	0	6.500	9.430	MON	14	165	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350			4	1	1,760	105.9740	2,082	1,964	1,879	0	9	0	0	6.500	9.431	MON	11	128	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966			4	1	5,706	100.6680	6,643	6,599	6,215	0	41	0	0	6.500	10.456	MON	36	429	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405			4	1	2,936	104.2890	3,416	3,276	3,127	0	15	0	0	6.500	9.426	MON	18	213	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR GN 363574			4	1	473	100.2090	529	528	505	0	2	0	0	6.500	9.427	MON	3	34	11/14/1994	12/15/2023
36204C-6Z-9	GNMA 30 YR GN 366388			4	1	2,257	100.6220	2,532	2,516	2,406	0	12	0	0	6.500	9.405	MON	14	163	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR GN 366399			4	1	2,921	104.6740	3,412	3,259	3,114	0	15	0	0	6.500	9.429	MON	18	212	11/14/1994	01/15/2024
36204D-MT-3	GNMA 30 YR GN 366770			4	1	2,350	100.0150	2,718	2,718	2,549	0	15	0	0	6.500	10.447	MON	15	177	12/13/1994	05/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830			4	1	1,606	106.2530	1,997	1,879	1,761	0	13	0	0	6.500	10.808	MON	10	122	12/13/1994	12/15/2023
36204J-B2-1	GNMA GN 370957			4	1	4,924	104.7420	5,754	5,493	5,252	0	26	0	0	6.500	9.426	MON	30	357	11/14/1994	12/15/2023
36204J-KH-8	GNMA GN 371196			4	1	12,871	103.1210	14,809	14,360	13,729	0	68	0	0	6.500	9.428	MON	78	933	11/14/1994	12/15/2023
36204J-KN-5	GNMA GN 371201			4	1	8,723	105.1130	10,229	9,732	9,304	0	46	0	0	6.500	9.428	MON	53	633	11/14/1994	12/15/2023
36204J-L2-0	GNMA GN 371245			4	1	14,681	101.9330	17,270	16,942	15,957	0	103	0	0	6.500	10.390	MON	92	1,101	01/12/1995	01/15/2024
36204J-L7-9	GNMA GN 371250			4	1	11,656	104.2000	14,047	13,480	12,597	0	(6)	0	0	6.500	11.183	MON	73	876	12/13/1994	01/15/2024
36204K-5W-9	GNMA GN 372661			4	1	13,085	100.3940	15,160	15,100	14,125	0	(6)	0	0	6.500	11.106	MON	82	981	01/12/1995	01/15/2024
36204K-DN-0	GNMA GN 371909			4	1	23,151	106.3370	28,471	26,774	25,172	0	161	0	0	6.500	10.452	MON	145	1,740	12/13/1994	02/15/2024
36204K-EA-7	GNMA GN 371929			4	1	4,300	103.5440	4,968	4,797	4,578	0	21	0	0	6.500	9.426	MON	26	312	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670			4	1	24,404	105.3460	29,667	28,162	26,502	0	167	0	0	6.500	10.389	MON	153	1,830	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888			4	1	9,372	102.0340	11,059	10,838	10,198	0	66	0	0	6.500	10.454	MON	59	705	12/13/1994	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012			4	1	9,464	101.1740	11,050	10,922	10,216	0	(4)	0	0	6.500	11.106	MON	59	710	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849			4	1	3,339	104.0680	3,873	3,722	3,557	0	17	0	0	6.500	9.404	MON	20	242	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367			4	1	4,507	106.2750	5,344	5,028	4,804	0	23	0	0	6.500	9.425	MON	27	327	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429			4	1	6,015	103.6110	7,294	7,040	6,518	0	(15)	0	0	6.500	11.764	MON	38	458	12/13/1994	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204R-YP-7	GNMA 30 YR GN 377918			4	1	1,512	100.2850	1,753	1,748	1,645	0	11	0	0	6.500	10.454	MON	9	114	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919			4	1	12,331	100.3250	14,364	14,318	13,450	0	90	0	0	6.500	10.570	MON	78	931	12/13/1994	01/15/2024
36204Y-C3-5	GNMA 30 YR GN 383590			4	1	5,328	100.1040	6,193	6,186	5,754	0	(6)	0	0	6.500	11.317	MON	34	402	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR GN 385456			4	1	2,495	100.0460	2,880	2,879	2,685	0	(6)	0	0	6.500	11.251	MON	16	187	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433			4	1	4,963	100.4540	5,766	5,740	5,396	0	35	0	0	6.500	10.452	MON	31	373	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434			4	1	3,262	100.1450	3,778	3,772	3,517	0	(7)	0	0	6.500	11.332	MON	20	245	12/13/1994	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624			4	1	4,430	105.5130	4,862	4,608	4,524	0	22	0	0	7.500	8.582	MON	29	346	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194			4	1	9,228	100.2880	10,703	10,672	9,963	0	(6)	0	0	6.500	11.181	MON	58	694	12/13/1994	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054			4	1	6,221	102.7130	7,479	7,281	6,745	0	(7)	0	0	6.500	11.598	MON	39	473	12/13/1994	04/15/2024
36207N-D4-3	GNMA GN 436723			4	1	68,910	108.5650	72,101	66,412	67,903	0	(167)	0	0	7.500	6.394	MON	415	4,981	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591			4	1	58,879	107.6720	61,938	57,525	58,442	0	(35)	0	0	7.000	6.293	MON	336	4,027	08/01/2001	09/15/2028
36220T-D4-3	GNMA 30 YR GN 287323			4	1	91	99.9070	93	93	93	0	0	0	0	9.000	10.024	MON	1	8	03/13/1990	02/15/2020
36224F-J2-7	GNMA 30 YR GN 327081			4	1	9,380	100.2660	9,775	9,749	9,617	0	37	0	0	7.500	8.735	MON	61	731	07/12/1994	05/15/2022
36224R-KG-8	GNMA 30 YR GN 336095			4	1	9,257	104.1540	10,757	10,328	9,877	0	47	0	0	6.500	9.460	MON	56	671	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM G2 80147			4	1	8,382	101.5290	8,267	8,143	7,836	0	19	0	0	4.125	5.172	MON	28	330	06/13/2003	12/20/2027
36225C-FM-3	GNMA ARM G2 80171			4	1	5,430	101.7690	5,425	5,330	5,061	0	17	0	0	4.000	6.155	MON	18	203	09/08/2003	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1	370,408	112.2150	421,123	375,283	372,290	0	132	0	0	6.500	6.753	MON	2,033	24,393	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1	1,755,041	110.5720	1,940,583	1,755,041	1,755,041	0	0	0	0	5.500	5.535	MON	8,044	96,527	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			4	1	359,948	102.3270	356,793	348,678	352,599	0	(340)	0	0	4.450	4.218	MON	1,293	15,504	06/01/2019	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,989,087	XXX	3,289,127	3,025,294	3,006,266	0	1,370	0	0	XXX	XXX	XXX	14,358	172,131	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1	713,115	103.1580	743,415	720,658	717,245	0	577	0	0	6.112	6.354	MON	3,671	44,047	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1	1,523,097	103.2160	1,629,031	1,578,271	1,552,880	0	13,874	0	0	5.604	6.233	MON	7,371	88,322	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1	205,858	103.2490	221,333	214,368	214,444	0	(15)	0	0	6.297	6.288	MON	1,125	13,498	01/08/2003	11/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,442,070	XXX	2,593,779	2,513,297	2,484,569	0	14,436	0	0	XXX	XXX	XXX	12,167	145,867	XXX	XXX
0599999. Total - U.S. Government Bonds						29,302,327	XXX	31,515,335	28,181,076	29,578,775	122,267	(26,720)	0	0	XXX	XXX	XXX	138,130	795,861	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	4,945,200	125.7400	5,029,611	4,000,000	4,369,479	0	(69,889)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1FE	23,071,183	144.5760	24,216,553	16,750,000	21,115,082	0	(357,859)	0	0	7.500	4.201	MS	369,896	1,256,250	02/14/2014	09/15/2029
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2FE	4,958,300	110.0880	5,504,405	5,000,000	4,959,899	0	714	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN		D	1	2FE	1,770,000	116.4350	2,328,705	2,000,000	1,780,331	0	2,539	0	0	4.300	4.978	AO	14,811	86,000	07/29/2015	04/29/2053
698299-BD-5	REPUBLIC OF PANAMA		D	2	2FE	11,509,960	106.9860	11,886,134	11,110,000	11,400,211	0	(59,055)	0	0	4.000	3.367	MS	122,210	444,400	02/09/2018	09/22/2024
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	1,2	2FE	8,961,210	118.2690	10,644,177	9,000,000	8,961,627	0	575	0	0	4.500	4.526	AO	84,375	405,000	04/09/2018	04/16/2050
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D	4	2FE	955,000	120.0110	1,200,110	1,000,000	957,392	0	582	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1FE	1,964,940	112.7230	2,254,464	2,000,000	1,983,061	0	3,534	0	0	5.250	5.480	FA	38,792	105,000	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		D		1FE	1,965,000	107.5960	2,151,916	2,000,000	1,983,941	0	3,547	0	0	4.000	4.217	JJ	35,333	80,000	01/31/2014	01/22/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						60,100,793	XXX	65,216,075	52,860,000	57,511,023	0	(475,312)	0	0	XXX	XXX	XXX	925,600	2,967,150	XXX	XXX
1099999. Total - All Other Government Bonds						60,100,793	XXX	65,216,075	52,860,000	57,511,023	0	(475,312)	0	0	XXX	XXX	XXX	925,600	2,967,150	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1FE	3,000,000	101.4980	3,044,940	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
732622-AH-8	PONTIAC MI WSTWTR TRMT FA			2	1FE	2,240,000	101.1410	2,265,558	2,240,000	2,240,000	0	0	0	0	2.700	2.700	JD	5,040	60,480	08/15/2012	06/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,240,000	XXX	5,310,498	5,240,000	5,240,000	0	0	0	0	XXX	XXX	XXX	46,545	143,490	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,240,000	XXX	5,310,498	5,240,000	5,240,000	0	0	0	0	XXX	XXX	XXX	46,545	143,490	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AX-2	CEDAR CLIFF OHIO LOC SCH DIST				1FE	7,910,000	121.4250	9,604,718	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
915137-5R-0	UNIVERSITY OF TEXAS			1,4	1FE	1,856,440	122.3180	2,446,360	2,000,000	1,883,200	0	3,603	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,766,440	XXX	12,051,078	9,910,000	9,793,200	0	3,603	0	0	XXX	XXX	XXX	76,035	573,644	XXX	XXX
3128MB-XF-9	FGLMC FG G13178			4	1	536,007	103.6400	539,586	520,632	525,911	0	(1,765)	0	0	5.000	4.217	MON	2,169	26,031	08/07/2009	06/01/2023
3128MB-YE-1	FGLMC FG G13209			4	1	292,264	103.7240	291,553	281,086	285,327	0	(1,003)	0	0	5.000	3.870	MON	1,171	14,054	08/13/2009	07/01/2023
3128MT-PK-8	FGCI FG H01326			4	1	204,689	110.9530	228,268	205,734	204,750	0	(23)	0	0	5.500	5.682	MON	943	11,315	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC FG J10378			4	1	319,808	103.5540	324,582	313,441	316,165	0	(502)	0	0	4.500	3.953	MON	1,175	14,105	08/05/2009	07/01/2024
3128PP-MF-7	FGLMC FG J10358			4	1	1,145,202	103.4330	1,157,391	1,118,976	1,131,191	0	(1,185)	0	0	4.500	3.795	MON	4,196	50,354	08/04/2009	07/01/2024
3128PP-MJ-9	FGLMC FG J10361			4	1	421,108	103.5520	426,747	412,109	416,279	0	(409)	0	0	4.500	3.842	MON	1,545	18,545	07/29/2009	07/01/2024

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3128PQ-QX-2	FGLMC FG J11370			4	1	543,329	104.4150	554,792	531,333	537,324	0	(441)	0	0	4.000	3.327	MON	1,771	21,253	12/10/2009	12/01/2024
3128PR-LS-6	FG FG J12137			4	1	413,672	104.2690	415,490	398,480	405,832	0	(1,457)	0	0	4.500	3.587	MON	1,494	17,932	04/29/2010	05/01/2025
3128PT-UT-0	FG FG J14194			4	1	1,331,202	102.7360	1,407,655	1,370,166	1,352,521	0	7,022	0	0	3.000	3.423	MON	3,425	41,105	03/04/2011	01/01/2026
31290K-CU-1	FHLMC FH 554583			4	1	11,887	100.1310	12,069	12,054	11,910	0	4	0	0	9.500	9.749	MON	51	1,241	01/30/1991	02/01/2021
31292G-C4-6	FHLMC FG C00091			4	1	2,309	100.7850	2,386	2,368	2,348	0	5	0	0	9.000	9.733	MON	18	213	12/09/1991	12/01/2021
31295V-UV-0	FHLMC FG A00596			4	1	421	100.1000	432	431	428	0	1	0	0	9.000	9.761	MON	3	39	12/09/1991	05/01/2021
3132G7-H3-2	FG FG U80250			4	1	1,993,506	105.9160	2,008,355	1,896,175	1,974,824	0	725	0	0	3.500	2.439	MON	5,531	66,366	05/30/2013	03/01/2033
313401-V8-1	FHLMC FH 360103			4	1	13	100.0000	13	13	13	0	0	0	0	9.500	9.717	MON	0	1	11/01/2019	05/01/2020
313614-4B-2	FNMA FN 50318			4	1	18	100.0010	18	18	18	0	0	0	0	10.000	10.053	MON	0	2	01/09/1991	07/01/2020
313615-A3-0	FNMA FN 50426			4	1	543	100.1500	547	546	543	0	0	0	0	9.500	9.644	MON	4	52	04/08/1991	04/01/2021
313615-HN-9	FNMA FN 50637			4	1	5,547	106.7220	5,940	5,566	5,539	0	(1)	0	0	8.000	8.083	MON	37	445	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			4	1	4,749,644	112.6250	4,839,592	4,297,094	4,593,113	0	(51,130)	0	0	4.500	3.580	MON	16,114	188,737	12/01/2019	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1	1,069,375	105.5860	1,055,861	1,000,000	1,030,405	0	(5,688)	0	0	3.500	2.852	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1	2,063,165	105.4270	2,600,463	2,466,602	2,159,784	0	49,950	0	0	3.500	5.094	MON	7,194	84,716	12/01/2019	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1	9,647,197	111.4540	10,505,087	9,425,509	9,629,370	0	(11,299)	0	0	4.000	3.868	MON	31,418	368,977	12/01/2019	01/25/2057
31374S-Y4-7	FNMA FN 323031			4	1	165,465	108.7340	178,022	163,722	164,593	0	(57)	0	0	6.000	5.716	MON	819	9,823	04/30/2003	04/01/2028
3137A2-YK-1	FHMS FHR 3763 JM			4	1	3,713,631	102.5360	3,871,339	3,775,574	3,757,715	0	6,573	0	0	4.000	4.230	MON	12,585	151,023	01/28/2011	12/15/2038
3137A6-6S-6	FHR FHR 3798 AY			4	1	669,722	102.8070	641,698	624,177	637,946	0	(2,347)	0	0	3.500	2.423	MON	1,821	21,846	05/15/2012	01/15/2026
3137AN-NF-8	FHR FHR 4034 GB			4	1	8,789,073	109.5980	8,367,145	7,634,374	8,149,811	0	(123,042)	0	0	4.500	3.052	MON	28,629	343,547	07/13/2012	04/15/2032
3137AR-H5-8	FHR FHR 4057 CD			4	1	165,789	99.8080	173,041	173,374	170,709	0	1,248	0	0	2.000	3.240	MON	289	3,467	10/15/2013	04/15/2039
3137B1-ZD-7	FHR FHR 4204 QA			4	1	2,986,459	97.7550	3,134,156	3,206,129	3,089,487	0	29,772	0	0	1.500	2.954	MON	4,008	48,092	10/17/2013	07/15/2042
3137B3-KM-9	FHR FHR 4223 CL			4	1	3,964,500	101.0090	4,040,352	4,000,000	3,976,110	0	2,430	0	0	3.000	3.091	MON	10,000	120,000	06/04/2014	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV			4	1	4,879,227	103.4520	5,086,801	4,917,065	4,896,095	0	4,244	0	0	3.500	3.606	MON	14,341	172,097	06/24/2014	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ			4	1	5,478,203	106.4890	5,735,376	5,385,911	5,460,552	0	(8,191)	0	0	4.000	3.796	MON	17,953	210,840	12/01/2019	10/15/2047
3138E0-YE-3	FN FN AJ7908			4	1	2,581,943	102.6590	2,728,630	2,657,958	2,604,105	0	(971)	0	0	3.000	3.829	MON	6,645	79,739	11/15/2011	01/01/2027
3138W9-JV-3	FN FN AS0275			4	1	3,788,496	103.0810	3,909,492	3,792,645	3,787,905	0	10	0	0	3.000	3.000	MON	9,482	113,779	10/04/2013	08/01/2033
3138WH-TV-4	FN FN AS7763			4	1	9,825,651	105.4760	9,847,455	9,336,229	9,808,977	0	(7,010)	0	0	4.000	3.137	MON	31,121	373,449	11/07/2017	08/01/2046
31392J-TL-3	FNR 2003-20 MZ			4	1	3,014,633	111.3290	3,495,403	3,139,698	3,078,451	0	3,646	0	0	5.750	6.326	MON	15,044	180,533	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1	2,014,534	110.8830	2,076,580	1,872,761	1,936,288	0	(3,057)	0	0	5.620	4.658	MON	8,771	105,249	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1	5,027,816	111.2760	5,147,575	4,625,938	4,763,415	0	(7,906)	0	0	5.750	4.754	MON	22,166	265,992	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1	3,151,151	110.6620	3,592,574	3,246,431	3,202,031	0	5,562	0	0	5.500	5.933	MON	14,879	178,554	03/19/2004	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC			4	1	8,215,755	110.9920	8,314,261	7,490,836	7,963,929	0	(58,238)	0	0	4.500	3.500	MON	28,091	329,013	12/01/2019	01/25/2041
31397Q-T2-4	FNR 2010-157 NA			4	1	591,700	101.4590	591,644	583,135	583,378	0	(1,273)	0	0	3.500	3.199	MON	1,701	20,410	01/10/2011	03/25/2037
31398F-WS-6	FNR 2009-95 EY			4	1	2,411,090	103.9530	2,649,644	2,548,889	2,510,161	0	12,419	0	0	4.000	4.588	MON	8,496	101,956	01/29/2010	11/25/2024
31398L-NM-6	FHR FHR 3609 LE			4	1	4,433	100.0630	4,363	4,360	4,367	0	(3)	0	0	3.000	2.292	MON	11	131	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			4	1	968,197	102.7390	1,039,543	1,011,832	999,233	0	1,995	0	0	4.000	4.668	MON	3,373	40,473	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1	3,202,757	102.4550	3,639,660	3,552,451	3,463,072	0	13,088	0	0	3.500	4.778	MON	10,361	124,336	04/21/2010	05/25/2025
31410K-AB-0	FNMA FN 889302			4	1	254,904	103.3140	268,539	259,924	257,445	0	451	0	0	5.000	5.504	MON	1,083	12,996	12/12/2008	04/01/2023
31412M-XM-5	FNMA FN 929584			4	1	221,922	103.5630	234,355	226,293	223,952	0	254	0	0	5.000	5.567	MON	943	11,315	12/12/2008	06/01/2023
31412S-D3-6	FN FN 933122			4	1	37,824	111.8950	41,776	37,335	37,633	0	(112)	0	0	5.500	5.409	MON	171	2,054	01/09/2009	01/01/2038
31414D-UF-1	FNMA FN 963282			4	1	192,906	103.5820	192,856	186,186	188,674	0	(539)	0	0	5.000	3.833	MON	776	9,309	08/04/2009	05/01/2023
31414E-CQ-5	FNMA FN 963679			4	1	228,124	103.5720	240,927	232,617	230,213	0	263	0	0	5.000	5.565	MON	969	11,631	12/12/2008	06/01/2023
31414E-JC-9	FNMA FN 963859			4	1	301,846	103.5570	318,738	307,791	304,610	0	348	0	0	5.000	5.565	MON	1,282	15,389	12/12/2008	06/01/2023
31414M-4W-3	FNMA FN 970737			4	1	127,235	103.8410	126,584	121,902	124,152	0	(382)	0	0	5.000	3.623	MON	508	6,095	08/31/2009	11/01/2023
31414N-B4-5	FNMA FN 970859			4	1	302,895	104.1750	303,222	291,070	295,645	0	(1,294)	0	0	5.000	3.879	MON	1,213	14,554	08/14/2009	12/01/2023
31414T-JS-1	FNMA FN 975573			4	1	77,803	103.4100	77,315	74,765	75,928	0	(237)	0	0	5.000	3.700	MON	312	3,738	08/14/2009	06/01/2023
31415Q-AP-1	FNMA FN 985714			4	1	75,447	103.4520	74,959	72,458	73,604	0	(233)	0	0	5.000	3.681	MON	302	3,623	08/14/2009	06/01/2023
31415S-VB-5	FNMA FN 988110			4	1	56,916	103.5670	56,645	54,694	55,604	0	(142)	0	0	5.000	3.651	MON	228	2,735	08/14/2009	08/01/2023
31415T-SN-1	FNMA FN 988925			4	1	146,176	103.6080	154,432	149,055	147,455	0	136	0	0	5.000	5.584	MON	621	7,453	12/12/2008	08/01/2023
31415V-6J-9	FNMA FN 991073			4	1	11,705	101.6940	11,438	11,248	11,425	0	(50)	0	0	5.000	3.880	MON	47	562	08/14/2009	12/01/2023
31416M-W4-2	FNMA FN AA4266			4	1	195,320	103.4820	197,281	190,644	192,481	0	(473)	0	0	4.500	3.823	MON	715	8,579	05/27/2009	05/01/2024
31416N-7H-9	FNMA FN AA5395			4	1	241,864	103.3520	246,884	238,878	239,890	0	(331)	0	0	4.500	4.135	MON	896	10,749	06/05/2009	06/01/2024
31416R-VA-8	FNMA FN AA7808			4	1	942,723	104.3650	986,844	945,567	942,885	0	18	0	0	4.000	4.043	MON	3,152	37,823	07/20/2009	08/01/2024
31417C-QF-5	FN FN AB5853			4	1	2,608,303	103.0850	2,706,528	2,625,533	2,610,876	0	293	0	0	3.000	3.104	MON	6,564	78,766	08/06/2013	08/01/2032
31417K-ZN-0	FNMA FN AC1648			4	1	832,622	104.3650	869,785	833,404	831,882	0	(93)	0	0	4.000	3.988	MON	2,778	33,336	07/17/2009	09/01/2024
31417T-R2-6	FNMA FN AC6804			4	1	1,197,122	104.3650	1,223,010	1,171,854	1,183,168	0	(1,708)	0	0	4.000	3.405	MON	3,906	46,874	12/10/2009	01/01/2025

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
31417V-RS-4	FNMA FN AC8596			4	1	1,360,264	104.3650	1,404,441	1,345,697	1,351,939	0	(550)	0	0	4.000	3.641	MON	4,486	53,828	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153			4	1	241,332	103.6470	243,142	234,588	237,061	0	(1,042)	0	0	4.500	3.858	MON	880	10,556	08/31/2009	08/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						110,016,384	XXX	114,621,282	107,613,325	109,208,447	0	(153,727)	0	0	XXX	XXX	XXX	363,594	4,336,797	XXX	XXX
10620N-BT-4	BRAZOS				1FE	2,521,875	98.6990	2,960,984	3,000,000	2,691,441	0	26,251	0	0	3.299	4.676	FEB	1,915	106,198	02/23/2012	06/25/2029
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			1	1FE	980,460	122.8070	1,228,070	1,000,000	981,901	0	296	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG				1FE	2,300,000	100.0000	2,300,000	2,300,000	2,300,000	0	0	0	0	1.650	1.649	AO	10,324	2,686	09/11/2019	10/01/2051
40727T-CR-3	HAMILTON CO OH HLTH			2	1FE	3,950,880	109.2220	4,368,880	4,000,000	3,957,024	0	1,007	0	0	5.000	5.081	JD	16,667	200,000	06/20/2012	06/01/2042
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			1,4	1FE	2,000,000	100.5460	2,010,920	2,000,000	2,000,000	0	0	0	0	3.756	3.756	JD	209	0	12/19/2019	06/01/2042
56052F-BD-6	MAINE ST HSG AUTH MTGE			2	1FE	1,520,000	103.5190	1,573,489	1,520,000	1,520,000	0	0	0	0	3.950	3.950	MN	7,672	60,040	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			1,4	2FE	4,053,970	159.3280	4,779,840	3,000,000	3,973,696	0	(16,534)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
594653-7M-3	MICHIGAN ST HSG			2	1FE	807,563	101.6310	899,434	885,000	813,507	0	1,993	0	0	3.500	4.060	JD	2,581	30,975	11/23/2016	12/01/2041
626207-YM-0	MEAG TXB PLT			1,4	1FE	14,874,000	138.9780	20,671,588	14,874,000	14,874,000	0	0	0	0	6.655	6.655	AO	247,466	989,865	03/05/2010	04/01/2057
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000	0	0	0	0	2.150	2.153	MON	2,127	2,850	10/22/2019	11/26/2020
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1FE	4,000,000	106.7830	4,271,320	4,000,000	4,000,000	0	0	0	0	4.272	4.272	MN	28,480	170,880	03/06/2015	11/01/2030
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R			1	5GI	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	5,342	0	06/09/2016	06/01/2021
792905-DU-2	ST PAUL MN HEALTH PARTNERS			1	1FE	2,500,000	106.1630	2,654,075	2,500,000	2,500,000	0	0	0	0	3.969	3.969	JJ	49,613	99,225	05/29/2015	07/01/2025
92812U-M2-1	VASHSG 2013-C A				1FE	1,965,724	104.7850	2,059,783	1,965,724	1,965,724	0	0	0	0	4.250	4.271	MON	6,962	83,543	10/18/2013	10/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						43,674,472	XXX	51,978,383	43,244,724	43,777,293	0	13,013	0	0	XXX	XXX	XXX	447,526	2,018,932	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						163,457,296	XXX	178,650,743	160,768,049	162,778,940	0	(137,111)	0	0	XXX	XXX	XXX	887,155	6,929,373	XXX	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC			1,2	1FE	983,640	109.8990	1,098,994	1,000,000	984,406	0	313	0	0	4.000	4.096	JD	3,333	40,000	05/25/2017	12/01/2046
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2FE	2,994,990	126.5640	3,796,916	3,000,000	2,995,354	0	101	0	0	5.875	5.887	MS	51,896	176,250	03/16/2011	03/15/2041
001192-AK-9	SOUTHERN CO GAS CAPITAL			1,2	2FE	11,230,200	108.9820	13,077,844	12,000,000	11,250,269	0	16,928	0	0	4.400	4.849	JD	44,000	528,000	10/22/2018	06/01/2043
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	28,489,932	139.3390	36,806,456	26,415,000	27,725,303	0	(69,842)	0	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032
00206R-AN-2	AT&T INC	LS		1	2FE	994,800	118.7090	1,187,090	1,000,000	995,734	0	116	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC			1	2FE	1,986,720	122.8910	2,457,825	2,000,000	1,988,409	0	268	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-DK-5	AT&T INC			1	2FE	11,989,200	110.8490	13,832,828	12,479,000	12,010,214	0	7,257	0	0	4.550	4.790	MS	176,647	567,795	12/20/2016	03/09/2049
002819-AC-4	ABBOTT LABORATORIES			1	1FE	4,980,000	140.8860	7,044,315	5,000,000	4,984,086	0	466	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1,2	1FE	15,060,750	130.8330	19,625,015	15,000,000	15,057,459	0	(1,183)	0	0	4.900	4.873	MN	63,292	735,000	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1,2	2FE	2,998,560	111.6390	3,349,176	3,000,000	2,998,516	0	27	0	0	4.700	4.703	MN	18,408	141,000	05/05/2015	05/14/2045
00287Y-BR-9	ABBVIE INC			1,2	2FE	4,982,350	104.8030	5,240,151	5,000,000	4,982,238	0	(112)	0	0	4.050	4.076	MN	22,500	0	11/12/2019	11/21/2039
00440E-AW-7	ACE INA HOLDINGS INC			1,2	1FE	5,985,000	121.1320	7,267,900	6,000,000	5,985,806	0	286	0	0	4.350	4.365	MN	42,050	261,000	10/27/2015	11/03/2045
007589-AC-8	ADVOCATE HEALTH			1,2	1FE	5,000,000	99.8360	4,991,785	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	22,110	0	11/07/2019	10/15/2049
010392-FP-8	ALABAMA POWER CO			1,2	1FE	2,428,965	113.5900	2,366,077	2,083,000	2,428,410	0	(555)	0	0	4.300	3.330	JJ	44,536	0	12/04/2019	01/02/2046
020002-AS-0	ALLSTATE CORPORATION			1	1FE	5,876,498	128.3220	8,212,611	6,400,000	6,016,209	0	14,649	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02079K-AA-5	ALPHABET			1	1FE	5,495,650	102.5840	5,129,187	5,000,000	5,139,363	0	(98,918)	0	0	3.625	1.579	MN	21,146	181,250	04/27/2016	05/19/2021
02209S-AV-5	ALTRIA GROUP INC	LS		1,2	2FE	3,780,320	92.9400	3,717,601	4,000,000	3,791,028	0	4,176	0	0	3.875	4.202	MS	45,208	155,000	04/27/2017	09/16/2046
023135-AP-1	AMAZON.COM INC	LS		1,2	1FE	10,103,450	125.8000	12,580,018	10,000,000	10,086,871	0	(4,141)	0	0	4.800	4.716	JD	34,667	480,000	08/05/2015	12/05/2034
0258M0-DX-4	AMERICAN EXPRESS			2	1FE	949,394	100.3630	948,428	945,000	947,741	0	(1,653)	0	0	2.600	2.125	MS	7,303	12,285	08/14/2019	09/14/2020
026351-AZ-9	AMERICAN GENERAL CORP				2FE	22,395,908	126.7760	27,934,998	22,035,000	22,226,389	0	(15,381)	0	0	6.625	6.495	FA	551,487	1,459,819	09/16/2002	02/15/2029
03040W-AD-7	AMERICAN WATER CAPITAL			1	1FE	13,901,333	141.6110	19,825,542	14,000,000	13,919,791	0	2,231	0	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL			1,2	2FE	1,973,680	113.4430	2,268,867	2,000,000	1,975,680	0	503	0	0	4.300	4.379	MS	28,667	86,000	08/10/2015	09/01/2045
030955-AN-8	AMERITECH CAPITAL FUNDING				2FE	10,537,760	124.1950	12,419,537	10,000,000	10,267,688	0	(25,296)	0	0	6.550	6.122	JJ	302,028	655,000	03/08/2004	01/15/2028
031162-BZ-2	AMGEN INC			1,2	2FE	4,145,985	111.9060	4,867,908	4,350,000	4,149,670	0	3,685	0	0	4.400	4.713	MN	31,900	191,400	02/04/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1,2	3FE	1,894,000	100.6670	1,906,626	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	3,650	0	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2FE	9,441,433	118.7170	11,871,748	10,000,000	9,447,893	0	6,460	0	0	4.900	5.292	FA	204,167	245,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH			1	2FE	1,994,636	156.7220	3,134,442	2,000,000	1,995,495	0	93	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH			1	2FE	4,959,115	157.7280	7,886,408	5,000,000	4,963,888	0	704	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	2FE	3,183,354	118.0810	3,542,445	3,000,000	3,170,519	0	(4,433)	0	0	4.950	4.539	JJ	68,475	148,500	12/16/2016	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1,2	2FE	1,988,680	113.8490	2,276,980	2,000,000	1,988,902	0	185	0	0	4.600	4.635	AO	19,422	92,000	03/20/2018	04/15/2048
037411-BC-8	APACHE CORP			1,2	2FE	3,665,615	91.9340	3,999,137	4,350,000	3,723,150	0	12,658	0	0	4.250	5.319	JJ	85,248	184,875	12/16/2014	01/15/2044
037833-BA-7	APPLE INC			1	1FE	9,251,950	105.6180	10,561,762	10,000,000	9,308,630	0	15,904	0	0	3.450	3.882	FA	136,083	345,000	11/29/2017	02/09/2045
037833-BX-7	APPLE INC			1,2	1FE	1,988,460	125.2310	2,504,611	2,000,000	1,989,098	0	207	0	0	4.650	4.686	FA	33,067	93,000	02/16/2016	02/23/2046
037833-CD-0	APPLE INC	LS		1,2	1FE	4,986,750	112.6160	5,630,782	5,000,000	4,987,469	0	263	0	0	3.850	3.865	FA	78,604	192,500	07/28/2016	08/04/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-CH-1	APPLE INC			1,2	1FE	2,993,940	118.9360	3,568,077	3,000,000	2,994,137	0	111	0	0	4.250	4.262	FA	50,292	127,500	02/02/2017	02/09/2047
038222-AF-2	APPLIED MATERIALS			1	1FE	2,002,080	103.5680	2,071,361	2,000,000	2,000,326	0	(237)	0	0	4.300	4.287	JD	3,822	86,000	06/03/2011	06/15/2021
038336-C#-8	APTARGROUP PP			1	2	2,000,000	101.9850	2,039,703	2,000,000	2,000,000	0	0	0	0	3.250	3.250	MS	20,944	65,000	08/30/2012	09/05/2022
04352E-AA-3	ASCENSION HEALTH			1,2	1FE	5,000,000	98.5420	4,927,108	5,000,000	5,000,000	0	0	0	0	2.532	2.532	MN	16,177	7,737	10/16/2019	11/15/2029
04650N-AB-0	AT&T INC			1	2FE	968,640	120.3710	1,203,714	1,000,000	972,393	0	696	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
049560-AM-7	ATMOS ENERGY	LS		1,2	1FE	3,117,210	113.0400	3,391,191	3,000,000	3,110,471	0	(2,699)	0	0	4.125	3.889	AO	26,125	123,750	06/05/2017	10/15/2044
05279#-AJ-8	AUTOLIV ASP, INC PP				2FE	4,000,000	114.3660	4,574,634	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	177,600	04/16/2014	04/23/2029
05379B-AK-3	AVISTA CORP			1	1FE	2,045,560	131.5350	2,630,702	2,000,000	2,033,630	0	(1,231)	0	0	6.250	6.083	JD	10,417	125,000	12/20/2005	12/01/2035
05526D-BF-1	BAT CAPITAL CORP			1,2	2FE	5,000,000	100.2660	5,013,300	5,000,000	5,000,000	0	0	0	0	4.540	4.540	FA	85,756	227,000	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC			1	1FE	9,912,170	121.0810	10,897,288	9,000,000	9,559,247	0	(46,927)	0	0	6.875	5.962	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1FE	882,270	119.8030	1,198,033	1,000,000	918,333	0	3,826	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
060505-EU-4	BANK OF AMERICA CORP	LS		2	2FE	8,217,500	115.8930	9,271,424	8,000,000	8,217,500	0	0	0	0	6.300	6.133	MS	155,400	504,000	04/01/2016	01/01/9999
06051G-FH-7	BANK OF AMERICA CORP				2FE	3,997,080	107.3870	4,295,479	4,000,000	3,998,304	0	288	0	0	4.200	4.209	FA	58,333	168,000	08/21/2014	08/26/2024
06051G-HA-0	BANK OF AMERICA CORP	LS		1,2	1FE	10,000,000	113.4880	11,348,839	10,000,000	10,000,000	0	0	0	0	3.946	3.946	JJ	173,186	394,600	01/18/2018	01/23/2049
064058-AF-7	BANK OF NY MELLON CORP			2	2FE	15,000,000	105.2870	15,793,010	15,000,000	15,000,000	0	0	0	0	4.625	4.625	MS	194,635	693,750	07/25/2016	01/01/9999
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1FE	5,000,000	107.2020	5,360,096	5,000,000	5,000,000	0	0	0	0	4.342	4.342	MN	27,741	217,100	01/10/2017	11/15/2041
07274N-AQ-6	BAYER US FINANCE II LLC			1,2	2FE	4,982,800	114.6130	5,730,636	5,000,000	4,983,153	0	267	0	0	4.875	4.897	JD	4,063	243,750	06/18/2018	06/25/2048
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2FE	5,797,068	102.0840	6,125,039	6,000,000	5,803,338	0	4,274	0	0	4.650	4.884	MN	35,650	279,000	07/10/2018	11/15/2043
072863-AC-7	BAYLOR SCOTT & WHITE			1,2	1FE	2,000,000	111.6730	2,233,456	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	10,695	83,700	04/15/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE			1,2	1FE	1,500,000	107.8110	1,617,168	1,500,000	1,500,000	0	0	0	0	3.967	3.967	MN	7,603	59,505	04/06/2016	11/15/2046
079860-AD-4	BELLSOUTH CORP			1	2FE	2,209,620	131.0430	2,620,856	2,000,000	2,131,146	0	(7,442)	0	0	6.875	6.086	AO	29,028	137,500	02/24/2004	10/15/2031
079867-AW-7	BELLSOUTH CORP			1	2FE	15,297,090	122.9080	22,123,427	18,000,000	16,561,646	0	117,741	0	0	6.375	7.680	JD	95,625	1,147,500	01/14/2000	06/01/2028
080555-AF-2	BELO A H CORP			1	3FE	1,920,724	113.8090	1,915,398	1,683,000	1,875,071	0	(19,636)	0	0	7.250	5.417	MS	35,927	122,018	08/01/2017	09/15/2027
084664-CQ-2	BERKSHIRE HATHAWAY INC			1,2	1FE	5,969,580	117.4460	7,046,766	6,000,000	5,970,055	0	526	0	0	4.200	4.230	FA	95,200	252,000	08/07/2018	08/15/2048
097023-AU-9	BOEING CO	LS		1	1FE	8,087,730	131.5700	10,525,620	8,000,000	8,057,580	0	(2,846)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
110122-AA-6	BRISTOL-MYERS SQUIBB				1FE	5,217,600	116.5170	5,534,535	4,750,000	4,874,811	0	(31,463)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB				1FE	20,954,115	126.5550	25,304,624	19,995,000	20,421,576	0	(48,494)	0	0	6.800	6.409	MN	173,734	1,359,660	11/01/2002	11/15/2026
110122-BU-1	BRISTOL-MYERS SQUIBB			1,2	1FE	2,819,672	127.9500	3,198,762	2,500,000	2,818,932	0	(740)	0	0	5.000	4.175	FA	47,222	0	11/22/2019	08/15/2045
110122-CD-8	BRISTOL-MYERS SQUIBB			1,2	1FE	4,957,900	118.5360	5,926,775	5,000,000	4,957,959	0	59	0	0	4.250	4.300	AO	38,368	94,444	05/07/2019	10/26/2049
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1FE	3,000,000	115.3880	3,461,631	3,000,000	3,000,000	0	0	0	0	4.504	4.504	MS	41,662	135,120	03/07/2016	03/10/2046
115637-AT-7	BROWN-FORMAN CORP -CL B			1,2	1FE	4,942,750	111.7910	5,589,563	5,000,000	4,945,999	0	1,946	0	0	4.000	4.084	AO	42,222	200,000	03/22/2018	04/15/2038
115885-AK-1	BROWNING FERRIS INDUSTRIES			1	2FE	3,767,403	143.5550	4,507,621	3,140,000	3,661,465	0	(19,981)	0	0	7.400	5.776	MS	68,417	232,360	11/20/2013	09/15/2035
12189L-AA-9	BURLINGTON NORTH SANTA FE			1,2	1FE	3,239,717	134.5790	3,629,600	2,697,000	3,212,713	0	(16,204)	0	0	5.750	4.306	MN	25,846	155,078	04/24/2018	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1,2	1FE	5,926,920	122.5590	7,353,533	6,000,000	5,937,637	0	1,547	0	0	4.950	5.029	MS	87,450	297,000	08/25/2011	09/15/2041
12189L-AS-0	BURLINGTON NORTH SANTA FE			1,2	1FE	1,054,730	123.7380	1,237,376	1,000,000	1,049,240	0	(1,134)	0	0	4.900	4.558	AO	12,250	49,000	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1FE	7,174,160	138.1870	9,673,100	7,000,000	7,131,234	0	(4,519)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS	LS		1,2	2FE	2,672,010	111.1620	3,334,869	3,000,000	2,695,791	0	6,584	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
125523-AA-8	CIGNA CORP				2FE	1,050,000	99.9550	1,049,527	1,050,000	1,050,000	0	0	0	0	2.250	2.760	MJSD	984	14,014	08/20/2019	03/17/2020
125896-85-2	CMS ENERGY CORP PREFERRED			2	2FE	237,112	26.7700	254,315	9,500	237,112	0	0	0	0	3.856	3.856	JAJO	3,488	14,690	11/28/2018	
12626P-AN-3	CRH AMERICA INC			1	2FE	3,023,250	117.7560	3,532,689	3,000,000	3,021,783	0	(418)	0	0	5.125	5.073	MN	18,365	153,750	01/27/2016	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC	LS		1,2	2FE	5,206,500	108.2350	5,411,755	5,000,000	5,196,889	0	(3,937)	0	0	4.400	4.155	MN	31,778	220,000	06/21/2017	05/09/2047
126408-HC-0	CSX CORP	LS		1,2	2FE	2,679,907	107.5110	3,301,648	3,071,000	2,699,021	0	5,376	0	0	3.950	4.700	MN	20,217	121,305	09/27/2017	05/01/2050
126408-HF-3	CSX CORP			1,2	2FE	8,139,013	105.6290	8,893,949	8,420,000	8,150,906	0	5,513	0	0	3.800	3.995	MN	53,327	319,960	10/03/2017	11/01/2046
126650-CN-8	CVS CORP			1,2	2FE	13,650,750	118.1820	15,363,673	13,000,000	13,600,614	0	(12,395)	0	0	5.125	4.804	JJ	297,962	666,250	08/13/2015	07/20/2045
126650-CX-6	CVS CORP			1,2	2FE	4,929,700	109.3200	5,466,005	5,000,000	4,939,981	0	5,881	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1,2	2FE	3,504,660	118.3590	3,550,776	3,000,000	3,503,559	0	(1,101)	0	0	5.050	4.037	MS	40,400	0	11/20/2019	03/25/2048
134429-AW-9	CAMPBELL SOUP CO			1	2FE	1,989,800	103.0620	2,061,246	2,000,000	1,998,326	0	1,156	0	0	4.250	4.313	AO	17,944	85,000	03/31/2011	04/15/2021
14149Y-BM-9	CARDINAL HEALTH INC	LS		1,2	2FE	5,000,000	98.7760	4,938,783	5,000,000	5,000,000	0	0	0	0	4.368	4.368	JD	9,707	218,400	06/01/2017	06/15/2047
141781-BF-0	CARGILL INC			1	1FE	1,299,562	123.8180	1,534,105	1,239,000	1,295,151	0	(1,136)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
149123-BJ-9	CATERPILLAR INC			1	1FE	8,411,410	140.7790	10,319,064	7,330,000	8,030,547	0	(41,874)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14912L-6C-0	CATERPILLAR FINANCE SERV	LS			1FE	3,484,987	105.1180	3,678,087	3,499,000	3,488,639	0	2,119	0	0	3.300	3.372	JD	7,056	115,467	04/10/2018	06/09/2024
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2FE	901,370	102.2540	1,022,544	1,000,000	911,874	0	2,032	0	0	4.350	5.001	MN	7,250	43,500	03/06/2014	11/01/2042
15189T-AS-6	CENTERPOINT ENERGY			2	3FE	300,000	105.8960	317,689	300,000	300,000	0	0	0	0	6.125	6.125	MS	6,125	18,834	08/15/2018	01/01/9999
15189X-AT-5	CENTERPOINT ENER HOUSTON			1,2	1FE	2,484,825	116.9730	2,924,315	2,500,000	2,485,044	0	219	0	0	4.250	4.286	FA	44,271	57,847	01/10/2019	02/01/2049
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2FE	1,750,000	124.8290	2,184,506	1,750,000	1,750,000	0	0	0	0	6.484	6.484	AO	21,433	113,470	12/06/2016	10/23/2045
166754-AN-1	CHEVRON PHILLIPS CHEM				1FE	755,906	100.2080	756,569	755,000	755,226	0	(680)	0	0	2.659	3.198	FMAN	3,402	25,074	01/03/2019	05/01/2020
166764-AH-3	CHEVRON CORPORATION			1,2	1FE	680,116	104.2200	713,908	685,000	682,986	0	537	0	0	3.191	3.281	JD	425	21,858	04/04/2014	06/24/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171232-AQ-4	CHUBB			1	1FE	4,840,600	138.1990	6,909,940	5,000,000	4,875,462	0	3,881	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL			1	3FE	8,638,450	102.6590	10,265,910	10,000,000	9,261,527	0	56,573	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL	LS		1	1FE	9,230,598	136.6190	12,773,866	9,350,000	9,342,912	0	(15,036)	0	0	6.125	5.974	MN	95,448	572,688	07/10/2017	11/01/2034
17252M-AG-5	CINTAS CORP NO 2			1	1FE	1,987,040	132.6940	2,653,887	2,000,000	1,989,960	0	332	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
17275R-AH-5	CISCO SYSTEMS INC			1	1FE	6,989,640	100.0900	7,006,296	7,000,000	6,999,699	0	1,154	0	0	4.450	4.469	JJ	143,636	311,500	11/09/2009	01/15/2020
172967-CC-3	CITIGROUP				2FE	1,990,500	128.6000	2,571,990	2,000,000	1,993,380	0	276	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP			2	3FE	4,000,000	113.7040	4,548,148	4,000,000	4,000,000	0	0	0	0	6.250	6.250	FA	94,444	250,000	04/18/2016	01/01/9999
191219-AU-8	COCA COLA ENTERPRISES				1FE	4,345,480	114.7310	4,589,236	4,000,000	4,095,747	0	(22,547)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1FE	8,664,720	142.1820	11,374,523	8,000,000	8,485,947	0	(16,274)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	19,154,393	126.9540	20,331,625	16,015,000	17,606,455	0	(194,274)	0	0	6.950	5.181	MN	142,222	1,113,043	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES			1	1FE	3,292,380	128.6790	3,860,372	3,000,000	3,150,502	0	(12,867)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE			1	1FE	4,935,650	142.3330	7,116,628	5,000,000	4,957,448	0	2,270	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1FE	2,109,120	143.7580	2,875,153	2,000,000	2,072,418	0	(3,572)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC			1	1FE	6,763,826	131.2410	8,891,591	6,775,000	6,766,716	0	370	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
195869-AQ-5	COLONIAL PIPE LINE			1,2	1FE	4,818,934	112.2050	5,582,196	4,975,000	4,823,283	0	2,641	0	0	4.250	4.440	AO	44,637	211,438	04/24/2018	04/15/2048
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1FE	2,570,768	136.7790	3,262,176	2,385,000	2,510,627	0	(6,128)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP			1	1FE	1,195,270	141.0650	1,410,654	1,000,000	1,157,456	0	(5,632)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP			1	1FE	2,143,370	147.5870	2,742,174	1,858,000	2,092,165	0	(7,490)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP			1	1FE	1,998,360	120.1360	2,402,710	2,000,000	1,998,583	0	34	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-BK-6	COMCAST CORP			1	1FE	5,207,800	121.4020	6,070,122	5,000,000	5,191,728	0	(4,335)	0	0	4.750	4.488	MS	79,167	237,500	01/21/2016	03/01/2044
20030N-BZ-3	COMCAST CORP			1,2	1FE	4,958,450	110.2590	5,512,928	5,000,000	4,960,118	0	770	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CE-9	COMCAST CORP			1,2	1FE	4,068,040	110.9130	4,436,519	4,000,000	4,065,585	0	(1,183)	0	0	3.999	3.904	MN	26,660	159,960	01/17/2018	11/01/2049
20030N-CK-5	COMCAST CORP			1,2	1FE	4,909,650	110.8380	5,541,912	5,000,000	4,912,589	0	1,622	0	0	4.000	4.105	MS	66,667	200,000	02/01/2018	03/01/2048
20030N-CU-3	COMCAST CORP			1,2	1FE	5,996,580	114.4420	6,866,502	6,000,000	5,996,601	0	306	0	0	4.250	4.256	AO	53,833	262,083	10/02/2018	10/15/2030
202795-HG-8	COMMONWEALTH EDISON			1	1FE	2,986,920	128.7810	3,863,434	3,000,000	2,991,421	0	416	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON			1	1FE	5,661,420	132.3360	7,940,169	6,000,000	5,740,225	0	8,969	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
202795-JA-9	COMMONWEALTH EDISON			1,2	1FE	2,075,320	107.6250	2,152,503	2,000,000	2,074,188	0	(1,132)	0	0	3.800	3.557	AO	19,000	38,000	06/20/2019	10/01/2042
207597-DV-4	CONN LT & PWR			1	1FE	5,008,300	136.4930	6,824,664	5,000,000	5,006,242	0	(223)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR			1	1FE	9,656,815	120.4060	12,642,664	10,500,000	9,840,293	0	20,721	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1FE	3,990,600	131.2230	5,248,909	4,000,000	3,991,991	0	226	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC	LS		1	1FE	13,424,790	135.8890	16,306,646	12,000,000	12,760,712	0	(59,645)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
210518-CP-9	CONSUMERS ENERGY CO			1	1FE	1,040,100	128.5480	1,285,480	1,000,000	1,028,639	0	(1,126)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
210518-DA-1	CONSUMERS ENERGY CO			1,2	1FE	4,979,100	112.6220	5,631,111	5,000,000	4,979,960	0	394	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
22160K-AM-7	COSTCO WHOLESALE CORP			1,2	1FE	1,925,220	105.5180	2,110,363	2,000,000	1,935,400	0	7,543	0	0	3.000	3.500	MN	7,167	60,000	08/21/2018	05/18/2027
225310-AN-1	CREDIT ACCEPTANC			1,2	3FE	1,634,000	103.8240	1,696,487	1,634,000	1,634,000	0	0	0	0	5.125	5.121	JD	3,024	0	12/09/2019	12/31/2024
22822R-BH-2	CROWN CASTLE			1,2	1FE	15,000,000	108.4920	16,273,734	15,000,000	15,000,000	0	0	0	0	4.241	4.241	MON	28,273	636,150	06/26/2018	07/15/2028
23338V-AH-9	DTE ELECTRIC CO			1,2	1FE	4,977,550	115.6930	5,784,657	5,000,000	4,978,057	0	402	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
233851-BW-3	DAIMLER FINANCE NA LLC			1	1FE	997,970	103.2670	1,032,667	1,000,000	998,801	0	196	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
250847-EB-2	DETROIT EDISON			1	1FE	5,065,610	139.5470	6,977,356	5,000,000	5,049,885	0	(1,675)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	2FE	12,958,660	121.7430	15,826,586	13,000,000	12,964,158	0	832	0	0	5.600	5.622	JJ	335,689	728,000	07/05/2011	07/15/2041
254687-DH-6	DISNEY				1FE	2,458,324	128.3630	2,567,260	2,000,000	2,452,546	0	(5,778)	0	0	7.430	3.620	AO	37,150	0	11/18/2019	10/01/2026
254687-DV-5	DISNEY				1FE	7,739,776	142.4040	8,544,251	6,000,000	7,729,925	0	(9,851)	0	0	6.550	3.759	MS	115,717	0	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1FE	2,566,965	144.8500	2,897,005	2,000,000	2,565,369	0	(1,597)	0	0	6.150	4.131	FA	46,467	0	11/18/2019	02/15/2041
25468P-BW-5	DISNEY				1FE	1,111,660	144.0500	1,440,500	1,000,000	1,071,242	0	(3,847)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25470D-AK-5	DISCOVERY COMMUNICATIONS			1,2	2FE	2,760,060	104.3270	2,963,928	2,841,000	2,794,460	0	7,924	0	0	3.450	3.799	MS	28,860	98,015	05/06/2015	03/15/2025
256746-AE-8	DOLLAR TREE INC				2FE	1,600,000	99.9970	1,599,947	1,600,000	1,600,000	0	0	0	0	2.702	3.053	JAJO	9,127	52,347	04/05/2018	04/17/2020
257375-AQ-8	DOMINION GAS HLDGS LLC			1,2	2FE	1,998,960	99.4860	1,989,723	2,000,000	1,998,897	0	(63)	0	0	3.900	3.903	MN	8,667	0	11/18/2019	11/15/2049
25746U-AV-1	DOMINION RESOURCES			1	2FE	1,929,460	126.5930	2,531,853	2,000,000	1,948,346	0	1,945	0	0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1,2	2FE	993,250	103.4920	1,034,917	1,000,000	998,032	0	788	0	0	4.400	4.490	AO	11,000	44,000	02/01/2013	04/01/2022
260543-CV-3	DOW CHEMICAL CO	LS		1,2	2FE	4,498,442	115.3700	5,191,666	4,500,000	4,498,341	0	(101)	0	0	4.800	4.802	MN	27,600	0	11/14/2019	05/15/2049
263901-AC-4	DUKE ENERGY INDIANA INC			1	1FE	1,930,480	100.9190	2,018,370	2,000,000	1,995,236	0	8,512	0	0	3.750	4.199	JJ	34,583	75,000	01/26/2011	07/15/2020
264399-DK-9	DUKE ENERGY CORP			1	1FE	7,898,788	124.7460	10,958,950	8,785,000	8,304,694	0	37,992	0	0	6.000	6.828	JD	43,925	527,100	05/08/2002	12/01/2028
26441C-40-2	DUKE ENERGY PREFERRED			2	2FE	237,500	27.0500	256,975	9,500	237,500	0	0	0	0	4.365	4.365	MJSD	0	13,359	09/11/2018	
26444H-AG-6	DUKE ENERGY FLORIDA LLC				1FE	600,000	100.1030	600,615	600,000	600,000	0	0	0	0	2.167	2.167	FMAN	1,300	0	11/21/2019	11/26/2021
26875P-AP-6	EOG RESOURCES	LS		1,2	1FE	7,499,224	110.0320	7,993,848	7,265,000	7,459,714	0	(29,677)	0	0	4.150	3.633	JJ	139,024	301,498	08/23/2018	01/15/2026
26884A-BM-4	ERP OPERATING			1,2	1FE	4,974,900	99.2810	4,964,070	5,000,000	4,975,540	0	640	0	0	2.500	2.555	FA	43,056	0	08/20/2019	02/15/2030
278865-BA-7	ECOLAB INC			1,2	1FE	6,963,411	111.8660	7,830,605	7,000,000	6,964,622	0	678	0	0	3.950	3.980	JD	23,042	276,500	04/18/2018	12/01/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
283695-BE-3	EL PASO NATURAL GAS	LS			2FE	9,094,050	125.0960	11,258,634	9,000,000	9,043,272	0	(4,807)	0	0	7.500	7.407	MN	86,250	675,000	10/18/2001	11/15/2026
28370T-AA-7	EL PASO PIPELINE			1	2FE	999,870	101.0440	1,010,442	1,000,000	999,740	0	(130)	0	0	6.500	6.500	AO	16,250	65,000	06/21/2010	04/01/2020
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP			1,2	2FE	5,703,548	91.5690	5,494,126	6,000,000	5,723,104	0	5,292	0	0	5.000	5.338	MN	38,333	300,000	12/29/2015	05/15/2044
29266M-AF-6	IBERDROLA FINANCE	LS		1	2FE	14,344,194	139.5520	19,146,548	13,720,000	14,229,070	0	(18,502)	0	0	6.750	6.373	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1,2	2FE	2,490,475	115.7010	2,892,529	2,500,000	2,490,899	0	139	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1FE	2,316,000	26.0300	2,603,000	100,000	2,316,000	0	0	0	0	4.875	4.875	MJSD	0	121,875	05/02/2017	09/01/2066
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1FE	2,312,000	26.5000	2,650,000	100,000	2,312,000	0	0	0	0	4.900	4.900	JAJO	30,625	122,500	05/03/2017	10/01/2066
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1FE	2,302,000	25.9100	2,591,000	100,000	2,302,000	0	0	0	0	4.875	4.875	MJSD	0	121,875	05/03/2017	09/01/2066
29379V-AP-8	ENTERPRISE PRODUCTS			1	2FE	997,010	102.0790	1,020,792	1,000,000	999,673	0	363	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS	LS		1,2	2FE	1,996,900	119.5610	2,391,223	2,000,000	1,997,074	0	54	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1,2	2FE	2,500,695	117.1240	2,928,110	2,500,000	2,500,522	0	(15)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1,2	2FE	2,496,625	107.8300	2,695,744	2,500,000	2,496,631	0	59	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
30231G-AW-2	EXXON MOBIL CORP	LS		1,2	1FE	5,000,000	116.8980	5,844,901	5,000,000	5,000,000	0	0	0	0	4.114	4.114	MS	68,567	205,700	02/29/2016	03/01/2046
302491-AV-7	FMC CORP			1,2	2FE	1,998,980	109.9500	2,198,992	2,000,000	1,998,861	0	(119)	0	0	4.500	4.503	AO	25,250	0	09/17/2019	10/01/2049
31428X-AW-6	FEDEX CORP			1	2FE	5,026,770	110.2980	5,514,879	5,000,000	5,024,279	0	(514)	0	0	5.100	5.065	JJ	117,583	255,000	03/10/2014	01/15/2044
337738-AV-0	FISERV INC			1,2	2FE	2,240,320	113.5730	2,271,463	2,000,000	2,240,052	0	(268)	0	0	4.400	3.720	JJ	45,711	0	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	2FE	5,172,980	140.8360	7,041,792	5,000,000	5,124,769	0	(6,578)	0	0	7.375	7.059	MN	47,118	368,750	06/03/2010	11/15/2031
341081-FD-4	FLORIDA PR & LT CO			1,2	1FE	3,896,200	129.0420	5,161,673	4,000,000	3,912,020	0	2,188	0	0	5.250	5.426	FA	87,500	210,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1FE	1,972,780	128.5390	2,570,770	2,000,000	1,981,238	0	905	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1FE	5,974,680	143.9530	8,637,161	6,000,000	5,979,193	0	569	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				2FE	2,971,980	103.8960	3,116,877	3,000,000	2,988,349	0	2,893	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
34959J-AH-1	FORTIVE CORPORATION			1,2	2FE	8,146,494	103.3450	8,291,341	8,023,000	8,139,600	0	(2,881)	0	0	4.300	4.202	JD	15,333	344,989	05/08/2018	06/15/2046
36962G-XZ-2	GEN ELEC CAP CORP			1	2FE	3,413,429	128.2240	4,222,430	3,293,000	3,367,316	0	(4,095)	0	0	6.750	6.473	MS	65,448	222,278	09/20/2002	03/15/2032
373298-BR-8	GEORGIA PACIFIC	LS		1	1FE	4,351,892	142.3680	4,456,111	3,130,000	4,004,281	0	(69,968)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1FE	1,917,640	104.5220	2,090,440	2,000,000	1,966,968	0	8,472	0	0	3.734	4.241	JJ	34,436	74,680	06/24/2013	07/15/2023
378272-AF-5	GLENCORE FUNDING LLC			1	2FE	2,998,290	104.3840	3,131,505	3,000,000	2,999,246	0	178	0	0	4.125	4.132	MN	10,656	123,750	05/22/2013	05/30/2023
42225U-AG-9	HEALTHCARE TRUST OF AMER			1,2	2FE	4,982,900	99.5170	4,975,836	5,000,000	4,983,163	0	263	0	0	3.100	3.139	FA	45,208	0	09/05/2019	02/15/2030
427866-AE-8	HERSHEY FOODS CO				1FE	4,072,688	107.0370	4,013,886	3,750,000	3,779,804	0	(24,921)	0	0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
437076-AS-1	HOME DEPOT			1	1FE	19,534,560	137.7710	33,064,920	24,000,000	20,328,935	0	105,016	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
437076-BF-8	HOME DEPOT			1,2	1FE	5,363,150	119.3390	5,966,955	5,000,000	5,340,358	0	(8,007)	0	0	4.400	3.965	MS	64,778	220,000	01/12/2017	03/15/2045
45138L-AT-0	IDAHO POWER CORP			1	1FE	2,991,960	133.9900	4,019,711	3,000,000	2,993,272	0	191	0	0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1,2	1FE	4,968,734	105.4820	4,904,914	4,650,000	4,968,368	0	(366)	0	0	3.750	3.362	JJ	87,188	0	12/05/2019	07/01/2047
458140-AJ-9	INTEL CORPORATION			1	1FE	2,992,860	102.8010	3,084,045	3,000,000	2,998,482	0	773	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AY-6	INTEL CORPORATION			1,2	1FE	9,941,900	115.3390	11,533,906	10,000,000	9,944,226	0	1,075	0	0	4.100	4.134	MN	56,944	410,000	05/08/2017	05/11/2047
459200-AM-3	IBM			1	1FE	8,895,980	125.4320	10,034,544	8,000,000	8,352,008	0	(49,079)	0	0	7.000	6.090	AO	94,889	560,000	09/25/2002	10/30/2025
459200-AS-0	IBM			1	1FE	11,355,924	127.5490	14,387,546	11,280,000	11,315,064	0	(3,553)	0	0	6.500	6.447	JJ	338,087	733,200	10/11/2002	01/15/2028
460146-CN-1	INTERNATIONAL PAPER CO			1,2	2FE	991,300	114.7340	1,147,344	1,000,000	991,812	0	141	0	0	5.150	5.207	MN	6,581	51,500	05/14/2015	05/15/2046
465685-AD-7	ITC HOLDINGS CORP			1	2FE	5,082,966	129.4070	6,987,977	5,400,000	5,150,166	0	7,772	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AG-0	ITC HOLDINGS CORP	LS		1,2	2FE	1,994,300	104.6040	2,092,076	2,000,000	1,997,736	0	590	0	0	4.050	4.085	JJ	40,500	81,000	06/26/2013	07/01/2023
465685-AH-8	ITC HOLDINGS CORP			1,2	2FE	5,983,920	123.1020	7,386,144	6,000,000	5,985,606	0	303	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO				1FE	3,969,680	133.9750	5,359,000	4,000,000	3,972,322	0	541	0	0	5.625	5.678	FA	84,375	225,000	08/14/2013	08/16/2043
46625H-RW-2	JP MORGAN CHASE & CO			2	1FE	2,000,000	101.7110	2,034,222	2,000,000	2,000,000	0	0	0	0	3.166	2.114	JAJO	12,135	76,266	10/17/2016	10/24/2023
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1FE	5,000,000	113.7800	5,688,997	5,000,000	5,000,000	0	0	0	0	4.452	4.452	JD	16,077	222,600	11/28/2018	12/05/2029
478160-AJ-3	JOHNSON & JOHNSON				1FE	5,743,987	139.7240	7,405,398	5,300,000	5,545,472	0	(18,023)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478160-CK-8	JOHNSON & JOHNSON			1,2	1FE	4,276,890	104.3410	4,695,348	4,500,000	4,310,658	0	20,062	0	0	2.900	3.505	JJ	60,175	130,500	04/19/2018	01/15/2028
478160-CM-4	JOHNSON & JOHNSON			1,2	1FE	4,981,150	109.0990	5,454,957	5,000,000	4,982,232	0	366	0	0	3.500	3.520	JJ	80,694	175,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1,2	1FE	5,101,400	121.4320	6,071,587	5,000,000	5,094,208	0	(1,816)	0	0	4.750	4.625	AO	50,139	237,500	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2FE	1,117,380	122.5080	1,225,076	1,000,000	1,105,379	0	(4,190)	0	0	6.000	5.034	MS	17,667	60,000	12/28/2016	01/15/2036
487836-AT-5	KELLOGG CO			1	2FE	2,368,840	140.7500	2,815,005	2,000,000	2,235,377	0	(14,325)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1,2	1FE	965,516	124.0660	1,240,663	1,000,000	970,765	0	747	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3FE	4,000,000	106.8680	4,274,700	4,000,000	4,000,000	0	0	0	0	5.000	5.000	MJSD	8,889	200,000	09/06/2016	09/15/2026
49338C-AA-1	KEYSPAN GAS EAST			1	1FE	1,000,000	129.4550	1,294,552	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-AS-2	KIMBERLY CLARK			1	1FE	4,035,020	125.6610	5,026,457	4,000,000	4,017,277	0	(1,618)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK	LS		1	1FE	3,957,840	147.1050	5,884,195	4,000,000	3,966,103	0	979	0	0	6.625	6.707	FA	110,417	265,000	07/25/2007	08/01/2037
494550-BU-9	KINDER MORGAN PARTNERS	LS		1,2	2FE	2,904,090	115.6340	3,469,020	3,000,000	2,911,581	0	1,661	0	0	5.500	5.726	MS	55,000	165,000	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN			1,2	2FE	4,983,150	119.3880	5,969,399	5,000,000	4,984,188	0	273	0	0	5.550	5.573	JD	23,125	277,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1,2	2FE	8,980,560	111.6420	10,047,799	9,000,000	8,981,325	0	329	0	0	5.050	5.064	FA	171,700	454,500	02/23/2015	02/15/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456B-AQ-4	KINDER MORGAN			1,2	2FE	2,992,770	115.7830	3,473,500	3,000,000	2,992,741	0	108	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	126.8040	1,268,045	1,000,000	1,011,736	0	(655)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AZ-7	KRAFT FOODS INC				2FE	2,475,900	130.2730	3,256,830	2,500,000	2,479,311	0	480	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2FE	2,990,378	98.3300	2,949,891	3,000,000	2,991,046	0	175	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2FE	1,992,195	108.7340	2,174,686	2,000,000	1,992,674	0	134	0	0	5.200	5.226	JJ	47,956	104,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2FE	3,333,030	136.9920	4,109,749	3,000,000	3,202,840	0	(14,213)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			1,2	2FE	5,173,710	113.1630	5,658,148	5,000,000	5,160,640	0	(3,913)	0	0	5.150	4.911	FA	107,292	257,500	01/08/2016	08/01/2043
50188F-AE-5	LG&E & KU ENERGY LLC			1,2	2FE	10,982,710	103.2610	11,358,703	11,000,000	10,995,674	0	1,976	0	0	4.375	4.395	AO	120,313	481,250	06/18/2012	10/01/2021
51808B-AE-2	LASMO (USA) INC	LS		1	2FE	14,722,070	127.8600	17,261,099	13,500,000	14,103,023	0	(57,141)	0	0	7.300	6.562	MN	125,925	985,500	10/21/2002	11/15/2027
532457-AM-0	ELI LILLY				1FE	6,614,520	124.3930	7,463,557	6,000,000	6,230,630	0	(34,836)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY			1	1FE	3,520,090	143.1500	5,010,254	3,500,000	3,514,928	0	(508)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
532457-BT-4	ELI LILLY			1,2	1FE	4,971,950	115.3040	5,765,193	5,000,000	4,972,275	0	325	0	0	3.950	3.982	MS	58,153	111,368	02/20/2019	03/15/2049
539830-AR-0	LOCKHEED MARTIN			1	1FE	13,781,601	137.8740	19,302,400	14,000,000	13,832,343	0	5,535	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AW-9	LOCKHEED MARTIN	LS		1	1FE	5,150,000	135.2770	6,966,783	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	294,580	07/29/2011	06/01/2040
548661-DS-3	LOWES COMPANIES			1,2	2FE	2,489,450	117.4930	2,937,315	2,500,000	2,489,414	0	(36)	0	0	4.550	4.576	AO	27,174	56,875	04/03/2019	04/05/2049
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1,2	2FE	1,999,300	100.0670	2,001,332	2,000,000	1,999,282	0	13	0	0	4.200	4.202	MS	24,733	84,000	02/25/2015	03/15/2045
565849-AM-8	MARATHON OIL CORP	LS		1,2	2FE	3,997,640	116.1030	4,644,101	4,000,000	3,997,567	0	42	0	0	5.200	5.204	JD	17,333	208,000	06/01/2015	06/01/2045
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2FE	2,961,800	109.7980	3,293,949	3,000,000	2,965,101	0	718	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
571903-AL-7	MARRIOTT INTERNATIONAL-CL A			2	2FE	1,603,499	100.7180	1,599,407	1,588,000	1,599,908	0	(3,591)	0	0	3.375	1.969	AO	11,315	0	10/29/2019	10/15/2020
573284-AU-0	MARTIN MARIETTA MATERIALS			1,2	2FE	10,964,910	104.6880	11,515,647	11,000,000	10,965,880	0	622	0	0	4.250	4.269	JD	20,778	467,500	12/06/2017	12/15/2047
57636Q-AK-0	MASTERCARD INC			1,2	1FE	4,995,650	115.8200	5,790,975	5,000,000	4,995,590	0	80	0	0	3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
58013M-EC-4	MCDONALD'S CORP			1	2FE	5,023,000	135.7100	6,785,521	5,000,000	5,018,025	0	(558)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
58013M-FA-7	MCDONALD'S CORP			1,2	2FE	4,344,419	120.7720	5,223,390	4,325,000	4,343,074	0	(358)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
585055-BU-9	MEDTRONIC INC			1	1FE	3,034,996	125.3830	3,761,496	3,000,000	3,033,058	0	(717)	0	0	4.625	4.550	MS	40,854	138,750	03/14/2017	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING	LS		1	1FE	2,142,196	116.0380	2,494,825	2,150,000	2,142,521	0	90	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1FE	4,000,000	103.0240	4,120,970	4,000,000	4,000,000	0	0	0	0	3.382	3.382	MN	22,547	135,280	04/22/2015	11/01/2025
59022C-AJ-2	MERRILL LYNCH & CO			1	2FE	1,497,605	134.9190	2,023,778	1,500,000	1,498,134	0	60	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59217G-CY-3	MET LIFE GLOB				1FE	575,000	100.1760	576,011	575,000	575,000	0	0	0	0	2.030	2.030	FMAN	0	7,763	05/22/2019	05/28/2021
594918-BL-7	MICROSOFT CORP			1,2	1FE	12,955,150	125.0650	16,258,475	13,000,000	12,957,726	0	842	0	0	4.450	4.471	MN	93,203	578,500	10/29/2015	11/03/2045
594918-BT-0	MICROSOFT CORP			1,2	1FE	4,975,750	112.7300	5,636,504	5,000,000	4,977,209	0	492	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP			1,2	1FE	9,973,100	122.5150	12,251,539	10,000,000	9,974,124	0	493	0	0	4.250	4.266	FA	171,181	425,000	01/30/2017	02/06/2047
595620-AB-1	MIDAMERICAN ENERGY CO			1	1FE	4,790,940	139.6060	6,980,288	5,000,000	4,864,487	0	6,977	0	0	6.750	7.089	JD	938	337,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP			1	1FE	8,985,350	126.4840	11,383,565	9,000,000	8,992,213	0	623	0	0	6.375	6.387	FA	216,750	573,750	06/18/2002	02/15/2028
60856B-AC-8	MOLEX ELECTRONICS TECH			1,2	2FE	1,996,860	103.3530	2,067,053	2,000,000	1,998,109	0	300	0	0	3.900	3.919	AO	16,467	78,000	04/01/2015	04/15/2025
60871R-AH-3	MOLSON COORS BREWING CO			1,2	2FE	4,967,850	99.4900	4,974,497	5,000,000	4,969,823	0	605	0	0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC			1,2	2FE	4,951,100	110.7930	5,539,642	5,000,000	4,957,595	0	4,130	0	0	4.125	4.246	MN	30,938	206,250	05/03/2018	05/07/2028
609207-AP-0	MONDELEZ INTERNATIONAL INC			1,2	2FE	4,918,650	115.8680	5,793,381	5,000,000	4,920,496	0	1,310	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
61746B-DJ-2	MORGAN STANLEY			1	1FE	1,972,840	104.6610	2,093,216	2,000,000	1,989,998	0	2,906	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	1FE	10,000,000	102.1500	10,215,012	10,000,000	10,000,000	0	0	0	0	3.336	2.284	JAJO	63,933	398,574	10/19/2016	10/24/2023
61761J-ZN-2	MORGAN STANLEY				2FE	5,967,090	107.0070	6,420,445	6,000,000	5,977,849	0	2,528	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
62912X-AC-8	NGPL PIPE LLC			1	2FE	3,555,000	127.9540	3,838,622	3,000,000	3,530,643	0	(15,894)	0	0	7.768	6.129	JD	10,357	233,040	06/11/2018	12/15/2037
637432-CT-0	NATIONAL RURAL UTILITY			1	1FE	7,991,120	149.7930	11,983,461	8,000,000	7,992,430	0	291	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1FE	2,997,690	105.1560	3,154,673	3,000,000	2,998,943	0	232	0	0	3.400	3.409	MN	13,033	102,000	10/29/2013	11/15/2023
651229-AY-2	NEWELL BRANDS INC			1,2	3FE	5,573,700	107.9020	5,395,088	5,000,000	5,537,485	0	(10,466)	0	0	5.500	4.770	AO	68,750	275,000	04/27/2016	04/01/2046
65473Q-AX-1	NISOURCE FINANCE CORP			1,2	2FE	10,649,030	127.6810	11,468,283	8,982,000	10,497,296	0	(42,215)	0	0	5.950	4.675	JD	23,752	534,429	10/06/2016	06/15/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2FE	2,535,090	107.1630	3,214,883	3,000,000	2,589,754	0	9,573	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BN-8	NORTHERN STATES PWR-MINN				1FE	6,719,007	123.7630	8,250,041	6,666,000	6,687,279	0	(3,072)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	8,711,539	125.9080	11,293,956	8,970,000	8,837,621	0	11,726	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1FE	1,984,700	137.4650	2,749,299	2,000,000	1,987,259	0	340	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2FE	5,000,000	105.0600	5,252,982	5,000,000	5,000,000	0	0	0	0	4.600	4.600	AO	57,500	230,000	08/01/2016	01/01/9999
665859-AS-3	NORTHERN TRUST CORP			2	1FE	3,000,000	103.0750	3,092,238	3,000,000	3,000,000	0	0	0	0	3.375	3.375	MN	14,906	101,250	05/03/2017	05/08/2032
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	1,895,320	101.8800	2,037,605	2,000,000	1,985,220	0	11,650	0	0	3.500	4.131	MS	20,611	70,000	12/07/2010	03/15/2021
666807-BP-6	NORTHROP GRUMMAN CORP	LS		1,2	2FE	4,992,200	111.5230	5,576,154	5,000,000	4,992,277	0	144	0	0	4.030	4.039	AO	42,539	201,500	10/10/2017	10/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2FE	3,991,040	97.1360	3,885,451	4,000,000	3,992,036	0	154	0	0	4.100	4.112	FA	61,956	164,000	11/02/2016	02/15/2047
675553-AA-9	OCHSNER CLINIC FND			1,2	1FE	6,335,290	133.3120	8,318,648	6,240,000	6,329,579	0	(1,782)	0	0	5.897	5.784	MN	47,019	367,973	06/02/2017	05/15/2045
677415-CF-6	OHIO POWER COMPANY			1	1FE	5,399,050	136.4520	6,822,615	5,000,000	5,269,365	0	(13,213)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1,2	1FE	1,987,780	119.7330	2,394,664	2,000,000	1,989,445	0	258	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1,2	1FE	3,365,988	109.5960	3,589,271	3,275,000	3,361,455	0	(1,813)	0	0	4.150	3.988	AO	33,978	135,913	06/05/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1,2	1FE	1,996,220	108.3430	2,166,866	2,000,000	1,996,588	0	320	0	0	3.800	3.823	FA	28,711	75,578	08/14/2018	08/15/2028
679574-AG-8	OLD DOMINION ELECTRIC			1	1FE	3,000,000	114.1070	3,423,220	3,000,000	3,000,000	0	0	0	0	6.210	6.210	JD	15,525	186,300	12/12/2002	12/01/2028
681936-BB-5	OMEGA HEALTHCARE			1,2	2FE	986,470	109.3680	1,093,679	1,000,000	993,049	0	1,413	0	0	4.950	5.132	AO	12,375	49,500	10/16/2014	04/01/2024
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1,2	1FE	3,316,373	129.9670	3,376,552	2,598,000	3,305,278	0	(11,095)	0	0	5.300	3.509	JD	11,475	68,847	06/20/2019	06/01/2042
68268N-AG-8	ONEOK PARTNERS LP			1,2	2FE	991,710	119.6410	1,196,408	1,000,000	992,805	0	161	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68389X-AS-4	ORACLE CORP			1	1FE	990,980	105.7620	1,057,617	1,000,000	996,407	0	930	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-BJ-3	ORACLE CORP			1,2	1FE	8,806,780	110.8460	9,976,138	9,000,000	8,816,735	0	3,746	0	0	4.000	4.127	JJ	166,000	360,000	04/28/2017	07/15/2046
693475-AM-7	PNC FINANCIAL	LS		2	2FE	9,767,500	103.8780	10,387,819	10,000,000	9,767,500	0	0	0	0	4.850	4.965	JD	40,417	485,000	07/20/2016	01/01/9999
693476-BL-6	PNC FUNDING CORP				1FE	994,560	101.4940	1,014,939	1,000,000	999,553	0	640	0	0	4.375	4.443	FA	17,014	43,750	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			2	1FE	997,200	105.0750	1,050,749	1,000,000	998,857	0	288	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
69349L-AR-9	PNC BANK NA				1FE	4,987,800	109.9000	5,495,004	5,000,000	4,989,136	0	1,028	0	0	4.050	4.080	JJ	87,188	202,500	07/23/2018	07/26/2028
69349L-AS-7	PNC BANK NA				1FE	5,974,980	99.7250	5,983,523	6,000,000	5,975,268	0	288	0	0	2.700	2.748	AO	31,050	0	10/17/2019	10/22/2029
694032-AT-0	PACIFIC BELL				2FE	2,241,060	124.0920	2,481,831	2,000,000	2,102,129	0	(13,203)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL			1	6FE	5,164,980	104.6540	5,232,698	5,000,000	5,082,631	(28,813)	(5,165)	0	0	6.050	5.812	MS	0	0	09/01/2005	03/01/2034
695114-BT-4	PACIFICORP	LS		1	1FE	2,991,360	145.9570	4,378,706	3,000,000	2,993,824	0	288	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP			1	1FE	4,286,887	131.1660	4,695,759	3,580,000	4,194,472	0	(23,751)	0	0	5.750	4.323	AO	51,463	205,850	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP			1	1FE	3,291,900	139.7040	4,191,111	3,000,000	3,236,596	0	(7,661)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1FE	8,298,540	115.1570	10,364,161	9,000,000	8,793,080	0	48,495	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	11,974,560	114.8920	14,935,930	13,000,000	12,693,358	0	70,208	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER			1	1FE	5,988,220	123.2880	8,630,134	7,000,000	6,552,211	0	55,576	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
701094-AJ-3	PARKER HANNIFIN			1,2	2FE	4,836,800	104.0470	5,202,372	5,000,000	4,863,955	0	16,288	0	0	3.250	3.685	MS	54,167	162,500	04/19/2018	03/01/2027
701094-AL-8	PARKER HANNIFIN	LS		1,2	2FE	4,979,464	108.5080	5,425,383	5,000,000	4,980,262	0	384	0	0	4.100	4.124	MS	68,333	205,000	12/11/2017	03/01/2047
70109H-AN-5	PARKER-HANNIFIN CORP			1,2	2FE	998,680	112.4840	1,124,838	1,000,000	998,759	0	26	0	0	4.450	4.458	MN	4,944	44,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			1,2	1FE	5,000,000	104.2660	5,213,281	5,000,000	5,000,000	0	0	0	0	3.765	3.765	JJ	94,125	188,250	12/14/2017	07/01/2048
713448-BZ-0	PEPSICO INC			1	1FE	4,192,198	113.3860	4,308,654	3,800,000	4,186,134	0	(6,064)	0	0	4.000	3.347	MS	48,978	76,000	06/20/2019	03/05/2042
713448-CZ-9	PEPSICO INC			1,2	1FE	2,318,820	123.5200	2,593,928	2,100,000	2,314,357	0	(4,463)	0	0	4.600	3.954	JJ	44,007	48,300	02/04/2019	07/17/2045
713448-DD-7	PEPSICO INC			1,2	1FE	9,339,810	122.9700	10,341,757	8,410,000	9,301,682	0	(20,097)	0	0	4.450	3.801	AO	80,047	374,245	01/24/2018	04/14/2046
713448-EG-9	PEPSICO INC			1	1FE	2,002,863	135.7620	2,172,184	1,600,000	1,970,212	0	(32,651)	0	0	7.000	3.964	MS	37,333	112,000	01/04/2019	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1FE	1,606,410	128.5570	1,928,352	1,500,000	1,551,995	0	(4,932)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC	LS		1	1FE	10,377,068	130.9010	12,186,918	9,310,000	9,863,510	0	(46,820)	0	0	6.600	5.735	JD	51,205	614,460	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1FE	1,988,660	102.9670	2,059,343	2,000,000	1,998,066	0	1,281	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1FE	3,552,385	118.7190	4,015,086	3,382,000	3,546,444	0	(3,764)	0	0	4.875	4.539	MN	21,067	164,873	05/31/2018	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNAT-W/I				1FE	1,325,772	110.6020	1,413,492	1,278,000	1,323,670	0	(1,056)	0	0	4.250	4.021	MN	7,695	54,315	12/20/2017	11/10/2044
718546-AH-7	PHILLIPS 66			1	1FE	1,999,517	134.3460	2,686,919	2,000,000	1,999,570	0	5	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2FE	1,984,143	117.6850	2,353,691	2,000,000	1,987,448	0	383	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
73102Q-AA-4	POLAR TANKERS INC	LS		1	1FE	14,225,788	124.7960	19,655,318	15,750,000	14,510,826	0	35,675	0	0	5.951	6.717	MN	132,782	937,283	02/04/2009	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1FE	2,964,190	141.6530	4,249,592	3,000,000	2,970,900	0	816	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
743756-AC-2	PROV ST JOSEPH HLTH OBL			1	1FE	2,500,000	101.8060	2,545,140	2,500,000	2,500,000	0	0	0	0	3.744	3.744	AO	23,400	93,600	09/20/2016	10/01/2047
743756-AE-8	PROV ST JOSEPH HLTH OBL			1,2	1FE	4,000,000	107.3800	4,295,188	4,000,000	4,000,000	0	0	0	0	3.930	3.930	AO	39,300	157,200	01/30/2018	10/01/2048
744448-CJ-8	PUBLIC SERVICE COLORADO			1,2	1FE	4,663,550	108.5470	5,427,325	5,000,000	4,671,187	0	7,637	0	0	3.950	4.405	MS	58,153	197,500	01/15/2019	03/15/2043
744448-CN-9	PUBLIC SERVICE COLORADO			1,2	1FE	5,982,389	109.4280	6,910,392	6,315,000	5,992,466	0	6,251	0	0	3.800	4.112	JD	10,665	239,970	05/15/2018	06/15/2047
74456Q-BF-2	PUBLIC SVC EL & GAS			1,2	1FE	5,372,050	108.8530	5,442,669	5,000,000	5,353,796	0	(9,260)	0	0	4.000	3.558	JD	16,667	200,000	12/27/2017	06/01/2044
745332-BW-5	PUGET SOUND ENERGY INC			1	1FE	4,247,560	139.2660	5,570,640	4,000,000	4,189,259	0	(6,445)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC			1	1FE	2,631,820	133.4770	2,669,544	2,000,000	2,525,730	0	(16,846)	0	0	5.795	3.902	MS	34,126	115,900	12/05/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC			1	1FE	6,907,648	131.4920	7,560,806	5,750,000	6,856,301	0	(32,858)	0	0	5.764	4.339	JJ	152,826	331,430	05/24/2018	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1FE	999,950	130.4180	1,304,180	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
747525-AV-5	QUALCOMM			1,2	1FE	4,999,200	114.3280	5,716,416	5,000,000	4,999,001	0	15	0	0	4.300	4.301	MN	24,486	215,000	05/19/2017	05/20/2047
755111-BR-1	RAYTHEON CO			1	1FE	1,995,100	100.2480	2,004,966	2,000,000	1,999,753	0	448	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO			1	1FE	7,568,280	100.9430	8,075,447	8,000,000	7,958,797	0	50,102	0	0	3.125	3.789	AO	52,778	250,000	12/14/2010	10/15/2020
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2FE	6,002,300	114.2660	5,713,311	5,000,000	5,952,605	0	(19,946)	0	0	5.850	4.567	FA	110,500	292,500	05/24/2017	08/15/2045
771196-AU-6	ROCHE HLDGS INC			1	1FE	972,780	156.0390	1,560,393	1,000,000	976,916	0	543	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HLDGS INC			1,2	1FE	1,925,600	104.6130	2,092,263	2,000,000	1,940,351	0	8,995	0	0	3.000	3.568	MN	8,500	60,000	04/30/2018	11/10/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC			1,2	1FE	2,081,000	103.0710	2,061,428	2,000,000	2,077,629	0	(3,371)	0	0	3.100	2.505	JD	5,167	31,000	08/20/2019	06/01/2027
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	2FE	3,352,020	104.4620	3,133,860	3,000,000	3,347,589	0	(4,431)	0	0	6.875	5.888	AO	43,542	103,125	06/27/2019	04/15/2040
78349A-AB-9	RWJ BARNABAS HEALTH			1,2	1FE	2,500,000	106.4310	2,660,780	2,500,000	2,500,000	0	0	0	0	3.949	3.949	JJ	49,363	98,725	10/19/2016	07/01/2046
78412F-AP-9	SESI LLC	LS		1	5FE	2,221,755	85.5740	1,736,303	2,029,000	2,029,000	0	(24,305)	0	0	7.125	4.990	JD	6,425	144,566	08/09/2013	12/15/2021

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78516F-AB-5	SABAL TRAIL TRANS			1,2	2FE	3,006,500	112.7030	3,381,088	3,000,000	3,006,084	0	(218)	0	0	4.682	4.665	MN	23,410	140,460	04/26/2018	05/01/2038
797440-BL-7	SAN DIEGO GAS & EL			1	1FE	5,840,350	120.2970	6,014,838	5,000,000	5,802,001	0	(24,598)	0	0	5.350	4.173	MN	34,181	267,500	06/01/2018	05/15/2040
797440-BV-5	SAN DIEGO GAS & EL			1,2	1FE	4,977,700	103.7810	5,189,026	5,000,000	4,978,633	0	436	0	0	3.750	3.775	JD	15,625	187,500	06/05/2017	06/01/2047
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1FE	4,977,900	117.8710	5,893,532	5,000,000	4,978,185	0	285	0	0	4.800	4.828	AO	50,667	240,000	02/11/2019	04/15/2048
816851-60-4	SEMPRA ENERGY PREFERRED			2	2FE	267,500	26.5700	284,299	10,700	267,500	0	0	0	0	5.750	5.750	JAJO	0	4,059	06/13/2019	07/01/2079
816851-BD-0	SEMPRA ENERGY				2FE	374,276	100.0160	375,061	375,000	374,467	0	191	0	0	2.501	2.940	JAJO	2,032	2,687	08/14/2019	01/15/2021
832696-AM-0	SMUCKER JM CO			1	2FE	1,090,840	108.3260	1,083,264	1,000,000	1,090,527	0	(313)	0	0	4.250	3.478	MS	12,514	0	12/04/2019	03/15/2035
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1FE	4,995,150	133.7290	6,686,448	5,000,000	4,996,010	0	115	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			1,2	1FE	1,300,000	119.7080	1,556,201	1,300,000	1,300,000	0	0	0	0	4.857	4.857	JJ	29,115	63,141	05/21/2015	07/15/2045
842400-EV-1	SOUTHERN CAL EDISON			1	1FE	3,912,200	120.5080	4,820,334	4,000,000	3,935,846	0	2,520	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
842400-GG-2	SOUTHERN CAL EDISON			1,2	1FE	999,300	104.9490	1,049,493	1,000,000	999,293	0	13	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON	LS		1,2	1FE	4,841,450	106.7630	5,338,134	5,000,000	4,845,758	0	2,764	0	0	4.125	4.315	MS	68,750	206,250	05/30/2018	03/01/2048
844895-AL-6	SOUTHWEST GAS				1FE	4,284,755	129.3400	6,078,996	4,700,000	4,496,103	0	21,922	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
85434V-AA-6	STANFORD HEALTH CARE			1,2	1FE	4,000,000	108.1020	4,324,063	4,000,000	4,000,000	0	0	0	0	3.795	3.795	MN	19,397	151,800	01/09/2018	11/15/2048
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1FE	1,997,760	123.3980	2,467,962	2,000,000	1,997,718	0	77	0	0	4.850	4.857	MN	12,394	99,425	10/30/2018	11/15/2048
863667-AJ-0	STRYKER CORP			1,2	1FE	5,339,250	120.1410	6,007,057	5,000,000	5,316,362	0	(6,727)	0	0	4.625	4.219	MS	68,090	231,250	05/24/2016	03/15/2046
87612E-AU-0	TARGET CORP			1	1FE	4,065,240	155.2410	6,209,644	4,000,000	4,052,824	0	(1,453)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
880451-AU-3	TENNESSEE GAS PIPELINE				2FE	5,396,598	134.0540	7,238,909	5,400,000	5,396,976	0	56	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
882384-AE-0	TEXAS EASTERN TRANSMISSI			1,2	2FE	4,955,850	105.3840	5,269,212	5,000,000	4,957,331	0	785	0	0	4.150	4.202	JJ	95,681	207,500	01/04/2018	01/15/2048
88579Y-BD-2	3M CO.			1,2	1FE	3,952,440	109.7690	4,390,774	4,000,000	3,953,332	0	843	0	0	4.000	4.069	MS	47,556	160,000	09/11/2018	09/14/2048
88642R-AA-7	TIDEWATER INC. PP			1	4	294,736	104.1690	317,663	304,949	290,227	0	(1,952)	0	0	8.000	6.876	FMAN	4,066	25,158	01/31/2018	08/01/2022
887317-AX-3	TIME WARNER INC			1,2	2FE	1,936,240	106.4600	2,129,200	2,000,000	1,940,675	0	1,119	0	0	4.850	5.058	JJ	44,728	97,000	11/17/2015	07/15/2045
88732J-BB-3	TIME WARNER CABLE INC			1,2	2FE	5,862,390	111.5830	6,694,995	6,000,000	5,878,200	0	2,782	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	1FE	2,938,470	135.6860	4,070,569	3,000,000	2,951,691	0	1,491	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			1,2	2FE	2,000,000	97.6990	1,953,984	2,000,000	2,000,000	0	0	0	0	4.982	4.982	MN	12,732	99,640	09/23/2015	11/15/2045
891160-MJ-9	TORONTO-DOMIN BK			2	1FE	4,242,563	104.7730	4,452,869	4,250,000	4,244,816	0	338	0	0	3.625	3.637	MS	45,363	154,063	09/08/2016	09/15/2031
89417E-AM-1	TRAVELERS COS INC			1,2	1FE	1,991,320	112.7060	2,254,111	2,000,000	1,991,693	0	163	0	0	4.000	4.025	MN	6,889	80,000	05/15/2017	05/30/2047
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1,2	1FE	9,633,288	114.1160	10,841,058	9,500,000	9,622,417	0	(2,703)	0	0	4.700	4.611	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1FE	1,398,614	109.4950	1,532,934	1,400,000	1,398,631	0	28	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
902494-BD-4	TYSON FOODS INC			1,2	2FE	7,953,280	114.3160	9,145,259	8,000,000	7,955,004	0	804	0	0	4.550	4.586	JD	29,322	364,000	05/23/2017	06/02/2047
902917-AH-6	WASTE MANAGEMENT INC			1	2FE	10,474,723	130.6930	10,800,472	8,264,000	9,739,242	0	(139,238)	0	0	7.000	4.462	JJ	266,744	578,480	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2FE	7,017,500	110.0600	7,704,202	7,000,000	7,017,500	0	0	0	0	5.300	5.287	AO	78,322	371,000	02/02/2017	01/01/9999
907818-EM-6	UNION PACIFIC CORP			1,2	1FE	5,767,482	105.9080	5,783,643	5,461,000	5,744,881	0	(7,733)	0	0	3.799	3.473	AO	51,866	207,463	12/22/2016	10/01/2051
907818-FF-0	UNION PACIFIC CORP			1,2	2FE	11,982,840	101.2800	10,128,001	10,000,000	11,977,567	0	(5,273)	0	0	3.839	2.818	MS	107,705	0	10/30/2019	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1FE	1,973,600	121.5210	2,430,410	2,000,000	1,977,944	0	589	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
911312-BJ-4	UNITED PARCEL SERVICE				1FE	10,000,000	100.3760	10,037,587	10,000,000	10,000,000	0	0	0	0	2.549	1.785	JAJO	65,132	301,555	11/09/2017	04/01/2023
913017-AT-6	UNITED TECHNOLOGIES				2FE	4,924,433	129.7660	5,936,777	4,575,000	4,753,727	0	(15,468)	0	0	6.700	6.107	FA	127,719	306,525	10/24/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2FE	2,937,540	139.0970	4,172,899	3,000,000	2,950,037	0	1,393	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES			1	2FE	4,993,100	114.5560	5,727,780	5,000,000	4,993,557	0	137	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES			1,2	2FE	4,834,950	108.6220	5,431,102	5,000,000	4,844,134	0	3,222	0	0	3.750	3.939	MN	31,250	187,500	01/12/2017	11/01/2046
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1FE	4,953,800	106.9210	5,346,031	5,000,000	4,955,434	0	887	0	0	3.750	3.802	AO	39,583	187,500	10/18/2017	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC			1,2	1FE	4,965,600	115.5160	5,775,812	5,000,000	4,966,385	0	594	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91913Y-AV-2	VALERO ENERGY CORP	LS		1,2	2FE	5,771,890	109.8670	6,360,182	5,789,000	5,774,000	0	1,427	0	0	4.350	4.387	JD	20,985	251,822	06/22/2018	06/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1,2	2FE	3,971,040	116.1760	4,647,054	4,000,000	3,976,074	0	1,108	0	0	4.400	4.455	MN	29,333	176,000	10/22/2014	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS			1	2FE	18,170,528	119.5000	22,330,900	18,687,000	18,201,449	0	7,844	0	0	4.522	4.687	MS	248,813	845,026	08/25/2015	09/15/2048
92343V-DS-0	VERIZON COMMUNICATIONS			1	2FE	12,933,781	127.7370	16,945,543	13,266,000	12,944,772	0	4,604	0	0	5.012	5.173	AO	140,366	664,892	07/11/2017	04/15/2049
925524-AH-3	VIACOM INC.			1	2FE	8,232,240	140.2560	9,817,943	7,000,000	7,872,691	0	(59,854)	0	0	7.875	6.211	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2FE	1,980,272	133.7060	2,674,130	2,000,000	1,984,452	0	492	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92826C-AF-9	VISA INC			1,2	1FE	4,991,650	122.7760	6,138,783	5,000,000	4,992,159	0	160	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
929160-AS-8	VULCAN MATERIALS CO			1,2	2FE	2,601,000	108.1040	2,811,791	2,601,000	2,601,000	0	0	0	0	4.500	4.500	AO	29,261	117,045	03/16/2015	04/01/2025
929160-AV-1	VULCAN MATERIALS CO			1,2	2FE	5,071,500	109.5210	5,476,048	5,000,000	5,068,850	0	(1,313)	0	0	4.500	4.412	JD	10,000	225,000	10/18/2017	06/15/2047
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,636,613	125.4710	5,897,148	4,700,000	5,209,058	0	(64,230)	0	0	7.100	5.128	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CB-7	WAL-MART	LS			1FE	5,227,140	131.7420	7,904,495	6,000,000	5,419,100	0	21,344	0	0	5.250	6.225	MS	105,000	315,000	07/06/2007	09/01/2035
931142-CK-7	WAL-MART	LS			1FE	15,488,543	148.7920	22,802,326	15,325,000	15,452,926	0	(3,941)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1FE	3,767,240	130.9920	5,239,685	4,000,000	3,802,557	0	5,036	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
931427-AR-9	WALGREENS BOOTS ALLIANCE			1,2	2FE	3,472,560	100.2920	3,510,233	3,500,000	3,474,070	0	486	0	0	4.650	4.699	JD	13,563	162,750	05/26/2016	06/01/2046
94974B-FP-0	WELLS FARGO CO				1FE	4,035,160	128.6290	5,145,167	4,000,000	4,031,333	0	(649)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-GF-1	WELLS FARGO CO				1FE	445,928	100.0110	450,051	450,000	449,666	0	3,739	0	0	2.150	3.046	JJ	4,058	9,675	01/16/2019	01/30/2020
94980V-AG-3	WELLS FARGO BANK NA				1FE	9,982,000	132.7120	13,271,167	10,000,000	9,985,456	0	468	0	0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
95000U-2G-7	WELLS FARGO & COMPANY			1,2	1FE	5,000,000	100.6580	5,032,924	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	24,392	0	10/24/2019	10/30/2030
960413-AU-6	WESTLAKE CHEMICAL CORP			1,2	2FE	3,959,160	100.6500	4,025,983	4,000,000	3,960,358	0	707	0	0	4.375	4.437	MN	22,361	175,000	11/13/2017	11/15/2047
962166-AW-4	WEYERHAEUSER CO				2FE	2,208,184	126.5070	2,909,668	2,300,000	2,253,295	0	4,316	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
969457-BD-1	WILLIAMS COS INC			1	2FE	14,720,130	131.1420	19,671,227	15,000,000	14,813,847	0	9,475	0	0	7.750	7.915	JD	51,667	1,162,500	12/14/2001	06/15/2031
976656-BP-2	WISC ELEC POWER				1FE	13,221,505	124.6730	17,489,120	14,028,000	13,628,151	0	30,181	0	0	6.500	6.928	JD	75,985	911,820	02/25/2014	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1FE	2,982,930	136.7870	4,103,615	3,000,000	2,986,230	0	404	0	0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037
98419M-AK-6	XYLEM INC			1,2	2FE	8,012,530	106.7860	8,372,018	7,840,000	8,004,619	0	(3,770)	0	0	4.375	4.236	MN	57,167	343,000	06/12/2018	11/01/2046
98934K-AB-6	ZENECA WILMINGTON				2FE	8,177,070	116.9480	8,771,123	7,500,000	7,695,542	0	(43,598)	0	0	7.000	6.229	MN	67,083	525,000	08/15/2002	11/15/2023
013716-AW-5	ALCAN INC		A	1	1FE	2,814,660	126.0180	3,780,551	3,000,000	2,864,024	0	5,140	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		2FE	6,031,950	122.6890	6,134,471	5,000,000	5,620,974	0	(44,321)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
136375-BD-3	CANADIAN NATL RAILWAYS		A	1	1FE	3,545,883	132.5820	3,579,707	2,700,000	3,249,038	0	(52,837)	0	0	6.900	4.058	JJ	85,905	186,300	10/04/2013	07/15/2028
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1FE	8,822,300	138.9540	12,505,850	9,000,000	8,863,604	0	4,595	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS		A	1,2	1FE	4,999,300	123.7350	6,186,733	5,000,000	4,999,865	0	827	0	0	4.450	4.450	JJ	99,507	156,368	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2FE	8,695,115	134.0470	10,234,516	7,635,000	8,325,919	0	(37,954)	0	0	7.200	6.125	JJ	253,482	549,720	04/06/2006	01/15/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2FE	6,335,564	134.2810	8,466,424	6,305,000	6,332,103	0	(1,117)	0	0	5.950	5.906	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1,2	2FE	1,992,440	124.2480	2,484,953	2,000,000	1,992,911	0	137	0	0	4.800	4.824	FA	40,000	96,000	07/29/2015	08/01/2045
292505-AD-6	ENCANA CORP		A	1	2FE	1,001,610	117.8220	1,178,216	1,000,000	1,001,123	0	(49)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
552704-AB-4	MEG ENERGY CORP		A	1,2	4FE	1,480,000	100.3460	1,485,118	1,480,000	1,480,000	0	0	0	0	6.375	6.375	JJ	39,575	94,350	08/12/2013	01/30/2023
65334H-AE-2	NEXEN INC		A	1	1FE	3,889,200	127.3530	5,094,137	4,000,000	3,919,779	0	3,127	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A	1	1FE	944,990	136.6350	1,366,351	1,000,000	956,248	0	1,282	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
67077M-AR-9	NUTRIEN LTD COM		A	1,2	2FE	2,073,640	112.2640	2,245,285	2,000,000	2,070,789	0	(1,706)	0	0	4.900	4.647	JD	8,167	98,000	04/12/2018	06/01/2043
698900-AG-2	PANCANADIAN ENERGY CORP		A	1	2FE	7,973,510	120.9640	9,677,109	8,000,000	7,981,726	0	892	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A	1	1FE	1,149,250	127.9150	1,279,148	1,000,000	1,069,828	0	(8,459)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A	1	1FE	2,728,320	129.6850	3,890,548	3,000,000	2,794,280	0	7,491	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
725906-AN-1	PLACER DOME INC		A	1	2FE	6,695,550	129.9050	9,093,378	7,000,000	6,763,891	0	8,115	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
775109-BB-6	ROGERS COMMUNICATIONS		A	1,2	2FE	2,499,383	121.2880	2,682,887	2,212,000	2,486,618	0	(6,692)	0	0	5.000	4.170	MS	32,566	110,600	01/18/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1,2	2FE	4,983,350	111.8390	5,591,934	5,000,000	4,983,279	0	(71)	0	0	4.350	4.370	MN	36,250	109,354	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC		A	1,2	1FE	6,964,860	109.1710	7,641,951	7,000,000	6,965,943	0	648	0	0	4.000	4.029	MN	35,778	280,000	11/08/2017	11/15/2047
867229-AC-0	SUNCOR ENERGY INC		A	1	1FE	3,406,040	139.6340	4,189,012	3,000,000	3,267,689	0	(14,663)	0	0	7.150	6.095	FA	89,375	214,500	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A	1	1FE	2,892,210	130.2460	3,907,373	3,000,000	2,921,822	0	3,103	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A	1	2FE	4,458,870	117.2820	5,277,702	4,500,000	4,469,502	0	1,099	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
89114Q-CC-0	TORONTO DOMINION BANK		A		1FE	3,000,000	100.1280	3,003,829	3,000,000	3,000,000	0	0	0	0	2.170	2.409	MJSD	2,712	18,271	09/10/2019	03/17/2021
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2FE	4,961,900	132.3510	6,617,537	5,000,000	4,967,402	0	776	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2FE	996,870	120.6790	1,206,793	1,000,000	997,345	0	70	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2FE	4,007,960	111.3690	4,454,780	4,000,000	4,006,659	0	(152)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
00507U-AU-5	ALLERGAN FUNDING SCS		D	1,2	2FE	10,507,685	108.5950	11,402,445	10,500,000	10,506,264	0	(172)	0	0	4.750	4.745	MS	146,854	498,750	03/06/2015	03/15/2045
00772B-AQ-4	AERCAP		D		2FE	1,132,964	102.0320	1,128,477	1,106,000	1,128,405	0	(4,559)	0	0	4.625	2.148	AO	8,668	0	10/29/2019	10/30/2020
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	1FE	5,942,820	132.1870	7,931,222	6,000,000	5,954,472	0	1,348	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
05541V-AE-6	BG ENERGY CAPITAL PLC		D	1	1FE	1,984,200	103.3170	2,066,348	2,000,000	1,996,588	0	1,750	0	0	4.000	4.097	AO	16,889	80,000	10/06/2011	10/15/2021
06849A-AB-5	BARRICK INTL BK CORP		D	1	2FE	1,950,932	127.8130	2,556,270	2,000,000	1,960,483	0	1,257	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
111021-AE-1	BRITISH TELECOM PLC		D	1	2FE	24,969,690	154.0270	35,426,160	23,000,000	24,304,926	0	(68,733)	0	0	9.625	8.806	JD	98,389	2,213,750	07/12/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK		D	1	1FE	984,330	137.4850	1,374,849	1,000,000	988,130	0	412	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		D		1FE	1,769,130	124.2780	2,485,564	2,000,000	1,839,059	0	7,407	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033
12634G-AA-1	CNOOC FINANCE 2015 AU		D		1FE	1,503,645	100.1330	1,501,994	1,500,000	1,501,721	0	(1,924)	0	0	2.625	2.280	MN	6,125	19,688	08/14/2019	05/05/2020
13323A-AB-6	CAMELOT FINANCE SA		D	1,2	4FE	1,818,000	102.5390	1,864,152	1,818,000	1,818,000	0	0	0	0	4.500	4.500	MN	14,999	0	10/25/2019	11/01/2026
21987B-AW-8	CODELCO INC		D	1,2	1FE	5,894,220	104.2100	6,252,623	6,000,000	5,916,082	0	9,352	0	0	3.625	3.839	FA	90,625	217,500	07/25/2017	08/01/2027
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1FE	2,983,080	106.2060	3,186,173	3,000,000	2,991,178	0	1,671	0	0	3.625	3.693	MS	33,833	108,750	09/04/2014	09/09/2024
23291K-AJ-4	DH EUROPE FINANCE II		D	1,2	2FE	2,994,270	101.0420	3,031,254	3,000,000	2,994,218	0	(52)	0	0	3.250	3.263	MN	14,625	0	10/29/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1FE	19,072,098	130.5890	26,561,892	20,340,000	19,647,050	0	54,218	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2FE	19,255,950	146.6710	27,867,562	19,000,000	19,163,619	0	(383,229)	0	0	8.750	8.622	JD	73,889	1,662,500	09/20/2001	06/15/2030
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	7,884,080	144.8360	11,586,858	8,000,000	7,902,232	0	2,363	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE		D	1,2	1FE	4,987,600	116.8530	5,842,628	5,000,000	4,988,077	0	218	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
29268B-AC-5	ENEL FINANCE		D	1	2FE	12,395,970	133.4220	16,010,623	12,000,000	12,312,133	0	(9,395)	0	0	6.800	6.547	MS	240,267	816,000	10/22/2007	09/15/2037
35177P-AL-1	ORANGE SA		D	1	2FE	5,959,027	155.0820	9,304,949	6,000,000	5,971,105	0	1,382	0	0	9.000	9.066	MS	180,000	540,000	11/14/2008	03/01/2031
35177P-AX-5	ORANGE SA		D	1	2FE	8,340,990	128.9410	9,025,836	7,000,000	8,273,004	0	(34,977)	0	0	5.375	4.112	JJ	175,583	376,250	01/04/2018	01/13/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		2FE	35,679,909	106.6700	37,100,992	34,781,000	35,566,788	0	(34,244)	0	0	4.418	4.221	MN	196,346	1,536,625	07/08/2016	11/15/2035
372319-AA-1	GENNEIA SA		D	2	5FE	423,750	78.5840	392,920	500,000	439,964	0	16,214	0	0	8.750	15.817	JJ	19,566	21,875	04/24/2019	01/20/2022
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1,2	2FE	14,966,400	104.5200	15,678,021	15,000,000	14,966,725	0	555	0	0	4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1FE	5,000,000	106.8880	5,344,407	5,000,000	5,000,000	0	0	0	0	4.041	4.041	MS	60,615	202,050	03/06/2017	03/13/2028
44328M-AC-8	HSBC BANK PLC		D		1FE	994,010	101.2980	1,012,975	1,000,000	999,519	0	699	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1FE	6,749,400	146.5680	8,794,095	6,000,000	6,536,864	0	(23,506)	0	0	7.450	6.461	MN	45,942	447,000	07/27/2007	11/24/2033
456472-AB-5	INDUSTRIAS PENOLES SAB D		D	1,2	2FE	1,997,240	103.6560	2,073,119	2,000,000	1,997,206	0	(34)	0	0	4.150	4.167	MS	25,131	0	09/05/2019	09/12/2029
456873-AF-5	INGERSOLL-RAND LUX FINAN		D	1,2	2FE	4,986,900	111.6070	5,580,348	5,000,000	4,986,754	0	(146)	0	0	4.500	4.516	MS	62,500	112,500	03/19/2019	03/21/2049
500631-AH-9	KOREA ELECTRIC & POWER		D		1FE	3,731,760	128.3930	4,493,751	3,500,000	3,614,485	0	(12,449)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
50066A-AP-8	KOREA GAS CORP		D		1FE	4,955,750	102.9730	5,148,638	5,000,000	4,957,464	0	1,714	0	0	2.875	2.978	JJ	65,885	0	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1,2	4FE	565,000	106.5250	601,864	565,000	565,000	0	0	0	0	6.750	6.750	AO	6,992	0	10/22/2019	10/15/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2FE	6,720,504	130.7760	6,852,638	5,240,000	6,165,555	0	(103,836)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
656531-AJ-9	STATOIL ASA		D	1	1FE	8,500,859	134.5730	9,729,621	7,230,000	8,038,875	0	(69,988)	0	0	7.150	5.528	JJ	238,369	516,945	03/18/2014	01/15/2029
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2FE	2,496,875	101.3170	2,532,931	2,500,000	2,496,811	0	(64)	0	0	4.375	4.381	FA	17,014	0	11/22/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	2FE	1,317,701	100.5930	1,282,560	1,275,000	1,315,952	0	(521)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71654Q-CW-0	PETROLEOS MEXICANOS		D	1,2	2FE	562,846	109.1790	590,660	541,000	562,708	0	(138)	0	0	7.690	7.355	JJ	11,325	0	09/27/2019	01/23/2050
75405T-AA-7	RASGAS II		D	1,4	1FE	112,100	101.4270	113,700	112,100	112,100	0	0	0	0	5.298	5.298	MS	1,501	5,939	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III		D	1	1FE	1,000,000	115.3160	1,153,159	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		D	1	1FE	3,949,800	104.4200	4,176,812	4,000,000	3,978,911	0	5,142	0	0	3.625	3.777	MS	40,278	145,000	09/16/2013	09/21/2023
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		D		2FE	639,472	101.9140	633,906	622,000	635,916	0	(3,556)	0	0	5.625	2.121	FA	12,343	0	10/30/2019	08/24/2020
780641-AH-9	KONINKLIJKE		D	1	2FE	5,617,500	138.8200	9,717,424	7,000,000	6,023,485	0	47,071	0	0	8.375	10.573	AO	146,563	586,250	10/30/2001	10/01/2030
80105N-AG-0	SANOFI-AVENTIS		D	1	1FE	987,420	102.6720	1,026,718	1,000,000	998,087	0	1,428	0	0	4.000	4.155	MS	10,222	40,000	03/24/2011	03/29/2021
80413T-AA-7	SAUDI ARABIA		D		1FE	4,950,350	100.3810	5,019,061	5,000,000	4,981,102	0	9,970	0	0	2.375	2.588	AO	21,441	118,750	10/19/2016	10/26/2021
80414L-2F-1	SAUDI ARABIAN OIL CO		D		1FE	4,890,000	109.3790	5,468,970	5,000,000	4,890,960	0	960	0	0	4.375	4.510	AO	45,573	109,375	04/12/2019	04/16/2049
822582-AD-4	SHELL INTERNATIONAL FIN		D	1	1FE	9,946,900	145.4550	14,545,527	10,000,000	9,956,073	0	1,153	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
822582-BQ-4	SHELL INTERNATIONAL FIN		D	1	1FE	11,783,760	113.4500	13,613,941	12,000,000	11,797,732	0	4,188	0	0	4.000	4.105	MN	68,000	480,000	05/05/2016	05/10/2046
826200-AD-9	SIEMENS FINANCING		D	1	1FE	2,011,390	122.3140	2,446,288	2,000,000	2,005,231	0	(647)	0	0	6.125	6.075	FA	45,597	122,500	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1FE	26,349,950	141.7590	36,708,421	25,895,000	26,189,099	0	(15,326)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
85771P-AG-7	STATOIL		D	1	1FE	3,994,880	101.5520	4,062,067	4,000,000	3,998,346	0	509	0	0	2.450	2.464	JJ	44,644	98,000	12/03/2012	01/17/2023
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3FE	3,089,839	111.5950	3,347,842	3,000,000	3,061,541	0	(2,758)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2FE	8,262,740	143.6350	11,490,785	8,000,000	8,161,530	0	(9,658)	0	0	8.250	7.960	MS	194,333	660,000	12/07/2001	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2FE	5,000,000	114.1700	5,708,478	5,000,000	5,000,000	0	0	0	0	4.895	4.895	MS	78,184	244,750	02/27/2018	03/06/2048
88165F-AF-9	TEVA PHARMACEUT FIN BV		D	1	3FE	996,350	98.4140	984,137	1,000,000	999,183	0	400	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
92857W-AB-6	VODAFONE GROUP PLC		D	1	2FE	8,719,695	126.8690	10,783,841	8,500,000	8,642,959	0	(7,160)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		D	1	2FE	3,453,680	107.2820	4,291,271	4,000,000	3,511,749	0	10,573	0	0	4.375	5.296	FA	64,167	175,000	09/13/2013	02/19/2043
G9338#-AB-9	VESUVIUS PLC PP		D	1	2PL	1,000,000	105.2180	1,052,180	1,000,000	1,000,000	0	0	0	0	4.610	4.610	JD	3,586	46,100	11/22/2013	12/03/2023
N7338@-AC-5	RED ELECTRICA PP		C	1	1	5,734,950	113.5310	5,676,547	5,000,000	5,440,416	0	(67,158)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
N7660#-AM-9	SHV NEDERLAND BV PP		D	1	2	2,000,000	104.1590	2,083,186	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP		D		1	2,000,000	102.9970	2,059,938	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	69,600	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,362,530,817	XXX	2,816,705,147	2,326,469,749	2,354,436,655	(28,813)	(1,721,341)	0	0	XXX	XXX	XXX	29,375,545	121,485,963	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			4	1FM	778,006	99.4100	914,049	919,478	758,885	0	(5,334)	0	0	6.000	9.066	MON	4,597	55,076	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1FM	174,118	100.0000	174,637	174,637	168,872	0	(1,345)	0	0	5.564	4.123	MON	810	6,667	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1FM	616,183	106.6070	659,054	618,211	627,844	0	3,606	0	0	5.500	5.564	MON	2,833	34,002	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1FM	1,566,553	106.6810	1,685,103	1,579,572	1,570,501	0	495	0	0	5.750	5.879	MON	7,569	90,825	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1FM	930,409	105.3800	1,001,357	950,231	940,858	0	2,669	0	0	5.750	6.056	MON	4,553	54,638	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1FM	491,025	106.9970	552,124	516,019	499,288	0	(3,790)	0	0	5.500	6.312	MON	2,365	26,093	09/20/2007	08/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1FM	752,894	103.6640	932,241	899,288	806,428	0	(9,975)	0	0	5.500	8.112	MON	4,122	49,353	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1FM	619,627	47.7200	505,437	1,059,163	321,764	0	(13,968)	0	0	3.485	16.821	MON	3,076	18,687	10/30/2009	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1			4	1FM	12,409,607	101.8730	12,943,357	12,705,405	12,415,214	0	4,482	0	0	3.500	3.872	MON	37,057	444,689	07/11/2018	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8			4	1FM	620,810	100.0000	646,463	646,463	614,437	0	2,419	0	0	5.500	5.079	MON	2,963	35,519	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1FM	740,243	95.1400	778,573	818,341	700,560	0	(6,730)	0	0	5.500	6.086	MON	3,751	45,003	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1FM	3,710,448	95.1400	3,712,837	3,902,483	3,497,283	0	(37,306)	0	0	5.500	5.066	MON	17,886	214,609	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1FM	1,522,498	88.1660	1,539,786	1,746,471	1,473,092	0	(32,529)	0	0	5.750	6.244	MON	8,369	100,355	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1FM	2,064,658	83.5820	2,052,237	2,455,367	2,000,538	0	(56,181)	0	0	5.500	5.099	MON	11,254	134,991	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	2FM	418,123	93.8730	419,120	446,474	401,745	0	(3,629)	0	0	5.500	6.030	MON	2,046	24,508	09/07/2005	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668B-YF-4	CWALT 2006-7CB 1A14			4	1FM	498,971	75.6840	465,019	614,423	399,537	0	(18,698)	0	0	6.000	8.807	MON	3,072	36,841	04/07/2006	05/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1FM	413,910	87.6670	428,793	489,115	403,914	0	(10,062)	0	0	5.500	5.679	MON	2,242	27,964	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			4	3FM	3,154,703	97.5530	3,340,995	3,424,795	3,357,940	0	51,736	0	0	5.750	5.042	MON	16,410	196,926	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1FM	1,999,940	102.1000	2,042,009	2,000,000	1,931,481	0	591	0	0	5.059	6.028	MON	8,431	101,059	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1FM	1,284,688	102.1090	1,297,584	1,270,788	1,284,296	0	(2,863)	0	0	3.500	3.257	MON	3,706	44,478	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1FM	618,633	94.3920	621,574	658,504	582,061	0	(14,072)	0	0	5.500	5.543	MON	3,018	36,198	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 4A9			4	1FM	340,013	100.0000	353,259	353,259	351,886	0	4,438	0	0	5.500	5.482	MON	1,619	19,375	01/25/2006	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1FM	1,707,219	101.8770	1,901,874	1,866,833	1,704,222	0	3,441	0	0	5.865	7.000	MON	9,124	93,708	10/04/2006	02/25/2036
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	1FM	854,026	100.0000	833,436	833,436	853,216	0	0	0	0	5.865	4.359	MON	4,073	48,881	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	3FM	239,452	111.2270	279,572	251,352	246,687	0	2,886	0	0	5.750	6.893	MON	1,204	14,453	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3FM	540,940	101.1350	562,665	556,351	534,263	0	(1,762)	0	0	5.750	6.142	MON	2,666	31,990	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1FM	584,281	105.3240	646,504	613,821	590,113	0	(3,587)	0	0	5.500	6.317	MON	2,813	33,760	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1FM	1,409,941	68.6060	1,176,392	1,714,717	1,172,311	0	(72,875)	0	0	6.000	7.105	MON	8,574	102,904	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1FM	3,589,203	91.7840	4,639,971	5,055,330	3,452,064	0	47,483	0	0	6.150	27.212	MON	25,909	317,222	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-S2 4A4			4	3FM	747,319	100.0000	744,527	744,527	763,230	0	12,688	0	0	5.500	5.545	MON	3,412	40,949	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1FM	3,905,808	78.9210	3,460,750	4,385,066	3,222,754	0	(160,340)	0	0	5.750	4.993	MON	21,012	252,125	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	2FM	1	78.9210	1	1	1	0	0	0	0	5.750	4.611	MON	0	0	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1FM	1,514,354	49.2540	1,336,949	2,714,384	1,180,061	0	(89,279)	0	0	6.410	6.983	MON	14,499	46,999	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1FM	860,466	47.5270	711,009	1,495,999	668,331	0	(50,610)	0	0	6.000	6.330	MON	7,480	25,903	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	2FM	738,238	87.1330	779,544	894,660	748,806	0	(10,763)	0	0	5.750	6.646	MON	4,287	51,180	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	3FM	1,097,656	97.1320	1,356,277	1,396,316	1,313,590	0	19,031	0	0	5.950	4.640	MON	6,923	71,328	05/01/2019	11/25/2036
599809-AE-0	MCMLT 2015-1 A3			4	1FM	2,858,434	100.0930	2,792,598	2,789,992	2,796,345	0	(15,136)	0	0	3.000	2.256	MON	6,975	83,700	07/07/2016	06/25/2056
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1FM	866,433	49.1600	769,946	1,566,219	740,581	0	(49,277)	0	0	6.092	6.599	MON	7,951	29,447	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1FM	7,236,937	45.5600	5,189,288	11,390,106	4,540,473	0	(371,672)	0	0	5.941	4.798	MON	56,392	529,021	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1FM	293,133	45.3840	248,661	547,911	235,278	0	(21,671)	0	0	6.207	6.023	MON	2,834	11,196	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1FM	2,657,802	100.6970	2,744,943	2,725,951	2,673,010	0	12,449	0	0	3.250	3.606	MON	7,383	88,593	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1FM	2,204,927	102.1160	2,707,571	2,651,469	2,073,058	0	1,339	0	0	6.347	9.955	MON	14,024	125,844	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3FM	87,777	89.8230	94,244	104,923	91,078	0	(85)	0	0	6.250	4.483	MON	546	6,557	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1FM	778,041	43.4310	620,366	1,428,384	527,577	0	(55,803)	0	0	5.742	6.684	MON	6,835	82,038	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1FM	4,657,206	43.4280	3,436,957	7,914,116	2,907,170	0	(307,676)	0	0	5.710	6.695	MON	37,658	452,006	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	3FM	4,884,762	96.7880	5,222,671	5,395,977	5,045,510	0	(17,542)	0	0	5.750	5.002	MON	25,856	310,269	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	3FM	338,689	92.1030	378,546	411,005	373,152	0	2,211	0	0	6.000	4.757	MON	2,055	24,660	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1FM	5,787,203	52.8800	4,407,596	8,335,124	4,211,716	0	(373,901)	0	0	6.000	6.784	MON	41,676	515,659	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1FM	2,432,378	102.5100	2,537,450	2,475,309	2,439,800	0	6,714	0	0	3.500	3.803	MON	7,220	86,636	07/19/2013	07/25/2043
863579-AM-0	SARM 2004-12 1A2			4	1FM	322,277	100.0000	364,939	364,939	350,520	0	(5,627)	0	0	4.106	5.030	MON	1,249	15,770	10/30/2009	09/25/2034
863579-CB-2	SARM 2004-14 1A			4	1FM	470,759	100.0000	551,172	551,172	528,271	0	10,184	0	0	3.975	5.715	MON	1,826	23,485	10/30/2009	10/25/2034
89177J-AC-2	TPMT 2019-2 M1			4	1FM	15,473,438	102.9660	15,444,873	15,000,000	15,460,279	0	(13,158)	0	0	3.750	3.426	MON	46,875	218,750	08/26/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1FM	16,050,000	107.0630	16,059,444	15,000,000	16,045,773	0	(4,227)	0	0	4.250	3.467	MON	53,125	0	12/11/2019	02/25/2059
93934F-BL-5	WMALT 2005-7 2CB1			4	1FM	424,598	100.0000	443,102	443,102	428,745	0	1,345	0	0	5.500	6.000	MON	2,031	24,368	09/30/2005	08/25/2035
949831-AA-9	WFMBS 2019-3 A1			4	1FE	7,898,191	101.6410	7,916,512	7,788,663	7,888,933	0	(9,258)	0	0	3.500	3.025	MON	22,717	68,151	09/10/2019	07/25/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						129,237,949	XXX	127,425,958	147,655,642	120,915,342	0	(1,660,524)	0	0	XXX	XXX	XXX	608,953	5,625,408	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1FM	7,209,979	112.4510	7,871,555	7,000,000	7,155,472	0	(9,281)	0	0	4.185	4.074	MON	16,275	297,040	08/01/2014	08/15/2046
12591V-AC-5	COMM 2014-CR16 ASB			4	1FM	10,142,505	102.7480	9,892,644	9,628,067	9,764,151	0	(53,031)	0	0	3.653	2.847	MON	29,309	351,713	03/28/2014	04/10/2047
233050-AC-7	DBUBS 2011-LC1A A3			4	1FM	672,190	101.6120	676,307	665,575	665,592	0	(1,130)	0	0	5.002	4.902	MON	2,774	33,437	02/08/2011	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1			4	1FM	615,736	100.5710	613,144	609,665	609,892	0	(720)	0	0	3.527	3.312	MON	1,792	21,503	06/17/2011	07/10/2044
23312B-AE-0	DCOT 2019-MTC B			4	1FM	5,149,690	100.8430	5,042,136	5,000,000	5,147,386	0	(2,304)	0	0	3.174	2.832	MON	13,227	26,027	10/16/2019	09/15/2045
36249K-AC-4	GSMS 2010-C1 A2			4	1FM	1,029,960	100.6010	1,006,011	1,000,000	1,000,731	0	(3,783)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
46634N-AG-1	JPMCC 2010-C1 A3			4	1FM	1,009,992	100.9080	1,009,083	1,000,000	998,581	0	(1,579)	0	0	5.058	4.955	MON	4,215	50,580	06/11/2010	06/15/2043
617458-AG-9	MSC 2011-C1 A4			4	1FM	1,783,330	101.3150	1,771,405	1,748,411	1,748,755	0	(4,492)	0	0	5.033	4.792	MON	7,333	87,997	02/10/2011	09/15/2047
90117P-AG-0	AOTA 2015-1211 XB			4	1FE	105,272	0.2340	69,370	0	71,074	0	(13,733)	0	0	0.051	1.249	MON	1,249	14,985	07/07/2017	08/10/2035
90268T-AD-6	UBSC 2011-C1 AAB			4	1FM	1,143,199	100.8500	1,135,934	1,126,354	1,127,717	0	(1,384)	0	0	3.187	2.962	MON	2,991	35,897	12/09/2011	01/10/2045
91830C-AG-3	VNDO 2012-6AVE B			4	1FM	6,149,969	102.1160	6,126,949	6,000,000	6,042,673	0	(16,547)	0	0	3.298	3.011	MON	16,489	197,862	11/16/2012	11/15/2030
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						35,011,822	XXX	35,214,538	33,778,072	34,332,024	0	(107,984)	0	0	XXX	XXX	XXX	99,481	1,162,961	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4	6*	4	0.0010	357	0	4	0	0	0	0	0.000	0.000	MON	0	0	02/26/2015	04/17/2052

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02666B-AG-1	AH4R 2015-SFR2 XS			4	6*	1	0.0010	79	0	1	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMETOW			2	1FE	964,150	100.5150	1,005,153	1,000,000	986,730	0	3,844	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
05492M-AA-3	BCCFC 2019-1A A1			4	1FE	1,162,714	99.9840	1,162,530	1,162,714	1,162,714	0	0	0	0	2.300	2.311	MON	891	4,754	10/10/2019	10/20/2020
46617T-AA-2	HENDR 2014-1A A			4	1FE	2,016,810	106.3800	2,146,695	2,017,949	2,016,992	0	26	0	0	3.960	4.000	MON	3,552	79,911	02/10/2014	03/15/2063
64908P-AA-1	NEW VALLEY GENERATION 3			1,4	1FE	714,276	101.7180	726,546	714,276	714,276	0	0	0	0	5.131	5.130	JJ	16,899	36,649	12/16/2002	01/15/2021
88576X-AA-4	HENDR 2010-1A A			4	1FE	1,651,882	108.5590	1,564,572	1,441,216	1,572,208	0	(13,258)	0	0	5.560	2.861	MON	3,561	80,132	02/13/2014	07/15/2059
05682V-AE-5	BCC 2018-2A B		D	4	1FE	9,000,000	98.6450	8,878,010	9,000,000	9,000,000	0	0	0	0	3.587	3.601	JAJO	64,566	475,869	06/01/2018	07/19/2031
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1FE	4,200,000	99.9160	4,196,477	4,200,000	4,200,000	0	0	0	0	3.099	3.103	FMAN	22,055	146,049	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2		D	4	1FE	10,000,000	98.0120	9,801,199	10,000,000	10,000,000	0	0	0	0	3.249	3.166	JAJO	61,370	570,619	05/15/2018	07/25/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						29,709,837	XXX	29,481,618	29,536,155	29,652,925	0	(9,388)	0	0	XXX	XXX	XXX	174,258	1,424,683	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,556,490,425	XXX	3,008,827,261	2,537,439,618	2,539,336,946	(28,813)	(3,499,237)	0	0	XXX	XXX	XXX	30,258,237	129,699,015	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1,2	2FE	2,978,280	124.2170	3,726,512	3,000,000	2,969,400	0	(2,543)	0	0	6.500	6.477	MN	24,917	195,000	10/22/2014	05/15/2057
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1			2	2FE	4,755,525	100.9210	4,935,026	4,890,000	4,755,525	0	0	0	0	5.406	5.558	JAJO	46,258	289,429	06/05/2008	01/01/9999
976657-AH-9	WISCONSIN ENERGY CORP			1	2FE	1,763,490	92.6380	1,971,330	2,128,000	1,764,549	0	1,043	0	0	4.022	5.698	FMAN	11,175	61,579	07/09/2019	05/15/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						9,497,295	XXX	10,632,868	10,018,000	9,489,474	0	(1,500)	0	0	XXX	XXX	XXX	82,350	546,008	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1,2	1FE	2,531,250	112.1220	2,803,050	2,500,000	2,516,829	0	(2,226)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				2FE	15,381,250	880.0000	17,600,000	20,000	15,381,250	0	0	0	0	0.584	0.584	JAJO	178,889	730,990	08/03/2010	
92978A-AA-0	WFC				2FE	4,037,500	101.0230	5,051,150	5,000,000	4,037,500	0	0	0	0	5.570	6.898	MJSD	13,151	281,582	01/17/2008	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						21,950,000	XXX	25,454,200	7,520,000	21,935,579	0	(2,226)	0	0	XXX	XXX	XXX	268,273	1,177,897	XXX	XXX
4899999. Total - Hybrid Securities						31,447,295	XXX	36,087,068	17,538,000	31,425,053	0	(3,726)	0	0	XXX	XXX	XXX	350,623	1,723,905	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-17-6	ISHARES CLOSED END FUND				1	76,377	116.5700	81,599	0	81,599	4,942	0	0	0	0.000	0.000	N/A	0	1,431	11/14/2016	
464288-28-1	ISHARES JP MORGAN USD EM BOND ETF				4	121,429	114.5600	127,162	0	127,162	5,732	0	0	0	0.000	0.000	N/A	0	4,757	03/22/2019	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2	5,009,987	66.6700	5,659,550	0	5,659,550	880,299	0	0	0	0.000	0.000	N/A	0	211,212	01/19/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						5,207,793	XXX	5,868,311	0	5,868,311	890,973	0	0	0	XXX	XXX	XXX	0	217,400	XXX	XXX
6099999. Subtotal - SVO Identified Funds						5,207,793	XXX	5,868,311	0	5,868,311	890,973	0	0	0	XXX	XXX	XXX	0	217,400	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						2,471,006,515	XXX	2,935,548,095	2,427,140,234	2,460,558,292	93,454	(2,237,076)	0	0	XXX	XXX	XXX	30,617,680	126,194,118	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						242,243,420	XXX	245,336,367	258,294,261	233,130,055	0	(1,812,881)	0	0	XXX	XXX	XXX	986,905	10,134,336	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						37,453,892	XXX	37,808,317	36,291,369	36,816,593	0	(93,548)	0	0	XXX	XXX	XXX	111,648	1,308,828	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						95,334,309	XXX	106,914,201	80,300,879	95,365,797	0	1,399	0	0	XXX	XXX	XXX	890,057	4,621,512	XXX	XXX
8099999. Total - SVO Identified Funds						5,207,793	XXX	5,868,311	0	5,868,311	890,973	0	0	0	XXX	XXX	XXX	0	217,400	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						2,851,245,929	XXX	3,331,475,291	2,802,026,743	2,831,739,048	984,427	(4,142,106)	0	0	XXX	XXX	XXX	32,606,290	142,476,194	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
#THREE-0C-E	Three Oceans PFD Three Ocean PFD			4.000	25.00		1,000,000	250,000.000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	6*	09/01/2018
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED			21,370.000	25.00		529,716	26.180	559,467	529,716	0	31,387	0	0	0	0	0	0	3FE	09/20/2018
19626G-70-2	COLONY NORTHSTAR INC-CLASS A PREFERRED			6,694.000	25.00		157,749	23.910	160,054	157,749	0	11,924	0	0	0	6,776	(6,776)	0	2YE	06/25/2018
253868-82-2	DIGITAL REALTY TRUST INC PREFERRED			11,300.000	25.00		282,500	25.810	291,653	282,500	0	3,305	0	0	0	0	0	0	3FE	10/01/2019
253868-86-3	DIGITAL REALTY TRUST INC PREFERRED			2,700.000	25.00		67,862	25.810	69,687	67,862	0	4,286	0	0	0	0	0	0	3FE	12/19/2018
26884U-50-5	EPR PROPERTIES PREFERRED			18,802.000	25.00		397,975	25.820	485,468	397,975	6,757	26,704	0	0	0	0	0	0	3FE	08/28/2019
29278N-40-0	ENERGY TRANSFER PARTNERS PREFERRED			13,200.000	25.00		328,067	24.820	327,624	328,067	0	18,164	0	0	0	0	0	0	3FE	12/10/2018
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00		292,507	94.762	331,667	292,507	0	0	0	55,620	0	55,620	0	0	6*	06/17/2016
427825-70-8	HERSHA HOSPITALITY TRUST PREFERRED			14,699.000	25.00	24.592	361,473	25.000	367,475	361,473	5,971	23,886	0	56,322	0	0	56,322	0	4YE	11/07/2018
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED			11,314.000	25.00	24.761	280,147	26.258	297,078	280,147	0	18,739	0	19,415	0	0	19,415	0	4YE	02/05/2019
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00		403	0.010	403	199,998	0	0	0	(199,594)	0	0	(199,594)	0	6*	08/23/2017
693475-83-2	PNC FINANCIAL PFD			200,000.000	25.00		4,474,000	25.610	5,122,000	4,474,000	0	268,750	0	0	0	0	0	0	2FE	06/04/2014
69360J-55-2	PS BUSINESS PARKS INC PREFERRED			11,300.000	25.00		282,500	24.790	280,127	282,500	0	2,181	0	0	0	0	0	0	2FE	10/24/2019
69360J-62-8	PS BUSINESS PARKS INC PREFERRED			19,300.000	25.00		471,386	25.780	497,554	471,386	0	24,603	0	0	0	0	0	0	2FE	09/26/2019
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED			13,334.000	25.00		332,209	25.840	344,551	332,209	5,313	21,251	0	0	0	0	0	0	3	02/16/2018
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED			18,129.000	25.00		382,515	25.400	460,477	382,515	7,223	28,893	0	0	0	0	0	0	3	11/30/2018
709102-70-1	PENN REAL ESTATE INVEST TST PREFERRED			15,574.000	25.00	15.050	234,389	19.300	300,578	234,389	0	26,768	0	0	0	0	0	0	4YE	05/17/2018
74460W-57-8	PUBLIC STORAGE PFD			350,000.000	25.00		8,750,000	25.580	8,953,000	8,750,000	0	0	0	0	0	0	0	0	2FE	12/11/2019
74460W-62-8	PUBLIC STORAGE PREFERRED			21,400.000	25.00		535,000	25.750	551,050	535,000	0	7,897	0	0	0	0	0	0	2FE	09/06/2019
74460W-64-4	PUBLIC STORAGE PREFERRED			14,600.000	25.00		365,000	27.690	404,274	365,000	0	16,522	0	0	0	0	0	0	2FE	02/28/2019
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED			9,600.000	25.00		240,000	25.640	246,144	240,000	0	3,788	0	0	0	0	0	0	3FE	09/13/2019
804395-80-4	SAUL CENTERS INC PREFERRED			12,756.000	25.00	24.761	315,846	26.500	338,034	315,846	4,883	19,435	0	49,022	0	0	49,022	0	4YE	01/30/2019
804395-87-9	SAUL CENTERS INC PREFERRED			15,500.000	25.00	25.000	387,500	26.300	407,650	387,500	5,813	904	0	0	0	0	0	0	4Z	09/10/2019
85254J-40-9	STAG INDUSTRIAL INC PREFERRED			5,115.000	25.00		128,177	26.680	136,468	128,177	0	8,791	0	0	0	0	0	0	3FE	12/20/2018
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED			14,733.000	25.00		366,101	25.798	380,082	366,101	0	23,757	0	0	0	0	0	0	3YE	04/18/2018
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED			10,100.000	25.00		249,575	25.550	258,055	249,575	0	15,781	0	0	0	0	0	0	3YE	11/20/2018
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED			9,852.000	25.00		246,300	26.010	256,251	246,300	4,279	17,118	0	0	0	0	0	0	3	03/04/2016
902973-79-1	U S BANCORP PFD			160,000.000	25.00		3,572,800	25.930	4,148,800	3,572,800	51,501	206,003	0	0	0	0	0	0	1FE	06/04/2014
EP0573-00-6	ARMADA HOFFLER PROP PFD			12,000.000	25.00		300,000	28.070	336,840	300,000	0	6,581	0	0	0	0	0	0	3IF	06/11/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							25,331,697	XXX	27,312,511	25,531,292	91,740	837,418	0	(19,215)	0	62,396	(81,611)	0	XXX	XXX
8999999 - Total Preferred Stocks							25,331,697	XXX	27,312,511	25,531,292	91,740	837,418	0	(19,215)	0	62,396	(81,611)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
00130H-10-5	AES CORP			44,600.000	887,540	19.900	887,540	531,028	0	21,813	0	239,254	0	239,254	0	08/27/2019	
00206R-10-2	AT&T INC			56,897.000	2,223,535	39.080	2,223,535	2,102,131	0	101,727	0	532,023	0	532,023	0	12/11/2019	
004239-10-9	ACADIA REALTY TRUST REIT			7,600.000	197,068	25.930	197,068	207,753	2,204	3,164	0	(10,685)	0	(10,685)	0	11/22/2019	
008492-10-0	AGREE REALTY CORP REIT			10,400.000	729,768	70.170	729,768	391,360	5,909	18,906	0	94,256	0	94,256	0	12/20/2019	
02079K-10-7	ALPHABET CLASS C			3,814.000	5,099,394	1,337.020	5,099,394	1,661,013	0	0	0	1,149,297	0	1,149,297	0	11/01/2019	
02079K-30-5	ALPHABET CLASS A			1,015.000	1,359,481	1,339.390	1,359,481	319,127	0	0	0	298,757	0	298,757	0	07/19/2019	
023135-10-6	AMAZON.COM INC			14,259.000	26,348,351	1,847.840	26,348,351	4,289,143	0	0	0	4,930,397	0	4,930,397	0	12/03/2019	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			24,400.000	1,147,532	47.030	1,147,532	1,069,847	0	35,007	0	89,015	0	89,015	0	12/19/2019	
025537-10-1	AMERICAN ELECTRIC POWER			10,900.000	1,030,159	94.510	1,030,159	676,135	0	29,539	0	215,493	0	215,493	0	12/27/2018	
025932-10-4	AMERICAN FINANCIAL GROUP			55,281.000	6,061,562	109.650	6,061,562	5,912,165	0	124,382	0	149,397	0	149,397	0	10/01/2019	
03073E-10-5	AMERISOURCEBERGEN CORP			18,222.000	1,549,234	85.020	1,549,234	1,521,088	0	29,154	0	243,551	50,050	193,501	0	05/16/2019	
03748R-75-4	APARTMENT INVT & MGMT CO -A			18,602.000	960,793	51.650	960,793	932,807	0	36,805	0	27,986	0	27,986	0	12/20/2019	
037833-10-0	APPLE INC			88,043.000	25,853,827	293.650	25,853,827	6,506,453	0	267,633	0	11,965,485	0	11,965,485	0	11/01/2019	
053484-10-1	AVALON BAY COMMUNITIES REIT			4,300.000	901,710	209.700	901,710	717,367	6,536	25,635	0	154,014	0	154,014	0	01/03/2019	
05351X-10-1	AVAYA HOLDINGS CORP	LS		370,317.000	4,999,280	13.500	4,999,280	4,321,322	0	0	0	677,958	0	677,958	0	10/31/2019	
053807-10-3	AVNET INC			56,918.000	2,415,600	42.440	2,415,600	1,868,214	0	46,672	0	360,736	0	360,736	0	05/30/2019	
060505-10-4	BANK OF AMERICA CORP			111,650.000	3,932,313	35.220	3,932,313	618,717	0	73,667	0	1,180,769	0	1,180,769	0	11/01/2019	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			81,518.000	18,463,827	226.500	18,463,827	12,134,592	0	0	0	1,819,288	0	1,819,288	0	11/01/2019	
09062X-10-3	BIOGEN INC			7,219.000	2,142,094	296.730	2,142,094	1,586,067	0	0	0	(30,038)	0	(30,038)	0	12/03/2019	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT			18,560.000	690,803	37.220	690,803	522,341	11,507	45,657	0	99,482	0	99,482	0	12/31/2018	
09857L-10-8	BOOKING HOLDING			432.000	887,211	2,053.730	887,211	451,369	0	0	0	142,804	0	142,804	0	12/03/2019	
101121-10-1	BOSTON PROPERTIES INC REIT			7,300.000	1,006,378	137.860	1,006,378	871,746	7,154	20,615	0	146,220	0	146,220	0	09/06/2019	
10316T-10-4	BOX INC - CLASS A			44,292.000	743,220	16.780	743,220	913,390	0	0	0	(4,430)	0	(4,430)	0	01/25/2019	
110122-10-8	BRISTOL-MYERS SQUIBB			45,777.000	2,938,426	64.190	2,938,426	2,639,702	0	74,981	0	559,658	0	559,658	0	11/01/2019	
12514G-10-8	CDW CORP/DE			6,218.000	888,179	142.840	888,179	262,431	0	7,866	0	384,210	0	384,210	0	01/24/2017	
126650-10-0	CVS CORP			5,146.000	382,296	74.290	382,296	374,423	0	10,292	0	45,130	0	45,130	0	12/12/2014	
133131-10-2	CAMDEN PROPERTY TRUST REIT			9,600.000	1,018,560	106.100	1,018,560	781,474	7,440	29,481	0	168,034	0	168,034	0	12/27/2019	
14174T-10-7	CARETRUST REIT INC REIT			32,300.000	666,349	20.630	666,349	730,857	7,268	11,250	0	(64,508)	0	(64,508)	0	11/20/2019	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT			25,100.000	287,897	11.470	287,897	246,671	0	9,180	0	41,226	0	41,226	0	09/05/2019	
15136A-10-2	CENTENNIAL RESOURCE DEVELO-A			93,198.000	430,575	4.620	430,575	502,935	0	0	0	(72,360)	0	(72,360)	0	09/11/2019	
15189T-10-7	CENTERPOINT ENERGY			14,900.000	406,323	27.270	406,323	407,152	0	17,135	0	(14,304)	0	(14,304)	0	12/26/2018	
16119P-10-8	CHARTER COMMUNICATIONS INC-A			12.000	5,821	485.080	5,821	3,850	0	0	0	2,070	0	2,070	0	11/01/2019	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS	LS		30,700.000	1,222,167	39.810	1,222,167	1,317,018	0	35,454	0	(121,485)	0	(121,485)	0	12/27/2019	
16411R-20-8	CHENIERE ENERGY INC			11,070.000	676,045	61.070	676,045	678,972	0	0	0	(2,927)	0	(2,927)	0	12/16/2019	
172062-10-1	CINCINNATI FINANCIAL			755,068.000	79,395,400	105.150	79,395,400	3,543,867	422,838	1,668,700	0	20,938,036	0	20,938,036	0	08/01/2001	
18539C-10-5	NRG YIELD INC-CLASS A COMMON			4,500.000	86,040	19.120	86,040	75,370	0	1,500	0	10,670	0	10,670	0	10/31/2019	
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT			12,800.000	267,648	20.910	267,648	260,622	2,373	0	0	7,026	0	7,026	0	12/17/2019	
20030N-10-1	COMCAST CORP CL A			80,251.000	3,608,887	44.970	3,608,887	2,318,449	0	65,766	0	875,797	0	875,797	0	12/03/2019	
21870Q-10-5	CORESITE REALTY CORP REIT			5,000.000	560,600	112.120	560,600	488,283	5,612	17,656	0	94,081	0	94,081	0	12/31/2019	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			11,800.000	346,684	29.380	346,684	319,724	3,245	4,895	0	26,960	0	26,960	0	12/12/2019	
222795-50-2	COUSINS PROPERTIES INC REIT			3,000.000	123,600	41.200	123,600	117,461	0	0	0	6,140	0	6,140	0	10/30/2019	
22282E-10-2	COVANTA HOLDING CORP COMMON			14,275.000	211,841	14.840	211,841	221,118	3,569	9,555	0	9,786	0	9,786	0	10/29/2019	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS			218,424.000	6,731,828	30.820	6,731,828	7,451,766	0	391,860	0	253,944	0	253,944	0	12/17/2019	
22822V-10-1	CROWN CASTLE INTL CORP REIT			12,100.000	1,720,015	142.150	1,720,015	1,133,600	0	49,958	0	364,819	0	364,819	0	11/22/2019	
229663-10-9	CUBESMART REIT			9,600.000	302,208	31.480	302,208	262,522	3,168	9,792	0	19,801	0	19,801	0	12/12/2019	
23283R-10-0	CYRUSONE INC REIT			8,200.000	536,526	65.430	536,526	446,346	4,100	5,452	0	40,911	0	40,911	0	12/16/2019	
23311P-10-0	DCP MIDSTREAM PARTNERS LP	LS		71,910.000	1,761,076	24.490	1,761,076	1,780,492	0	224,359	0	704,176	877,803	(173,627)	0	01/04/2019	
233331-10-7	DTE ENERGY COMPANY			3,390.000	440,259	129.870	440,259	333,452	3,432	11,019	0	59,565	0	59,565	0	02/14/2019	
244199-10-5	DEERE & COMPANY			12,707.000	2,201,615	173.260	2,201,615	1,773,053	9,657	28,571	0	374,530	0	374,530	0	12/03/2019	
250565-10-8	DESIGNER BRANDS INC-CLASS A	LS		271,800.000	4,278,132	15.740	4,278,132	4,604,422	67,950	36,925	0	(326,290)	0	(326,290)	0	11/22/2019	
253868-10-3	DIGITAL REALTY TRUST INC REIT			13,596.000	1,627,985	119.740	1,627,985	1,549,165	14,684	45,953	0	134,133	0	134,133	0	11/22/2019	
254687-10-6	DISNEY			17,430.000	2,520,901	144.630	2,520,901	1,894,189	15,338	15,853	0	626,712	0	626,712	0	11/01/2019	
25746U-10-9	DOMINION RESOURCES			9,235.000	764,843	82.820	764,843	654,865	0	28,663	0	92,010	0	92,010	0	10/22/2019	
26441C-20-4	DUKE ENERGY			5,000.000	456,050	91.210	456,050	395,056	0	18,725	0	24,550	0	24,550	0	12/27/2018	
26614N-10-2	DUPONT DE NEMOURS INC			21,640.000	1,389,288	64.200	1,389,288	1,383,120	0	5,301	0	6,168	87,149	(80,981)	0	12/17/2019	
26884U-10-9	EPR PROPERTIES REIT			9,800.000	692,272	70.640	692,272	736,453	3,675	9,788	0	(44,181)	0	(44,181)	0	12/11/2019	
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS			95,000.000	2,841,450	29.910	2,841,450	2,350,061	0	0	0	491,390	0	491,390	0	12/17/2019	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON			13,600.000	322,728	23.730	322,728	254,295	0	14,144	0	109,480	0	109,480	0	11/29/2018	
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS			82,500.000	827,475	10.030	827,475	1,031,721	0	27,266	0	(204,246)	0	(204,246)	0	11/06/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
29273V-10-0	ENERGY TRANSFER EQUITY LP			1,136,276.000	14,578,421	12.830	14,578,421	17,176,817	0	1,004,377	0	(880,057)	0	(880,057)	0	11/07/2019	
29336T-10-0	ENLINK MIDSTREAM LLC			299,000.000	1,832,870	6.130	1,832,870	2,195,020	0	70,467	0	(362,150)	0	(362,150)	0	12/10/2019	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			386,872.000	10,894,316	28.160	10,894,316	10,964,332	0	289,091	0	(55,945)	0	(55,945)	0	12/11/2019	
29444U-70-0	EQUINIX INC REIT			800.000	466,960	583.700	466,960	425,580	0	1,968	0	41,380	0	41,380	0	11/13/2019	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT			10,100.000	250,581	24.810	250,581	205,607	2,323	3,498	0	44,974	0	44,974	0	07/18/2019	
30034W-10-6	EVERGY INC			10,419.000	678,173	65.090	678,173	571,466	0	15,210	0	78,337	0	78,337	0	11/29/2019	
30161N-10-1	EXELON CORP			27,400.000	1,249,166	45.590	1,249,166	1,000,014	0	31,139	0	14,498	0	14,498	0	12/13/2019	
30225T-10-2	EXTRA SPACE STORAGE INC REIT			5,033.000	531,585	105.620	531,585	417,181	0	14,193	0	49,369	0	49,369	0	12/12/2019	
30231G-10-2	EXXON MOBIL CORP			24,936.000	1,740,034	69.780	1,740,034	1,730,308	0	85,499	0	303,489	263,951	39,538	0	11/01/2019	
30303M-10-2	FACEBOOK INC-A			90,712.000	18,618,638	205.250	18,618,638	14,129,770	0	0	0	6,726,336	0	6,726,336	0	11/01/2019	
313747-20-6	FEDERAL REALTY INVS TRUST REIT			2,000.000	257,460	128.730	257,460	256,120	2,100	1,875	0	1,340	0	1,340	0	12/23/2019	
31428X-10-6	FEDEX CORP			2,757.000	416,886	151.210	416,886	405,334	1,792	5,370	0	145,245	173,189	(27,944)	0	12/03/2019	
316773-10-0	FIFTH THIRD BANCORP			1,358,597.000	41,763,272	30.740	41,763,272	31,176,407	326,063	1,161,839	0	9,224,068	0	9,224,068	0	03/27/2019	
337932-10-7	FIRST ENERGY CORP			14,400.000	699,840	48.600	699,840	634,115	0	9,120	0	65,725	0	65,725	0	11/19/2019	
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT			14,826.000	417,945	28.190	417,945	405,848	0	2,875	0	12,097	0	12,097	0	12/27/2019	
35137L-10-5	FOX CORP			36,980.000	1,370,849	37.070	1,370,849	1,027,059	0	10,058	0	343,790	0	343,790	0	11/01/2019	
369604-10-3	GENERAL ELECTRIC CO			111,263.000	1,241,695	11.160	1,241,695	1,218,026	1,113	4,659	0	431,810	0	431,810	0	11/01/2019	
371927-10-4	GENESIS ENERGY L.P.	LS		34,360.000	703,693	20.480	703,693	690,547	0	53,944	0	13,145	0	13,145	0	08/16/2019	
37364X-10-9	GEOSPACE TECHNOLOGIES CORP			87,900.000	1,474,083	16.770	1,474,083	1,188,264	0	0	0	285,819	0	285,819	0	08/12/2019	
374297-10-9	GETTY REALTY CORP REIT			11,400.000	374,718	32.870	374,718	355,779	4,218	6,335	0	18,939	0	18,939	0	09/26/2019	
379577-20-8	GLOBUS MEDICAL INC - A			83,100.000	4,892,928	58.880	4,892,928	4,030,735	0	0	0	862,193	0	862,193	0	11/01/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC			16,319.000	3,752,228	229.930	3,752,228	2,145,234	0	67,702	0	1,025,359	0	1,025,359	0	12/03/2019	
38173M-10-2	GOLUB CAPITAL BDC INC			173,000.000	3,191,850	18.450	3,191,850	3,000,000	0	79,580	0	191,850	0	191,850	0	09/16/2019	
40434L-10-5	HP INC			200,000.000	4,110,000	20.550	4,110,000	1,339,318	35,240	128,160	0	18,000	0	18,000	0	11/02/2015	
406216-10-1	HALLIBURTON COMPANY			31,262.000	764,981	24.470	764,981	765,224	0	22,500	0	55,885	121,762	(65,877)	0	11/01/2019	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT			7,400.000	238,132	32.180	238,132	159,808	2,479	9,450	0	97,162	0	97,162	0	12/28/2018	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT			5,205.000	157,607	30.280	157,607	130,056	1,640	6,480	0	25,869	0	25,869	0	12/27/2018	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT			33,008.000	1,137,786	34.470	1,137,786	849,171	0	0	0	288,615	0	288,615	0	12/31/2019	
431284-10-8	HIGHWOODS PROPERTY			25,717.000	1,257,818	48.910	1,257,818	1,216,520	0	45,442	0	251,130	0	251,130	0	10/15/2019	
44107P-10-4	HOST HOTELS & RESORTS INC			9,900.000	183,645	18.550	183,645	182,021	2,475	8,280	0	18,019	0	18,019	0	04/22/2019	
443510-60-7	HUBBELL INC -CL B			8,912.000	1,317,372	147.820	1,317,372	1,269,159	0	6,086	0	48,213	0	48,213	0	12/02/2019	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT			7,500.000	282,375	37.650	282,375	249,534	0	1,875	0	32,841	0	32,841	0	10/15/2019	
453415-30-9	INDEPENDENCE CONTRACT DRILLI			137,363.000	137,363	1.000	137,363	337,318	0	0	0	(199,955)	0	(199,955)	0	08/01/2019	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT			19,900.000	446,158	22.420	446,158	434,487	0	24,288	0	52,159	0	52,159	0	04/22/2019	
458140-10-0	INTEL CORPORATION			950,216.000	56,870,428	59.850	56,870,428	35,253,489	0	1,197,272	0	12,276,791	0	12,276,791	0	12/30/2014	
459200-10-1	IBM			9,265.000	1,241,881	134.040	1,241,881	1,246,612	0	59,545	0	409,712	221,171	188,541	0	11/01/2019	
476405-10-5	JERNIGAN CAPITAL INC REIT			20,100.000	384,714	19.140	384,714	413,558	7,035	11,165	0	(28,844)	0	(28,844)	0	10/04/2019	
478160-10-4	JOHNSON & JOHNSON			24,380.000	3,556,311	145.870	3,556,311	2,976,260	0	73,492	0	378,730	0	378,730	0	12/02/2019	
48020Q-10-7	JONES LANG LASALLE INC			17,638.000	3,070,599	174.090	3,070,599	2,120,570	0	15,164	0	837,285	0	837,285	0	11/01/2019	
48123V-10-2	J2 GLOBAL INC			47,200.000	4,423,112	93.710	4,423,112	3,888,153	0	0	0	534,959	0	534,959	0	11/01/2019	
49456B-10-1	KINDER MORGAN			55,697.000	1,179,105	21.170	1,179,105	961,022	0	52,057	0	318,742	0	318,742	0	12/02/2019	
502175-10-2	LTC PROPERTIES INC REIT			2,900.000	129,833	44.770	129,833	105,961	0	6,612	0	8,961	0	8,961	0	05/04/2018	
505743-10-4	LADDER CAPITAL CORP-REIT REIT			16,500.000	297,660	18.040	297,660	272,347	5,610	6,120	0	25,313	0	25,313	0	11/13/2019	
53223X-10-7	LSI			3,700.000	400,636	108.280	400,636	369,121	0	4,300	0	31,515	0	31,515	0	09/16/2019	
55336V-10-0	MPLX LP LIMITED PARTNERS	LS		238,447.000	6,070,861	25.460	6,070,861	6,587,182	0	240,817	0	(546,013)	0	(546,013)	0	12/19/2019	
554382-10-1	MACERICH CO/THE REIT			7,400.000	199,208	26.920	199,208	307,195	0	15,600	0	(74,298)	0	(74,298)	0	08/29/2019	
559080-10-6	MAGELLAN MIDSTREAM PRTNS			19,848.000	1,247,844	62.870	1,247,844	1,212,240	0	60,692	0	63,441	0	63,441	0	12/31/2019	
594918-10-4	MICROSOFT CORP			53,067.000	8,368,666	157.700	8,368,666	1,866,822	0	100,276	0	2,978,025	0	2,978,025	0	11/01/2019	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			4,168.000	549,592	131.860	549,592	403,459	0	11,397	0	110,989	0	110,989	0	12/31/2019	
598251-10-6	MIDWEST BANC HOLDINGS INC			71,325.000	0		0	713	0	0	0	0	0	0	0	01/26/2010	
61174X-10-9	MONSTER BEVERAGE CORP			52,782.000	3,354,296	63.550	3,354,296	2,832,513	0	0	0	756,250	0	756,250	0	11/01/2019	
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS	LS		425,928.000	4,830,024	11.340	4,830,024	4,603,641	0	64,350	0	226,382	0	226,382	0	12/17/2019	
63633D-10-4	NATL HEALTH INV REIT			7,158.000	583,234	81.480	583,234	491,986	7,516	24,486	0	36,317	0	36,317	0	07/17/2019	
637417-10-6	NATL RETAIL PROP REIT			14,962.000	802,262	53.620	802,262	723,414	0	18,128	0	32,656	0	32,656	0	12/31/2019	
64051T-10-0	NEOPHOTONICS CORP			335.000	2,955	8.820	2,955	2,392	0	0	0	563	0	563	0	04/29/2019	
64110L-10-6	NETFLIX INC			11,972.000	3,873,780	323.570	3,873,780	3,697,364	0	0	0	176,416	0	176,416	0	11/01/2019	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS			11,200.000	589,680	52.650	589,680	320,296	0	21,711	0	111,094	0	111,094	0	02/08/2019	
655044-10-5	NOBLE ENERGY INC.			17,500.000	434,700	24.840	434,700	375,265	0	3,525	0	59,435	0	59,435	0	11/27/2019	
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS	LS		135,400.000	3,596,224	26.560	3,596,224	4,513,801	0	252,925	0	(217,916)	0	(217,916)	0	09/11/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
67058H-10-2	NUSTAR ENERGY LP			32,244.000	833,507	25.850	833,507	870,800	0	38,693	0	(37,292)	0	(37,292)	0	07/02/2019	
67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS	LS		68,259.000	1,132,417	16.590	1,132,417	1,291,789	0	102,299	0	(159,372)	0	(159,372)	0	08/16/2019	
681936-10-0	OMEGA HEALTHCARE REIT			13,595.000	575,748	42.350	575,748	451,036	0	22,938	0	73,971	0	73,971	0	11/22/2019	
682680-10-3	ONEOK INC			12,900.000	976,143	75.670	976,143	777,256	0	38,595	0	234,695	0	234,695	0	10/30/2019	
68389X-10-5	ORACLE CORP			207,678.000	11,002,780	52.980	11,002,780	6,318,225	0	188,976	0	1,625,997	0	1,625,997	0	11/01/2019	
69007J-10-6	OUTFRONT MEDIA INC REIT			7,900.000	211,878	26.820	211,878	197,291	0	2,844	0	14,587	0	14,587	0	12/02/2019	
693180-10-4	PBF LOGISTICS LP LIMITED PARTNERS			14,400.000	291,600	20.250	291,600	299,248	0	10,475	0	(7,648)	0	(7,648)	0	11/01/2019	
701877-10-2	PARSLEY ENERGY INC-CLASS A			16,592.000	313,755	18.910	313,755	283,455	0	846	0	30,299	0	30,299	0	09/20/2019	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT			23,400.000	627,354	26.810	627,354	773,674	8,892	28,804	0	(66,871)	0	(66,871)	0	09/26/2019	
71943U-10-4	PHYSICIANS REALTY TRUST REIT			31,900.000	604,186	18.940	604,186	520,445	0	21,344	0	74,378	0	74,378	0	10/02/2019	
726503-10-5	PLAINS ALL AMER PIPELINE LP			370,674.000	6,816,695	18.390	6,816,695	8,179,432	0	373,601	0	(903,500)	0	(903,500)	0	11/21/2019	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A			49,731.000	942,402	18.950	942,402	976,323	0	20,329	0	16,180	0	16,180	0	11/26/2019	
742718-10-9	PROCTER & GAMBLE CO			16,495.000	2,060,226	124.900	2,060,226	1,387,888	0	48,741	0	544,005	0	544,005	0	02/02/2015	
74340W-10-3	PROLOGIS INC REIT			15,281.000	1,362,148	89.140	1,362,148	626,882	0	31,760	0	454,155	0	454,155	0	11/05/2019	
74460D-10-9	PUBLIC STORAGE INC REIT			4,300.000	915,728	212.960	915,728	887,679	0	27,200	0	19,060	0	19,060	0	11/22/2019	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT			7,400.000	401,598	54.270	401,598	319,338	3,256	7,744	0	82,260	0	82,260	0	11/18/2019	
74762E-10-2	QUANTA SERVICES INC			108,300.000	4,408,893	40.710	4,408,893	4,011,472	5,415	8,664	0	397,421	0	397,421	0	06/12/2019	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS			108,000.000	1,921,320	17.790	1,921,320	1,691,047	0	26,520	0	230,273	0	230,273	0	12/17/2019	
75737F-10-8	REDFIN CORP			40,020.000	846,023	21.140	846,023	822,133	0	0	0	210,830	54,941	155,889	0	08/07/2019	
758849-10-3	REGENCY CENTERS CORP REIT			17,300.000	1,091,457	63.090	1,091,457	1,031,002	0	32,702	0	62,677	0	62,677	0	12/17/2019	
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	48,732	0.910	48,732	50,339	0	54,163	0	41,235	110,317	(69,082)	0	03/27/2014	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			21,531.000	380,237	17.660	380,237	344,520	0	16,966	0	37,459	0	37,459	0	03/06/2019	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT			5,500.000	476,630	86.660	476,630	420,235	4,950	11,850	0	73,447	0	73,447	0	12/10/2019	
78440X-10-1	SL GREEN REALTY CORP REIT			4,100.000	376,708	91.880	376,708	357,271	3,629	10,880	0	44,600	2,123	42,477	0	06/21/2019	
78462F-10-3	SPDR TRUST SERIES 1			38,385.000	12,354,596	321.860	12,354,596	11,613,978	48,739	90,675	0	1,422,485	0	1,422,485	0	12/20/2019	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT			13,840.000	295,346	21.340	295,346	265,075	0	9,972	0	27,064	0	27,064	0	12/27/2019	
79466L-30-2	SALESFORCE.COM INC			89,829.000	14,609,789	162.640	14,609,789	6,477,429	0	0	0	2,305,620	0	2,305,620	0	11/01/2019	
806857-10-8	SCHLUMBERGER LTD			35,699.000	1,435,100	40.200	1,435,100	1,297,040	17,928	73,095	0	146,977	0	146,977	0	11/01/2019	
81761L-10-2	HOSPITALITY PROP TRUST REIT			27,678.000	673,406	24.330	673,406	744,505	0	14,622	0	(71,100)	0	(71,100)	0	11/21/2019	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS	LS		142,908.000	2,888,171	20.210	2,888,171	3,102,035	0	241,515	0	528,939	0	528,939	0	01/04/2019	
82669G-10-4	SIGNATURE BANK			13,699.000	1,871,420	136.610	1,871,420	1,812,201	0	30,665	0	462,720	0	462,720	0	11/01/2019	
828806-10-9	SIMON PROPERTY GRP LP REIT			37,796.000	5,630,092	148.960	5,630,092	5,493,649	0	292,690	0	101,192	963,747	(862,555)	0	12/03/2019	
830879-10-2	SKYWEST INC			73,400.000	4,743,842	64.630	4,743,842	3,968,615	8,808	25,704	0	775,227	0	775,227	0	10/07/2019	
832696-40-5	SMUCKER JM CO			4,449.000	463,274	104.130	463,274	462,377	0	15,394	0	47,337	0	47,337	0	07/28/2014	
838518-10-8	SOUTH JERSEY INDUSTRIES			19,571.000	645,452	32.980	645,452	569,348	0	21,446	0	93,545	0	93,545	0	11/05/2019	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT			1,260.000	61,967	49.180	61,967	46,218	788	2,887	0	16,142	0	16,142	0	03/19/2019	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS			15,494.000	262,158	16.920	262,158	264,971	0	40,557	0	81,120	45,704	35,416	0	08/15/2019	
85254J-10-2	STAG INDUSTRIAL INC REIT			49,800.000	1,572,186	31.570	1,572,186	1,156,673	5,935	59,646	0	287,594	0	287,594	0	09/25/2019	
855244-10-9	STARBUCKS CORP			6,758.000	594,163	87.920	594,163	371,932	0	10,069	0	158,948	0	158,948	0	06/28/2018	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT			27,700.000	688,622	24.860	688,622	600,314	13,296	52,896	0	142,655	0	142,655	0	12/28/2018	
862121-10-0	STORE CAPITAL CORP REIT			23,645.000	880,540	37.240	880,540	693,372	8,276	25,564	0	157,842	0	157,842	0	06/27/2019	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS	LS		54,233.000	179,511	3.310	179,511	720,078	0	77,960	0	(427,093)	0	(427,093)	0	02/05/2019	
872307-10-3	TCF FINANCIAL CORP			113,910.000	5,330,988	46.800	5,330,988	5,006,449	0	73,647	0	324,539	0	324,539	0	10/21/2019	
87612G-10-1	TARGA RESOURCES CORP			326,345.000	13,324,666	40.830	13,324,666	12,135,249	0	611,220	0	1,375,625	0	1,375,625	0	12/05/2019	
87968A-10-4	TELLURIAN INC	LS		28,000.000	203,840	7.280	203,840	217,126	0	0	0	(13,286)	0	(13,286)	0	11/05/2019	
88160R-10-1	TESLA MOTORS INC			5,037.000	2,107,128	418.330	2,107,128	988,431	0	0	0	430,815	0	430,815	0	03/09/2017	
88642R-10-9	TIDEWATER INC			42,506.000	819,516	19.280	819,516	789,336	0	0	0	368,952	362,576	6,376	0	08/02/2017	
89484Q-10-0	TREMOR VIDEO INC COMMON			18,971.000	167,135	8.810	167,135	142,661	0	0	0	24,474	0	24,474	0	05/06/2019	
902653-10-4	UDR INC REIT			19,500.000	910,650	46.700	910,650	749,542	0	20,147	0	100,599	0	100,599	0	12/31/2019	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS			25,586.000	464,130	18.140	464,130	406,742	0	34,538	0	98,245	0	98,245	0	12/03/2019	
90343C-10-0	US AUTO PARTS NETWORK INC COMMON			36,021.000	79,246	2.200	79,246	50,429	0	0	0	46,467	0	46,467	0	05/18/2017	
907818-10-8	UNION PACIFIC CORP			11,891.000	2,149,774	180.790	2,149,774	1,052,645	0	43,989	0	505,968	0	505,968	0	11/01/2019	
913017-10-9	UNITED TECHNOLOGIES			12,406.000	1,857,923	149.760	1,857,923	1,320,438	0	36,457	0	536,643	0	536,643	0	12/03/2019	
91324P-10-2	UNITEDHEALTH GROUP INC			10,013.000	2,943,622	293.980	2,943,622	2,377,727	0	28,333	0	565,895	0	565,895	0	11/01/2019	
922042-77-5	VANGUARD CLOSED END FUND			121,567.000	6,534,226	53.750	6,534,226	6,375,212	0	70,679	0	159,015	0	159,015	0	11/26/2019	
92276F-10-0	VENTAS INC REIT			22,400.000	1,293,376	57.740	1,293,376	1,387,273	17,752	44,618	0	(75,453)	0	(75,453)	0	12/26/2019	
92339V-10-0	VEREIT INC REIT			23,000.000	212,520	9.240	212,520	212,666	2,970	0	0	(146)	0	(146)	0	12/31/2019	
92343V-10-4	VERIZON COMMUNICATIONS			7,100.000	435,940	61.400	435,940	386,463	0	13,886	0	47,645	0	47,645	0	05/31/2019	
92343X-10-0	VERINT SYSTEMS INC	LS		97,617.000	5,404,077	55.360	5,404,077	4,917,259	0	0	0	486,925	0	486,925	0	11/01/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
925652-10-9	VICI PROPERTIES INC REIT			33,000.000	843,150	25.550	843,150	716,395	9,817	15,338	0	126,755	0	126,755	0	08/19/2019	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS			5,900.000	145,494	24.660	145,494	144,741	0	0	0	753	0	753	0	12/31/2019	
929042-10-9	VORNADO REALTY TRUST REIT			5,100.000	339,150	66.500	339,150	345,142	9,945	13,068	0	21,765	0	21,765	0	06/25/2019	
948741-10-3	WEINGARTEN REALTY INVST REIT			6,600.000	206,184	31.240	206,184	184,865	0	10,428	0	42,438	0	42,438	0	12/31/2018	
95040Q-10-4	WELLTOWER INC WELLTOWER INC			15,430.000	1,261,865	81.780	1,261,865	1,020,687	0	46,301	0	162,083	0	162,083	0	12/17/2019	
957638-10-9	WESTERN ALLIANCE BANCORP			92,935.000	5,297,295	57.000	5,297,295	4,230,343	0	45,418	0	1,058,110	0	1,058,110	0	10/07/2019	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			254,497.000	5,011,043	19.690	5,011,043	5,011,043	0	369,614	0	0	2,916,477	(2,916,477)	0	09/19/2019	
962166-10-4	WEYERHAEUSER CO			29,400.000	887,880	30.200	887,880	801,893	0	35,972	0	183,238	0	183,238	0	08/15/2019	
969457-10-0	WILLIAMS COS INC			528.000	12,517	23.720	12,517	12,401	0	12,456	0	116	31	85	0	10/04/2019	
98212B-10-3	WPX ENERGY INC			63,261.000	869,206	13.740	869,206	778,785	0	0	0	90,421	0	90,421	0	09/20/2019	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I			59,794.000	2,870,710	48.010	2,870,710	1,671,307	0	28,696	0	865,647	0	865,647	0	11/01/2019	
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS			18,362.000	335,657	18.280	335,657	377,624	0	23,386	0	37,958	0	37,958	0	11/06/2019	
000000-00-0	INTER PIPELINE LTD			758.000	13,158	17.359	13,158	12,523	0	25,397	0	1,296	0	1,296	404	11/21/2019	
09076P-10-4	BIRD CONSTRUCTION INC			31,500.000	173,451	5.506	173,451	161,582	0	9,248	0	53,129	30,045	23,084	9,366	10/01/2018	
09202D-20-7	BLACK DIAMOND GROUP LTD			155,000.000	256,644	1.656	256,644	218,618	0	0	0	217,986	220,658	(2,672)	21,987	12/04/2018	
10952P-10-1	Briko Energy Corp NPV Briko Energy Corp NPV			225,000.000	0		0	23,848	0	0	0	(24,761)	0	(24,761)	914	01/03/2019	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A		A	22,603.000	1,306,453	57.800	1,306,453	768,420	0	13,195	0	440,927	0	440,927	0	07/19/2019	
13321L-10-8	CAMECO CORP			22,826.000	202,860	8.887	202,860	251,781	0	1,375	0	(68,330)	0	(68,330)	12,325	10/25/2018	
178587-10-1	CITY OFFICE REIT INC REIT			4,620.000	62,462	13.520	62,462	54,542	0	2,463	0	9,207	0	9,207	0	12/11/2019	
205249-10-5	COMPUTER MODELLING GROUP LTD COMMON			59,000.000	373,495	6.330	373,495	295,768	0	4,482	0	73,270	0	73,270	4,457	10/30/2019	
219919-10-7	CORRIDOR RESOURCES INC			328,500.000	182,150	0.554	182,150	175,924	0	0	0	10,987	29,534	(18,547)	6,458	12/24/2019	
448055-10-3	HUSKY ENERGY INC			126,094.000	1,011,867	8.025	1,011,867	971,671	0	2,145	0	26,628	0	26,628	13,568	11/04/2019	
552704-10-8	MEG ENERGY CORP			100,735.000	573,306	5.691	573,306	427,226	0	0	0	137,361	0	137,361	8,719	11/15/2019	
720786-10-2	PIERIDAE ENERGY LTD			5,222,532.000	2,936,063	0.562	2,936,063	3,046,300	0	0	0	2,127,369	9,250,272	(7,122,903)	382,241	07/08/2019	
724112-10-7	PIPESTONE ENERGY CORP			342,900.000	446,288	1.302	446,288	291,439	0	0	0	149,049	0	149,049	5,801	09/25/2019	
74022D-30-8	PRECISION DRILLING CORP			1,383,470.000	1,928,456	1.394	1,928,456	2,067,792	0	0	0	(24,730)	0	(24,730)	63,393	11/15/2019	
87505Y-40-9	TAMARACK VALLEY ENERGY LTD			401,532.000	618,460	1.540	618,460	843,462	0	0	0	(189,744)	0	(189,744)	25,828	09/16/2019	
886453-10-9	TIDEWATER MIDSTREAM			11,864,608.000	10,690,565	0.901	10,690,565	10,363,316	0	238,436	0	(284,275)	0	(284,275)	405,843	11/20/2019	
890895-30-3	TORC OIL & GAS LTD			150,497.000	520,398	3.458	520,398	496,751	0	0	0	16,675	0	16,675	6,972	12/17/2019	
96467A-20-0	WHITECAP RESOURCES INC			50,000.000	213,710	4.274	213,710	179,245	0	0	0	31,768	0	31,768	2,697	12/12/2019	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS		A	7,200.000	335,736	46.630	335,736	209,639	0	13,815	0	145,666	0	145,666	0	02/11/2019	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	38,903.000	8,251,326	212.100	8,251,326	7,056,287	0	0	0	1,195,176	0	1,195,176	0	11/01/2019	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS		D	15,673.000	1,981,067	126.400	1,981,067	2,007,217	0	0	0	638,495	1,212,595	(574,100)	0	11/01/2019	
143658-30-0	CARNIVAL CRUISE UNIT		C	28,461.000	1,446,673	50.830	1,446,673	873,451	0	56,912	0	44,267	801	43,466	0	07/19/2019	
368287-20-7	GAZPROM PJSC-SPON ADR RECEIPTS		D	65,500.000	538,934	8.228	538,934	467,184	0	0	0	71,750	0	71,750	0	08/29/2019	
47215P-10-6	JD.COM INC-ADR RECEIPTS		D	32,667.000	1,150,858	35.230	1,150,858	709,009	0	(1)	0	466,986	0	466,986	0	11/01/2019	
66987V-10-9	NOVARTIS AG-ADR		D	18,170.000	1,720,517	94.690	1,720,517	1,278,364	0	51,463	0	348,891	0	348,891	0	11/01/2019	
904784-70-9	UNILEVER N V -NY SHARES		D	33,961.000	1,951,399	57.460	1,951,399	1,417,534	0	57,061	0	124,209	0	124,209	0	11/01/2019	
A51460-11-0	OMV AG		B	12,500.000	702,187	56.175	702,187	657,878	0	17,566	0	51,720	0	51,720	(7,410)	07/01/2019	
D12459-11-7	BRENNTAG AG		B	86,903.000	4,725,808	54.380	4,725,808	4,304,171	0	116,975	0	474,589	0	474,589	(61,513)	03/01/2019	
F1704T-26-3	CGG SA		B	200,000.000	650,589	3.253	650,589	359,041	0	0	0	290,139	0	290,139	1,410	05/03/2019	
F5333N-10-0	JCDECAUX SA		B	161,800.000	4,987,397	30.824	4,987,397	4,981,988	0	90,435	0	54,262	0	54,262	(55,843)	12/16/2019	
G1466R-20-7	BORR DRILLING LTD		B	33,389.000	288,150	8.630	288,150	691,691	0	0	0	(359,478)	0	(359,478)	(44,063)	06/26/2019	
G16252-10-1	BROOKFIELD INFRASTRUCTURE		D	15,613.000	780,494	49.990	780,494	412,244	0	30,176	0	232,257	0	232,257	0	12/27/2019	
G4804L-16-3	INTERCONTINENTAL HOTELS GROU		B	71,358.000	4,923,002	68.990	4,923,002	4,332,182	0	83,936	0	578,114	0	578,114	12,706	03/01/2019	
G6375R-10-7	NESR		C	60,474.000	551,523	9.120	551,523	588,972	0	0	0	31,689	0	31,689	0	08/01/2019	
G7153K-10-8	POLARCUS LTD		B	1,475,000.000	223,470	0.152	223,470	175,998	0	0	0	47,191	0	47,191	280	05/21/2019	
G74079-10-7	RECKITT BENCKISER GROUP PLC		B	54,650.000	4,437,068	81.191	4,437,068	4,254,240	0	118,641	0	180,580	0	180,580	10,174	03/01/2019	
G78283-11-9	SAVILLS PLC		B	361,800.000	5,439,773	15.035	5,439,773	4,267,068	0	146,555	0	1,115,501	0	1,115,501	50,701	03/14/2019	
H00392-31-8	ADECCO GROUP AG-REG		B	74,934.000	4,740,923	63.268	4,740,923	3,930,975	0	183,586	0	685,321	0	685,321	119,511	03/01/2019	
H01301-12-8	ALCON INC		D	9,324.000	527,459	56.570	527,459	465,023	0	0	0	62,435	0	62,435	0	04/09/2019	
J13440-10-2	FANUC CORP		B	26,298.000	4,920,151	187.092	4,920,151	4,382,142	0	126,475	0	415,470	0	415,470	107,509	03/01/2019	
K5591Y-10-7	ISS A/S		B	189,200.000	4,540,096	23.996	4,540,096	5,554,870	0	163,656	0	(957,429)	0	(957,429)	(57,717)	12/16/2019	
M8178L-10-8	QATAR GAS TRANSPORT		B	286,560.000	188,112	0.656	188,112	121,853	0	7,871	0	46,989	0	46,989	0	07/07/2019	
R6S65C-10-3	PGS ASA		B	125,000.000	244,914	1.959	244,914	249,770	0	0	0	(5,345)	0	(5,345)	489	05/20/2019	
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA		B	12,500.000	380,328	30.426	380,328	324,794	0	7,642	0	53,209	0	53,209	2,326	08/29/2019	
X3232T-10-4	OPAP SA		B	355,000.000	4,615,199	13.001	4,615,199	3,662,863	0	242,100	0	1,005,965	0	1,005,965	(51,853)	03/18/2019	
Y71369-11-3	SARANA MENARA NUSANTARA PT		B	6,038,500.000	349,410	0.058	349,410	192,289	0	9,915	0	53,819	0	53,819	6,146	09/22/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					697,946,759	XXX	697,946,759	476,216,096	1,177,659	14,790,712	0	114,586,311	16,994,896	97,591,415	1,003,826	XXX	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3			174,000.000	2,610,000	15.000	2,610,000	2,610,000	0	159,302	0	0	0	0	0	12/19/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,610,000	XXX	2,610,000	2,610,000	0	159,302	0	0	0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY			10,000,000.000	264,224,767	26.422	264,224,767	377,569,203	0	0	0	(48,000,924)	0	(48,000,924)	0	11/27/2019	
37371#-10-9	GERBER LIFE INSURANCE COMPANY			5,940,000.000	1,363,107,959	229.479	1,363,107,959	1,356,657,692	0	0	0	(88,104,457)	0	(88,104,457)	0	11/27/2019	
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY			1,500,000.000	1,271,343,713	847.562	1,271,343,713	823,133,542	0	0	0	140,077,009	0	140,077,009	0	03/02/2000	
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.			1,000.000	10,143	10.143	10,143	11,000	0	0	0	0	0	0	0	01/20/2004	
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY			2,500,000.000	1,068,730,358	427.492	1,068,730,358	829,908,064	0	0	0	128,931,777	0	128,931,777	0	09/13/1999	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					3,967,416,940	XXX	3,967,416,940	3,387,279,501	0	0	0	132,903,405	0	132,903,405	0	XXX	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND			7,277.000	157,471	21.640	157,471	150,485	0	12,080	0	6,986	0	6,986	0	12/03/2019	
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND			20,046.000	257,992	12.870	257,992	248,790	1,532	16,897	0	26,461	0	26,461	0	12/21/2015	
14064D-86-5	Fuller & Thaler MUTUAL FUND			188,565.000	5,149,697	27.310	5,149,697	4,148,579	0	18,811	0	1,001,119	0	1,001,119	0	09/10/2019	
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND			24,088.000	332,662	13.810	332,662	284,493	0	9,355	0	48,170	0	48,170	0	12/03/2019	
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND			55,899.000	1,216,911	21.770	1,216,911	1,133,924	0	28,665	0	130,492	0	130,492	0	09/05/2019	
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND			0.000	1	20.769	1	1	0	0	0	0	0	0	0	05/17/2019	
46138B-10-3	INVESCO DB UNIT CLOSED END FUND			15,100.000	240,845	15.950	240,845	207,835	0	3,833	0	22,046	0	22,046	0	11/16/2018	
464287-50-7	ISHARES CORE S&P MID CAP ETF			19,971.000	4,110,431	205.820	4,110,431	3,488,976	0	65,296	0	621,455	0	621,455	0	12/03/2019	
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND			48,159.000	6,572,740	136.480	6,572,740	6,056,746	0	66,416	0	515,994	0	515,994	0	10/09/2019	
464287-65-5	ISHARES RUSSELL 2000	LS		25,260.000	4,184,824	165.670	4,184,824	3,973,279	0	52,695	0	211,545	0	211,545	0	03/01/2019	
61756E-46-1	MFAIX MUTUAL FUND			142,452.000	2,913,150	20.450	2,913,150	2,671,677	0	3,828	0	241,473	0	241,473	0	11/01/2019	
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND			27,479.000	947,755	34.490	947,755	932,265	0	57,137	0	15,491	0	15,491	0	12/03/2019	
74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND			151,597.000	1,897,998	12.520	1,897,998	1,810,823	0	59,030	0	87,175	0	87,175	0	11/26/2019	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y			276,737.000	4,375,220	15.810	4,375,220	4,175,576	0	229,108	0	199,644	0	199,644	0	12/27/2019	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y			357,705.000	1,913,723	5.350	1,913,723	1,901,900	0	97,393	0	11,823	0	11,823	0	12/11/2019	
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I			590,606.000	13,394,946	22.680	13,394,946	10,705,493	0	1,240	0	3,453,451	0	3,453,451	0	12/28/2018	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I			1,613,592.000	17,200,895	10.660	17,200,895	16,450,278	0	407,742	0	812,993	0	812,993	0	12/03/2019	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			1,040,478.000	11,091,497	10.660	11,091,497	10,481,188	0	269,794	0	602,369	0	602,369	0	12/27/2019	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			502,781.000	4,318,888	8.590	4,318,888	4,273,602	0	175,256	0	219,039	0	219,039	0	12/27/2019	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			212,807.000	9,706,105	45.610	9,706,105	9,112,494	0	600,792	0	1,237,479	0	1,237,479	0	12/27/2019	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			589,892.000	5,757,344	9.760	5,757,344	5,748,288	0	360,334	0	751,151	0	751,151	0	12/27/2019	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I			179,415.000	6,071,396	33.840	6,071,396	5,022,243	0	413,734	0	817,549	0	817,549	0	05/30/2019	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			105,583.000	3,537,032	33.500	3,537,032	3,144,166	0	229,191	0	573,684	0	573,684	0	12/27/2019	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			7,026.000	158,638	22.580	158,638	152,157	0	3,675	0	6,481	0	6,481	0	12/27/2019	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			113,944.000	2,207,090	19.370	2,207,090	2,098,065	0	16,639	0	408,198	0	408,198	0	12/27/2019	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			230,159.000	3,026,586	13.150	3,026,586	3,208,911	0	457,186	0	8,007	0	8,007	0	12/20/2019	
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY			489,828.000	5,525,256	11.280	5,525,256	4,895,226	0	89,387	0	1,068,044	0	1,068,044	0	12/28/2018	
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE			487,128.000	5,207,396	10.690	5,207,396	4,870,878	0	114,529	0	579,743	0	579,743	0	12/28/2018	
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I			3,120,579.000	31,985,938	10.250	31,985,938	32,117,813	0	691,277	0	(131,875)	0	(131,875)	0	09/06/2019	
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST			174,353.000	1,616,256	9.270	1,616,256	1,618,048	0	1,364	0	(1,792)	0	(1,792)	0	11/26/2019	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			516,514.000	4,793,250	9.280	4,793,250	4,784,929	0	82,562	0	8,322	0	8,322	0	12/17/2019	
922020-81-3	VANGUARD GROUP MUTUAL FUND			130,199.000	3,374,766	25.920	3,374,766	3,408,663	0	112,881	0	(33,897)	0	(33,897)	0	12/03/2019	
922908-36-3	VANGUARD FDS CLOSED END FUND			99,619.000	29,467,300	295.800	29,467,300	25,590,127	0	367,504	0	4,252,344	0	4,252,344	0	12/03/2019	
9499999. Subtotal - Mutual Funds					192,711,999	XXX	192,711,999	178,867,918	1,532	5,115,631	0	17,771,164	0	17,771,164	0	XXX	XXX
9799999 - Total Common Stocks					4,860,685,698	XXX	4,860,685,698	4,044,973,515	1,179,191	20,065,645	0	265,260,880	16,994,896	248,265,984	1,003,826	XXX	XXX
9899999 - Total Preferred and Common Stocks					4,886,017,395	XXX	4,887,998,209	4,070,504,807	1,270,931	20,903,063	0	265,241,665	17,057,292	248,184,373	1,003,826	XXX	XXX

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		09/01/2019	Interest Capitalization		2,322	2,322	0
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		06/01/2019	Interest Capitalization		567	567	0
690353-ZZ-3	OPIC 1.543% 09/15/20		12/17/2019	WELLS FARGO		1,700,000	1,700,000	274
912828-3W-8	U S TREASURY 2.750% 02/15/28		02/28/2019	BANK of AMERICA SEC		5,021,114	5,000,000	5,318
0599999. Subtotal - Bonds - U.S. Governments						6,724,003	6,702,889	5,592
196480-CW-5	COLORADO ST HSG & FIN AUTH MULTIFAMILY HSG 1.650% 10/01/51		09/11/2019	BARCLAYS		2,300,000	2,300,000	0
313401-V8-1	FHLMC FH 360103 9.500% 05/01/20		11/01/2019	Interest Capitalization		1	1	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2019	Interest Capitalization		188,737	188,737	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2019	Interest Capitalization		84,716	84,716	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2019	Interest Capitalization		368,977	368,977	0
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2019	Interest Capitalization		210,840	210,840	0
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2019	Interest Capitalization		329,013	329,013	0
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL 3.756% 06/01/42		12/19/2019	RBC/DAIN		2,000,000	2,000,000	0
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 11/26/20		10/22/2019	BARCLAYS		1,200,000	1,200,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						6,682,284	6,682,284	0
00287Y-BR-9	ABBVIE INC 4.050% 11/21/39		11/12/2019	MORGAN STANLEY FIXED INC		4,982,350	5,000,000	0
007589-AC-8	ADVOCATE HEALTH 3.387% 10/15/49		11/07/2019	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
010392-FP-8	ALABAMA POWER CO 4.300% 01/02/46		12/04/2019	KEY BANC-MCDONALD		2,428,965	2,083,000	38,316
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		08/14/2019	FIFTH THIRD SECURITIES		949,394	945,000	10,374
031162-BZ-2	AMGEN INC 4.400% 05/01/45		02/04/2019	Various		4,145,985	4,350,000	50,508
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		12/09/2019	WELLS FARGO		1,894,000	1,894,000	0
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Various		9,441,433	10,000,000	141,556
04352E-AA-3	ASCENSION HEALTH 2.532% 11/15/29		10/16/2019	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		10/10/2019	CREDIT SUISSE FIRST BOSTON		1,600,000	1,600,000	0
110122-BU-1	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		11/22/2019	Tax Free Exchange		2,819,672	2,500,000	33,681
110122-CD-8	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		05/07/2019	MORGAN STANLEY FIXED INC		4,957,900	5,000,000	0
125523-AA-8	CIGNA CORP 2.250% 03/17/20		08/20/2019	Tax Free Exchange		1,050,000	1,050,000	5,797
126650-CZ-1	CVS CORP 5.050% 03/25/48		11/20/2019	J P MORGAN SEC FIXED INC		3,504,660	3,000,000	23,988
15189X-AT-5	CENTERPOINT ENER HOUSTON 4.250% 02/01/49		01/10/2019	MIZUHO SECURITIES USA INC		2,484,825	2,500,000	0
166754-AN-1	CHEVRON PHILLIPS CHEM 2.659% 05/01/20		01/03/2019	US BANCORP		755,906	755,000	4,624
202795-JA-9	COMMONWEALTH EDISON 3.800% 10/01/42		06/20/2019	KEY BANC-MCDONALD		2,075,320	2,000,000	17,522
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		12/09/2019	WELLS FARGO		1,634,000	1,634,000	0
23312B-AE-0	DCOT 2019-MTC B 3.174% 09/15/45		10/16/2019	WELLS FARGO		5,149,690	5,000,000	12,786
254687-DH-6	DISNEY 7.430% 10/01/26		11/18/2019	Tax Free Exchange		2,458,324	2,000,000	22,703
254687-DV-5	DISNEY 6.550% 03/15/33		11/18/2019	Tax Free Exchange		7,739,776	6,000,000	77,508
254687-ER-3	DISNEY 6.150% 02/15/41		11/18/2019	Tax Free Exchange		2,566,965	2,000,000	34,508
257375-AQ-8	DOMINION GAS HLDGS LLC 3.900% 11/15/49		11/18/2019	MITSUBISHI UFJ SECURITIES		1,998,960	2,000,000	0
260543-CV-3	DOW CHEMICAL CO 4.800% 05/15/49		11/14/2019	Tax Free Exchange		4,498,442	4,500,000	13,800
26444H-AG-6	DUKE ENERGY FLORIDA LLC 2.167% 11/26/21		11/21/2019	PNC CAPITAL MARKETS		600,000	600,000	0
26884A-BM-4	ERP OPERATING 2.500% 02/15/30		08/20/2019	CITIGROUP GLOBAL MKTS		4,974,900	5,000,000	0
302491-AV-7	FMC CORP 4.500% 10/01/49		09/17/2019	CITIGROUP GLOBAL MKTS		1,998,980	2,000,000	0
337738-AV-0	FISERV INC 4.400% 07/01/49		12/04/2019	RBC/DAIN		2,240,320	2,000,000	39,600
42225U-AG-9	HEALTHCARE TRUST OF AMER 3.100% 02/15/30		09/05/2019	WELLS FARGO		4,982,900	5,000,000	0
454889-AR-7	INDIANA MICHIGAN POWER 3.750% 07/01/47		12/05/2019	Various		4,968,734	4,650,000	76,531
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		05/01/2019	Interest Capitalization		1,595	1,595	0
532457-BT-4	ELI LILLY 3.950% 03/15/49		02/20/2019	DEUTSCHE BANK		4,971,950	5,000,000	0
548661-DS-3	LOWES COMPANIES 4.550% 04/05/49		04/03/2019	GOLDMAN SACHS		2,489,450	2,500,000	0
571903-AL-7	MARRIOTT INTERNATIONAL-CL A 3.375% 10/15/20		10/29/2019	MORGAN STANLEY FIXED INC		1,603,499	1,588,000	2,382
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		05/22/2019	TD SECURITIES		575,000	575,000	0
68233J-AS-3	ONCOR ELECTRIC DELIVERY 5.300% 06/01/42		06/20/2019	US BANCORP		3,316,373	2,598,000	8,797
69349L-AS-7	PNC BANK NA 2.700% 10/22/29		10/17/2019	Various		5,974,980	6,000,000	0
713448-BZ-0	PEPSICO INC 4.000% 03/05/42		06/20/2019	BARCLAYS		4,192,198	3,800,000	46,022
713448-CZ-9	PEPSICO INC 4.600% 07/17/45		02/04/2019	Various		2,318,820	2,100,000	5,098
713448-EG-9	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		2,002,863	1,600,000	0
744448-CJ-8	PUBLIC SERVICE COLORADO 3.950% 03/15/43		01/15/2019	KEY BANC-MCDONALD		4,663,550	5,000,000	66,931
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
77340R-AM-9	ROCKIES EXPRESS PIPELINE 6.875% 04/15/40		06/27/2019	Cantor Fitzgerald Fixed		3,352,020	3,000,000	43,542
81373P-AA-1	SECURIAN FINANCIAL GROUP 4.800% 04/15/48		02/11/2019	KEY BANC-MCDONALD		4,977,900	5,000,000	78,667
816851-60-4	SEMPRA ENERGY PREFERRED		06/13/2019	ADVANTUS CAPITAL MANAGEMENT		267,500	10,700	0
816851-BD-0	SEMPRA ENERGY 2.501% 01/15/21		08/14/2019	FIFTH THIRD SECURITIES		374,276	375,000	934
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		12/04/2019	BARCLAYS		1,090,840	1,000,000	9,563
89177J-AC-2	TPMT 2019-2 M1 3.750% 12/25/58		08/26/2019	Various		15,473,438	15,000,000	24,479
89177L-AE-3	TPMT 2019-3 M1 4.250% 02/25/59		12/11/2019	J P MORGAN SEC FIXED INC		16,050,000	15,000,000	21,250
907818-FF-0	UNION PACIFIC CORP 3.839% 03/20/60		10/30/2019	Taxable Exchange		11,982,840	10,000,000	0

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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
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/16/2019	FIFTH THIRD SECURITIES		445,928	450,000	4,515
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		09/10/2019	Various		8,717,105	8,596,221	20,058
95000U-2G-7	WELLS FARGO & COMPANY 2.879% 10/30/30		10/24/2019	WELLS FARGO		5,000,000	5,000,000	0
775109-BN-0	ROGERS COMMUNICATIONS 4.350% 05/01/49	A	04/23/2019	J P MORGAN SEC FIXED INC		4,983,350	5,000,000	0
89114Q-CC-0	TORONTO DOMINION BANK 2.170% 03/17/21	A	09/10/2019	TD SECURITIES		3,000,000	3,000,000	0
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	10/29/2019	GOLDMAN SACHS		1,132,964	1,106,000	0
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
13323A-AB-6	CAMELOT FINANCE SA 4.500% 11/01/26	D	10/25/2019	CITIGROUP GLOBAL MKTS		1,818,000	1,818,000	0
23291K-AJ-4	DH EUROPE FINANCE II 3.250% 11/15/39	D	10/29/2019	BANK of AMERICA SEC		2,994,270	3,000,000	0
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D	04/24/2019	JEFFERIES & CO		423,750	500,000	11,667
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
456873-AF-5	INGERSOLL-RAND LUX FINAN 4.500% 03/21/49	D	03/19/2019	J P MORGAN SEC FIXED INC		4,986,900	5,000,000	0
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
50201D-AA-1	LIKAK 6.750% 10/15/27	D	10/22/2019	J P MORGAN SEC HI-YIELD		565,000	565,000	0
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR 4.375% 02/05/50	D	11/22/2019	CITIGROUP GLOBAL MKTS		2,496,875	2,500,000	6,380
71654Q-CW-0	PETROLEOS MEXICANOS 7.690% 01/23/50	D	09/27/2019	Taxable Exchange		562,846	541,000	0
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	10/30/2019	RBS GREENWICH CAPITAL		639,472	622,000	6,512
80414L-2F-1	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	04/12/2019	GOLDMAN SACHS		4,890,000	5,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						237,775,588	228,407,516	986,457
976657-AH-9	WISCONSIN ENERGY CORP 4.022% 05/15/67		07/09/2019	JEFFERIES & CO		1,309,740	1,578,000	11,569
4899999. Subtotal - Bonds - Hybrid Securities						1,309,740	1,578,000	11,569
464288-28-1	ISHARES JP MORGAN USD EM BOND ETF		03/22/2019	PCG Model Accts	0.000	121,429	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						121,429	0	0
8399997. Total - Bonds - Part 3						252,613,044	243,370,689	1,003,618
8399998. Total - Bonds - Part 5						56,416,705	51,875,446	137,918
8399999. Total - Bonds						309,029,749	295,246,135	1,141,536
253868-82-2	DIGITAL REALTY TRUST INC PREFERRED		10/01/2019	ADVANTUS CAPITAL MANAGEMENT	11,300.000	282,500	0.00	0
26884U-50-5	EPR PROPERTIES PREFERRED		08/28/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	7,742	0.00	0
461730-40-0	INVESTORS REAL ESTATE TRUST PREFERRED		02/05/2019	ADVANTUS CAPITAL MANAGEMENT	427.000	10,160	0.00	0
69360J-55-2	PS BUSINESS PARKS INC PREFERRED		10/24/2019	ADVANTUS CAPITAL MANAGEMENT	11,300.000	282,500	0.00	0
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	12,789	0.00	0
74460W-57-8	PUBLIC STORAGE PFD		12/11/2019	WELLS FARGO	350,000.000	8,750,000	0.00	0
74460W-62-8	PUBLIC STORAGE PREFERRED		09/06/2019	ADVANTUS CAPITAL MANAGEMENT	21,400.000	535,000	0.00	0
74460W-64-4	PUBLIC STORAGE PREFERRED		02/28/2019	ADVANTUS CAPITAL MANAGEMENT	14,600.000	365,000	0.00	0
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED		09/13/2019	ADVANTUS CAPITAL MANAGEMENT	9,600.000	240,000	0.00	0
804395-80-4	SAUL CENTERS INC PREFERRED		01/30/2019	ADVANTUS CAPITAL MANAGEMENT	256.000	5,699	0.00	0
804395-87-9	SAUL CENTERS INC PREFERRED		09/10/2019	ADVANTUS CAPITAL MANAGEMENT	15,500.000	387,500	0.00	0
EP0573-00-6	ARMADA HOFFLER PROP PFD		06/11/2019	ADVANTUS CAPITAL MANAGEMENT	12,000.000	300,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						11,178,890	XXX	0
8999997. Total - Preferred Stocks - Part 3						11,178,890	XXX	0
8999998. Total - Preferred Stocks - Part 5						1,566,528	XXX	0
8999999. Total - Preferred Stocks						12,745,418	XXX	0
00130H-10-5	AES CORP		08/27/2019	ADVANTUS CAPITAL MANAGEMENT	6,200.000	93,022		0
00206R-10-2	AT&T INC		12/11/2019	Various	7,274.000	275,353		0
004239-10-9	ACADIA REALTY TRUST REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	7,600.000	207,753		0
008492-10-0	AGREE REALTY CORP REIT		12/20/2019	ADVANTUS CAPITAL MANAGEMENT	2,300.000	157,096		0
02079K-10-7	ALPHABET CLASS C		11/01/2019	PCG Model Accts	4.000	4,423		0
02079K-30-5	ALPHABET CLASS A		07/19/2019	PCG Model Accts	1.000	1,135		0
023135-10-6	AMAZON.COM INC		12/03/2019	PCG Model Accts	5.000	8,873		0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		12/19/2019	ADVANTUS CAPITAL MANAGEMENT	9,500.000	441,806		0
025932-10-4	AMERICAN FINANCIAL GROUP		10/01/2019	S. G. COWEN SECURITIES CORP.	55,281.000	5,912,165		0
03073E-10-5	AMERISOURCEBERGEN CORP		05/16/2019	PCG Model Accts	4.000	314		0
03748R-75-4	APARTMENT INVT & MGMT CO -A		12/20/2019	Various	11,135.000	553,987		0
03748R-75-4	APARTMENT INVT & MGMT CO -A		02/21/2019	Tax Free Exchange	7,467.000	378,820		0
037833-10-0	APPLE INC		11/01/2019	PCG Model Accts	53.000	8,940		0
053484-10-1	AVALON BAY COMMUNITIES REIT		01/03/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	34,091		0
05351X-10-1	AVAYA HOLDINGS CORP		10/31/2019	Various	638,200.000	8,449,666		0
053807-10-3	AVNET INC		05/30/2019	PCG Model Accts	22.000	918		0
060505-10-4	BANK OF AMERICA CORP		11/01/2019	PCG Model Accts	135.000	3,867		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		11/01/2019	PCG Model Accts	31.000	6,523		0
09062X-10-3	BIOGEN INC		12/03/2019	PCG Model Accts	9.000	2,539		0
09857L-10-8	BOOKING HOLDING		12/03/2019	PCG Model Accts	2.000	3,767		0

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101121-10-1	BOSTON PROPERTIES INC REIT		09/06/2019	ADVANTUS CAPITAL MANAGEMENT	3,700.000	454,978		0
10316T-10-4	BOX INC - CLASS A		01/25/2019	Various	0.000	7		0
110122-10-8	BRISTOL-MYERS SQUIBB		11/01/2019	PCG Model Accts	188.000	8,840		0
133131-10-2	CAMDEN PROPERTY TRUST REIT		12/27/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	31,661		0
14174T-10-7	CARETRUST REIT INC REIT		11/20/2019	ADVANTUS CAPITAL MANAGEMENT	32,300.000	730,857		0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		09/05/2019	ADVANTUS CAPITAL MANAGEMENT	25,200.000	247,669		0
15136A-10-2	CENTENNIAL RESOURCE DEVELO-A		09/11/2019	Various	93,198.000	502,935		0
16119P-10-8	CHARTER COMMUNICATIONS INC-A		11/01/2019	PCG Model Accts	2.000	901		0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		12/27/2019	Various	28,699.000	1,281,565		0
16411R-20-8	CHENIERE ENERGY INC		12/16/2019	Various	11,070.000	678,972		0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		10/31/2019	ADVANTUS CAPITAL MANAGEMENT	6,200.000	103,970		0
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		12/17/2019	ADVANTUS CAPITAL MANAGEMENT	12,800.000	260,622		0
20030N-10-1	COMCAST CORP CL A		12/03/2019	PCG Model Accts	88.000	3,610		0
21870Q-10-5	CORESITE REALTY CORP REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	143,768		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/12/2019	ADVANTUS CAPITAL MANAGEMENT	12,500.000	338,892		0
222795-50-2	COUSINS PROPERTIES INC REIT		10/30/2019	ADVANTUS CAPITAL MANAGEMENT	3,000.000	117,461		0
22282E-10-2	COVANTA HOLDING CORP COMMON		10/29/2019	ADVANTUS CAPITAL MANAGEMENT	4,400.000	69,533		0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		12/17/2019	Various	79,249.000	2,593,509		0
22822V-10-1	CROWN CASTLE INTL CORP REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	1,600.000	214,581		0
229663-10-9	CUBESMART REIT		12/12/2019	ADVANTUS CAPITAL MANAGEMENT	3,400.000	106,139		0
23283R-10-0	CYRUSONE INC REIT		12/16/2019	ADVANTUS CAPITAL MANAGEMENT	5,300.000	342,263		0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		01/04/2019	Morgan Stanley	15,000.000	427,157		0
233331-10-7	DTE ENERGY COMPANY		02/14/2019	ADVANTUS CAPITAL MANAGEMENT	1,600.000	183,257		0
244199-10-5	DEERE & COMPANY		12/03/2019	Various	6,613.000	918,043		0
250565-10-8	DESIGNER BRANDS INC-CLASS A		11/22/2019	Various	271,800.000	4,604,422		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	3,800.000	450,088		0
254687-10-6	DISNEY		11/01/2019	PCG Model Accts	8.000	1,073		0
254687-10-6	DISNEY		03/21/2019	Taxable Exchange	17,526.000	1,904,581		0
25746U-10-9	DOMINION RESOURCES		10/22/2019	ADVANTUS CAPITAL MANAGEMENT	4,600.000	341,906		0
26614N-10-2	DUPONT DE NEMOURS INC		12/17/2019	Various	21,640.000	1,470,269		0
26884U-10-9	EPR PROPERTIES REIT		12/11/2019	ADVANTUS CAPITAL MANAGEMENT	9,800.000	736,453		0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/17/2019	Various	95,000.000	2,350,061		0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		11/06/2019	Various	82,500.000	1,031,721		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		11/07/2019	Various	518,655.000	7,299,704		0
29336T-10-0	ENLINK MIDSTREAM LLC		12/10/2019	Various	299,000.000	2,195,020		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/11/2019	Various	438,605.000	12,679,416		0
29444U-70-0	EQUINIX INC REIT		11/13/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	425,580		0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		07/18/2019	ADVANTUS CAPITAL MANAGEMENT	10,100.000	205,607		0
30034W-10-6	EVERGY INC		11/29/2019	ADVANTUS CAPITAL MANAGEMENT	7,600.000	439,838		0
30161N-10-1	EXELON CORP		12/13/2019	ADVANTUS CAPITAL MANAGEMENT	9,300.000	418,358		0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		12/12/2019	ADVANTUS CAPITAL MANAGEMENT	1,400.000	153,503		0
30231G-10-2	EXXON MOBIL CORP		11/01/2019	PCG Model Accts	24.000	1,746		0
30303M-10-2	FACEBOOK INC-A		11/01/2019	PCG Model Accts	26.000	4,410		0
313747-20-6	FEDERAL REALTY INVS TRUST REIT		12/23/2019	ADVANTUS CAPITAL MANAGEMENT	2,100.000	269,013		0
31428X-10-6	FEDEX CORP		12/03/2019	PCG Model Accts	7.000	1,172		0
316773-10-0	FIFTH THIRD BANCORP		03/27/2019	INSTINET	400,320.000	9,990,946		0
337932-10-7	FIRST ENERGY CORP		11/19/2019	ADVANTUS CAPITAL MANAGEMENT	14,400.000	634,115		0
35086T-10-9	FOUR CORNERS PROPERTY TRUST REIT		12/27/2019	ADVANTUS CAPITAL MANAGEMENT	14,826.000	405,848		0
35137L-10-5	FOX CORP		11/01/2019	Various	19,557.000	690,697		0
35137L-10-5	FOX CORP		03/19/2019	Spin Off	17,430.000	336,644		0
369604-10-3	GENERAL ELECTRIC CO		11/01/2019	PCG Model Accts	129.000	1,233		0
371927-10-4	GENESIS ENERGY L.P.		08/16/2019	Various	35,000.000	704,073		0
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		08/12/2019	Various	87,900.000	1,188,264		0
374297-10-9	GETTY REALTY CORP REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	11,400.000	355,779		0
379577-20-8	GLOBUS MEDICAL INC - A		11/01/2019	Various	107,500.000	5,219,455		0
38141G-10-4	GOLDMAN SACHS GROUP INC		12/03/2019	PCG Model Accts	43.000	7,963		0
38173M-10-2	GOLUB CAPITAL BDC INC		09/16/2019	Taxable Exchange	173,000.000	3,000,000		0
406216-10-1	HALLIBURTON COMPANY		11/01/2019	PCG Model Accts	35.000	845		0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	2,468.000	83,057		0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		11/05/2019	Tax Free Exchange	30,540.000	766,113		0
431284-10-8	HIGHWOODS PROPERTY		10/15/2019	ADVANTUS CAPITAL MANAGEMENT	2,400.000	104,554		0
44107P-10-4	HOST HOTELS & RESORTS INC		04/22/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	24,240		0
443510-60-7	HUBBELL INC -CL B		12/02/2019	Various	8,913.000	1,269,302		0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		10/15/2019	ADVANTUS CAPITAL MANAGEMENT	8,500.000	282,924		0
453415-30-9	INDEPENDENCE CONTRACT DRILLI		08/01/2019	Various	137,363.000	337,318		0

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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
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		04/22/2019	ADVANTUS CAPITAL MANAGEMENT	6,700.000	134,355		0
459200-10-1	IBM		11/01/2019	PCG Model Accts	9.000	1,210		0
476405-10-5	JERNIGAN CAPITAL INC REIT		10/04/2019	ADVANTUS CAPITAL MANAGEMENT	20,100.000	413,558		0
478160-10-4	JOHNSON & JOHNSON		12/02/2019	Various	5,268.000	711,196		0
48020Q-10-7	JONES LANG LASALLE INC		11/01/2019	PCG Model Accts	23.000	3,255		0
48123V-10-2	J2 GLOBAL INC		11/01/2019	Various	51,600.000	4,247,943		0
49456B-10-1	KINDER MORGAN		12/02/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	17,586		0
505743-10-4	LADDER CAPITAL CORP-REIT REIT		11/13/2019	ADVANTUS CAPITAL MANAGEMENT	16,500.000	272,347		0
53223X-10-7	LSI		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	3,700.000	369,121		0
55336V-10-0	MPLX LP LIMITED PARTNERS		12/19/2019	Various	101,193.000	2,662,158		0
55336V-10-0	MPLX LP LIMITED PARTNERS		07/30/2019	Taxable Exchange	104,123.000	2,950,835		0
554382-10-1	MACERICH CO/THE REIT		08/29/2019	ADVANTUS CAPITAL MANAGEMENT	3,900.000	122,026		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	13,300.000	813,088		0
594918-10-4	MICROSOFT CORP		11/01/2019	PCG Model Accts	22.000	3,090		0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	1,700.000	202,415		0
61174X-10-9	MONSTER BEVERAGE CORP		11/01/2019	PCG Model Accts	19.000	1,051		0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		12/17/2019	Various	425,928.000	4,603,641		0
63633D-10-4	NATL HEALTH INV REIT		07/17/2019	ADVANTUS CAPITAL MANAGEMENT	2,800.000	218,054		0
637417-10-6	NATL RETAIL PROP REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	11,000.000	578,418		0
64051T-10-0	NEOPHOTONICS CORP		04/29/2019	PRIVATE EQUITY DIST	335.000	2,392		0
64110L-10-6	NETFLIX INC		11/01/2019	Various	11,972.000	3,697,364		0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		02/08/2019	ADVANTUS CAPITAL MANAGEMENT	1,400.000	56,696		0
655044-10-5	NOBLE ENERGY INC.		11/27/2019	Various	17,500.000	375,265		0
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/11/2019	Various	47,400.000	1,276,220		0
67058H-10-2	NUSTAR ENERGY LP		07/02/2019	Various	46,500.000	1,263,377		0
67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS		08/16/2019	Various	71,259.000	1,353,706		0
681936-10-0	OMEGA HEALTHCARE REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	9,300.000	351,872		0
682680-10-3	ONEOK INC		10/30/2019	ADVANTUS CAPITAL MANAGEMENT	3,500.000	234,318		0
68389X-10-5	ORACLE CORP		11/01/2019	PCG Model Accts	14.000	760		0
69007J-10-6	OUTFRONT MEDIA INC REIT		12/02/2019	ADVANTUS CAPITAL MANAGEMENT	7,900.000	197,291		0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		11/01/2019	ADVANTUS CAPITAL MANAGEMENT	14,700.000	305,672		0
701877-10-2	PARSLEY ENERGY INC-CLASS A		09/20/2019	Various	16,592.000	283,455		0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	12,600.000	388,477		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		10/02/2019	ADVANTUS CAPITAL MANAGEMENT	14,000.000	244,373		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		11/21/2019	Various	311,270.000	6,960,427		0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		11/26/2019	S. G. COWEN SECURITIES CORP.	35,000.000	630,130		0
74340W-10-3	PROLOGIS INC REIT		11/05/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	34,181		0
74460D-10-9	PUBLIC STORAGE INC REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	269,197		0
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		11/18/2019	ADVANTUS CAPITAL MANAGEMENT	7,800.000	337,254		0
74762E-10-2	QUANTA SERVICES INC		06/12/2019	Various	111,500.000	4,130,323		0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		12/17/2019	Various	108,000.000	1,691,047		0
75737F-10-8	REDFIN CORP		08/07/2019	PRIVATE EQUITY DIST	20,348.000	406,857		0
758849-10-3	REGENCY CENTERS CORP REIT		12/17/2019	ADVANTUS CAPITAL MANAGEMENT	4,300.000	265,940		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		03/06/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	15,230		0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		12/10/2019	ADVANTUS CAPITAL MANAGEMENT	3,000.000	237,770		0
78440X-10-1	SL GREEN REALTY CORP REIT		06/21/2019	ADVANTUS CAPITAL MANAGEMENT	1,800.000	152,347		0
78462F-10-3	SPDR TRUST SERIES 1		12/20/2019	S. G. COWEN SECURITIES CORP.	21,850.000	6,799,683		0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		12/27/2019	ADVANTUS CAPITAL MANAGEMENT	8,300.000	176,983		0
79466L-30-2	SALESFORCE.COM INC		11/01/2019	PCG Model Accts	18.000	2,756		0
806857-10-8	SCHLUMBERGER LTD		11/01/2019	PCG Model Accts	28.000	1,113		0
81761L-10-2	HOSPITALITY PROP TRUST REIT		11/21/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	13,686		0
81761L-10-2	HOSPITALITY PROP TRUST REIT		09/25/2019	Tax Free Exchange	27,078.000	730,820		0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/04/2019	BMO CAPITAL MARKETS CORP EQ	7,500.000	137,186		0
82669G-10-4	SIGNATURE BANK		11/01/2019	PCG Model Accts	19.000	2,259		0
828806-10-9	SIMON PROPERTY GRP LP REIT		12/03/2019	Various	10,436.000	1,896,441		0
830879-10-2	SKYWEST INC		10/07/2019	Various	83,990.000	4,541,010		0
838518-10-8	SOUTH JERSEY INDUSTRIES		11/05/2019	ADVANTUS CAPITAL MANAGEMENT	2,600.000	80,113		0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		03/19/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	40,558		0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		01/01/2019	Tax Free Exchange	280.000	10,312		0
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	16,725		0
85254J-10-2	STAG INDUSTRIAL INC REIT		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	11,000.000	319,248		0
862121-10-0	STORE CAPITAL CORP REIT		06/27/2019	ADVANTUS CAPITAL MANAGEMENT	14,745.000	473,228		0
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/05/2019	Various	30,000.000	363,063		0
872307-10-3	TCF FINANCIAL CORP		10/21/2019	Various	17,400.000	650,797		0
872307-10-3	TCF FINANCIAL CORP		08/01/2019	Tax Free Exchange	96,510.000	4,355,652		0

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87612G-10-1	TARGA RESOURCES CORP		12/05/2019	Various	256,170.000	9,442,331		0
87968A-10-4	TELLURIAN INC		11/05/2019	Morgan Stanley	28,000.000	217,126		0
89484Q-10-0	TREMOR VIDEO INC COMMON		05/06/2019	PRIVATE EQUITY DIST	18,971.000	142,661		0
902653-10-4	UDR INC REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	6,200.000	283,105		0
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		12/03/2019	ADVANTUS CAPITAL MANAGEMENT	10,986.000	176,377		0
907818-10-8	UNION PACIFIC CORP		11/01/2019	PCG Model Accts	5.000	804		0
913017-10-9	UNITED TECHNOLOGIES		12/03/2019	PCG Model Accts	46.000	5,213		0
91324P-10-2	UNITEDHEALTH GROUP INC		11/01/2019	Various	10,016.000	2,378,498		0
922042-77-5	VANGUARD CLOSED END FUND		11/26/2019	PCG Model Accts	121,567.000	6,375,212		0
92276F-10-0	VENTAS INC REIT		12/26/2019	ADVANTUS CAPITAL MANAGEMENT	14,400.000	904,503		0
92339V-10-0	VEREIT INC REIT		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	23,000.000	212,666		0
92343V-10-4	VERIZON COMMUNICATIONS		05/31/2019	ADVANTUS CAPITAL MANAGEMENT	5,100.000	275,855		0
92343X-10-0	VERINT SYSTEMS INC		11/01/2019	Various	98,600.000	5,050,541		0
925652-10-9	VICI PROPERTIES INC REIT		08/19/2019	ADVANTUS CAPITAL MANAGEMENT	33,100.000	718,606		0
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		12/31/2019	ADVANTUS CAPITAL MANAGEMENT	5,900.000	144,741		0
929042-10-9	VORNADO REALTY TRUST REIT		06/25/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	19,641		0
95040Q-10-4	WELLTOWER INC WELLTOWER INC		12/17/2019	ADVANTUS CAPITAL MANAGEMENT	3,400.000	264,781		0
957638-10-9	WESTERN ALLIANCE BANCORP		10/07/2019	Various	90,900.000	4,202,646		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/19/2019	Various	82,000.000	2,196,675		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		02/27/2019	Taxable Exchange	167,497.000	5,604,445		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		02/28/2019	Tax Free Exchange	30,000.000	962,901		0
962166-10-4	WEYERHAEUSER CO		08/15/2019	ADVANTUS CAPITAL MANAGEMENT	19,400.000	486,042		0
969457-10-0	WILLIAMS COS INC		10/04/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	18,847		0
98212B-10-3	WPX ENERGY INC		09/20/2019	Various	63,261.000	778,785		0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		11/01/2019	PCG Model Accts	89.000	3,182		0
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		11/06/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	11,376		0
000000-00-0	INTER PIPELINE LTD		08/07/2019	RBC/DAIN	200,000.000	3,265,728		0
000000-00-0	INTER PIPELINE LTD		11/21/2019	Stock Dividend	3,087.000	0		0
10952P-10-1	Briko Energy Corp NPV Briko Energy Corp NPV		01/03/2019	Taxable Exchange	225,000.000	23,848		0
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	07/19/2019	PCG Model Accts	9.000	434		0
178587-10-1	CITY OFFICE REIT INC REIT		12/11/2019	ADVANTUS CAPITAL MANAGEMENT	2,000.000	26,400		0
205249-10-5	COMPUTER MODELLING GROUP LTD COMMON		10/30/2019	Various	59,000.000	295,768		0
219919-10-7	CORRIDOR RESOURCES INC		12/24/2019	Various	156,000.000	93,140		0
448055-10-3	HUSKY ENERGY INC		11/04/2019	Various	126,094.000	971,671		0
552704-10-8	MEG ENERGY CORP		11/15/2019	RBC/DAIN	100,735.000	427,226		0
720786-10-2	PIERIDAE ENERGY LTD		02/01/2019	NAT BK FINANCIAL EQ	277,383.000	529,484		0
720786-10-2	PIERIDAE ENERGY LTD		01/03/2019	Taxable Exchange	433,350.000	877,480		0
720786-10-2	PIERIDAE ENERGY LTD		07/08/2019	Tax Free Exchange	1,316,000.000	1,995,133		0
724112-10-7	PIPESTONE ENERGY CORP		09/25/2019	Various	342,900.000	291,439		0
74022D-30-8	PRECISION DRILLING CORP		11/15/2019	Various	1,142,207.000	1,470,891		0
87505Y-40-9	TAMARACK VALLEY ENERGY LTD		09/16/2019	Various	345,473.000	685,452		0
886453-10-9	TIDEWATER MIDSTREAM		11/20/2019	Various	4,905,485.000	3,941,164		0
890895-30-3	TORC OIL & GAS LTD		12/17/2019	RBC/DAIN	150,497.000	496,751		0
96467A-20-0	WHITECAP RESOURCES INC		12/12/2019	INVESTMENT TECHNOLOGY GROUP	50,000.000	179,245		0
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	02/11/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	32,080		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	11/01/2019	Various	39,235.000	7,117,052		0
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	11/01/2019	Various	5,014.000	864,650		0
143658-30-0	CARNIVAL CRUISE UNIT	C	07/19/2019	PCG Model Accts	46.000	2,388		0
368287-20-7	GAZPROM PJSC-SPON ADR RECEIPTS	D	08/29/2019	Various	65,500.000	467,184		0
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	11/01/2019	PCG Model Accts	22.000	613		0
66987V-10-9	NOVARTIS AG-ADR	D	11/01/2019	PCG Model Accts	3.000	263		0
904784-70-9	UNILEVER N V -NY SHARES	D	11/01/2019	PCG Model Accts	24.000	1,399		0
A51460-11-0	OMV AG	B	07/01/2019	Various	12,500.000	657,878		0
D12459-11-7	BRENNTAG AG	B	03/01/2019	BERENBERG CAPITAL MARKETS	78,500.000	3,949,811		0
F1704T-26-3	CGG SA	B	05/03/2019	KEPLER CHEUVREUX	200,000.000	359,041		0
F5333N-10-0	JCDECAUX SA	B	12/16/2019	Various	148,000.000	4,601,333		0
G1466R-20-7	BORR DRILLING LTD	B	06/26/2019	Tax Free Exchange	33,389.000	691,691		0
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	12/27/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	29,838		0
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B	03/01/2019	EXANE INC	65,000.000	3,987,730		0
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B	01/14/2019	Tax Free Exchange	6,358.000	344,452		0
G6375R-10-7	NESR	C	08/01/2019	Various	9,900.000	81,863		0
G7153K-10-8	POLARCUS LTD	B	05/21/2019	KEPLER CHEUVREUX	1,590,992.000	189,845		0
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/01/2019	BERENBERG CAPITAL MARKETS	50,000.000	3,889,871		0
G78283-11-9	SAVILLS PLC	B	03/14/2019	NUMIS SECURITIES	328,000.000	3,968,935		0
H00392-31-8	ADECCO GROUP AG-REG	B	03/01/2019	KEPLER CHEUVREUX	75,000.000	3,983,903		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
H01301-12-8	ALCON INC	D	04/09/2019	Spin Off	9,324.000	465,023		0
J13440-10-2	FANUC CORP	B	03/01/2019	DAIWA SECURITIES AMERICA	24,000.000	4,047,681		0
K5591Y-10-7	ISS A/S	B	12/16/2019	Various	175,800.000	5,180,918		0
M8178L-10-8	QATAR GAS TRANSPORT	B	07/07/2019	Stock Split	927,000.000	0		0
R6S65C-10-3	PGS ASA	B	05/20/2019	KEPLER CHEUVREUX	125,000.000	249,770		0
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	B	08/29/2019	Various	17,500.000	461,537		0
X3232T-10-4	OPAP SA	B	03/18/2019	JPM FUNDS RECAP	390,000.000	4,091,889		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						258,959,932	XXX	0
38174*-10-0	Golub Capital Investment Corp BDC 3		12/19/2019	PRIVATE PLACEMENT	102,000.000	1,530,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,530,000	XXX	0
19933*-10-2	Columbus Life Insurance Compan		11/27/2019	Capital Contribution	0.000	29,962,218		0
37371#-10-9	Gerber Life Insurance Company		11/27/2019	Capital Contribution	0.000	193,938,643		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						223,900,861	XXX	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		12/03/2019	PCG Model Accts	7,277.000	150,485		0
14064D-86-5	Fuller & Thaler MUTUAL FUND		09/10/2019	PCG Model Accts	69,731.000	1,604,363		0
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		12/03/2019	PCG Model Accts	2,772.000	35,089		0
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	24,064.000	473,599		0
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		05/17/2019	PCG Model Accts	1,216.000	23,300		0
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		01/04/2019	PCG Model Accts	301.000	5,121		0
464287-50-7	ISHARES CORE S&P MID CAP ETF		12/03/2019	PCG Model Accts	9,670.000	1,778,392		0
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		10/09/2019	PCG Model Accts	61,096.000	7,692,261		0
464287-65-5	ISHARES RUSSELL 2000		03/01/2019	BLOOMBERG TRADEBOOK	31,760.000	4,995,699		0
61756E-46-1	MFAIX MUTUAL FUND		11/01/2019	PCG Model Accts	169,691.000	3,185,833		0
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		12/03/2019	PCG Model Accts	27,512.000	933,344		0
74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND		11/26/2019	PCG Model Accts	182,275.000	2,178,653		0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/27/2019	TOUCHSTONE SECURITIES	290,061.000	4,375,302		0
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/11/2019	TOUCHSTONE SECURITIES	440,807.000	2,340,679		0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		12/03/2019	PCG Model Accts	1,134,695.000	11,668,307		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/27/2019	TOUCHSTONE SECURITIES	321,799.000	3,352,640		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/27/2019	TOUCHSTONE SECURITIES	231,851.000	1,962,213		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/27/2019	TOUCHSTONE SECURITIES	57,910.000	2,548,481		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/27/2019	TOUCHSTONE SECURITIES	103,372.000	972,940		0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		05/30/2019	PCG Model Accts	111,416.000	3,272,176		0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		01/10/2019	Tax Free Exchange	115,600.000	3,440,339		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/27/2019	TOUCHSTONE SECURITIES	47,723.000	1,506,435		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/27/2019	TOUCHSTONE SECURITIES	8,595.000	185,924		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/27/2019	TOUCHSTONE SECURITIES	30,096.000	534,461		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/20/2019	TOUCHSTONE SECURITIES	133,850.000	1,883,105		0
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		01/01/2019	DIVIDEND REINVESTMENT	3,145.000	28,398		0
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		01/01/2019	DIVIDEND REINVESTMENT	677.000	6,371		0
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		09/06/2019	Tax Free Exchange	3,120,579.000	32,117,813		0
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		11/26/2019	PCG Model Accts	174,353.000	1,618,048		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/17/2019	TOUCHSTONE SECURITIES	623,773.000	5,779,174		0
922020-81-3	VANGUARD GROUP MUTUAL FUND		12/03/2019	PCG Model Accts	130,839.000	3,425,384		0
922908-36-3	VANGUARD FDS CLOSED END FUND		12/03/2019	PCG Model Accts	59,781.000	16,089,266		0
9499999. Subtotal - Common Stocks - Mutual Funds						120,163,595	XXX	0
9799997. Total - Common Stocks - Part 3						604,554,388	XXX	0
9799998. Total - Common Stocks - Part 5						316,790,450	XXX	0
9799999. Total - Common Stocks						921,344,838	XXX	0
9899999. Total - Preferred and Common Stocks						934,090,256	XXX	0
9999999 - Totals						1,243,120,005	XXX	1,141,536

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-Z9-2	G2 G2 765168 4.940% 11/20/61		12/01/2019	Paydown		983,524	983,524	1,052,825	981,464	0	2,060	0	2,060	0	983,524	0	0	0	10,531	11/20/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2019	Paydown		1,526,604	1,526,604	1,528,512	1,527,845	0	(1,241)	0	(1,241)	0	1,526,604	0	0	0	29,647	01/15/2033
36202K-N5-0	G2 # 8512 3.750% 06/20/19		06/01/2019	Paydown		175	175	181	173	0	2	0	2	0	175	0	0	0	1	06/20/2019
36202K-UV-5	G2 G2 8696 3.250% 09/20/25		12/01/2019	Paydown		2,623	2,623	2,698	2,509	0	113	0	113	0	2,623	0	0	0	64	09/20/2025
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		12/01/2019	Paydown		5,832	5,832	5,227	5,542	0	290	0	290	0	5,832	0	0	0	89	02/15/2024
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		12/01/2019	Paydown		1,002	1,002	898	953	0	49	0	49	0	1,002	0	0	0	27	12/15/2023
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		12/01/2019	Paydown		2,127	2,127	1,907	2,025	0	102	0	102	0	2,127	0	0	0	67	11/15/2023
36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		12/01/2019	Paydown		239	239	204	222	0	16	0	16	0	239	0	0	0	9	11/15/2023
36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		12/01/2019	Paydown		3,812	3,812	3,257	3,543	0	269	0	269	0	3,812	0	0	0	115	01/15/2024
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		12/01/2019	Paydown		2,994	2,994	2,684	2,849	0	146	0	146	0	2,994	0	0	0	120	12/15/2023
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		12/01/2019	Paydown		1,472	1,472	1,273	1,376	0	96	0	96	0	1,472	0	0	0	47	01/15/2024
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		12/01/2019	Paydown		12,279	12,279	10,575	11,432	0	847	0	847	0	12,279	0	0	0	501	04/15/2024
36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		12/01/2019	Paydown		20,289	20,289	17,581	18,986	0	1,302	0	1,302	0	20,289	0	0	0	721	01/15/2024
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		06/01/2019	Paydown		1,335	1,335	1,197	1,267	0	68	0	68	0	1,335	0	0	0	27	05/15/2024
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		12/01/2019	Paydown		1,368	1,368	1,226	1,301	0	67	0	67	0	1,368	0	0	0	36	12/15/2023
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		12/01/2019	Paydown		504	504	452	480	0	24	0	24	0	504	0	0	0	18	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		12/01/2019	Paydown		845	845	758	804	0	41	0	41	0	845	0	0	0	30	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		12/01/2019	Paydown		885	885	793	843	0	43	0	43	0	885	0	0	0	24	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		12/01/2019	Paydown		2,220	2,220	1,919	2,076	0	143	0	143	0	2,220	0	0	0	73	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405 6.500% 02/15/24		12/01/2019	Paydown		708	708	635	673	0	35	0	35	0	708	0	0	0	25	02/15/2024
36203Y-2F-0	GNMA 30 YR GN 363574 6.500% 12/15/23		12/01/2019	Paydown		2,229	2,229	1,998	2,120	0	108	0	108	0	2,229	0	0	0	103	12/15/2023
36204C-6Z-9	GNMA 30 YR GN 366388 6.500% 12/15/23		12/01/2019	Paydown		3,986	3,986	3,575	3,793	0	193	0	193	0	3,986	0	0	0	177	12/15/2023
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		12/01/2019	Paydown		1,766	1,766	1,583	1,679	0	87	0	87	0	1,766	0	0	0	38	01/15/2024
36204D-MT-3	GNMA 30 YR GN 366770 6.500% 05/15/24		12/01/2019	Paydown		3,459	3,459	2,991	3,224	0	235	0	235	0	3,459	0	0	0	129	05/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		12/01/2019	Paydown		987	987	843	918	0	69	0	69	0	987	0	0	0	44	12/15/2023
36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		12/01/2019	Paydown		1,401	1,401	1,256	1,333	0	68	0	68	0	1,401	0	0	0	50	12/15/2023
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		12/01/2019	Paydown		3,358	3,358	3,010	3,194	0	164	0	164	0	3,358	0	0	0	119	12/15/2023
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		12/01/2019	Paydown		2,181	2,181	1,955	2,075	0	106	0	106	0	2,181	0	0	0	78	12/15/2023
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		12/01/2019	Paydown		3,689	3,689	3,197	3,453	0	237	0	237	0	3,689	0	0	0	131	01/15/2024
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		12/01/2019	Paydown		4,298	4,298	3,717	4,018	0	280	0	280	0	4,298	0	0	0	153	01/15/2024
36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		12/01/2019	Paydown		3,161	3,161	2,739	2,958	0	203	0	203	0	3,161	0	0	0	113	01/15/2024
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		12/01/2019	Paydown		17,915	17,915	15,491	16,736	0	1,179	0	1,179	0	17,915	0	0	0	803	02/15/2024
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		12/01/2019	Paydown		1,309	1,309	1,173	1,243	0	66	0	66	0	1,309	0	0	0	49	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		12/01/2019	Paydown		8,381	8,381	7,263	7,838	0	544	0	544	0	8,381	0	0	0	300	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		12/01/2019	Paydown		3,759	3,759	3,250	3,514	0	245	0	245	0	3,759	0	0	0	122	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		12/01/2019	Paydown		4,291	4,291	3,718	4,016	0	275	0	275	0	4,291	0	0	0	152	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		12/01/2019	Paydown		2,437	2,437	2,186	2,318	0	119	0	119	0	2,437	0	0	0	95	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		12/01/2019	Paydown		3,334	3,334	2,989	3,170	0	164	0	164	0	3,334	0	0	0	88	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		12/01/2019	Paydown		2,029	2,029	1,733	1,883	0	146	0	146	0	2,029	0	0	0	67	03/15/2024
36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		12/01/2019	Paydown		5,807	5,807	5,021	5,429	0	378	0	378	0	5,807	0	0	0	156	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24		12/01/2019	Paydown		9,604	9,604	8,272	8,962	0	643	0	643	0	9,604	0	0	0	342	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		09/01/2019	Paydown		126	126	109	118	0	8	0	8	0	126	0	0	0	3	12/15/2023
36204Y-C3-5	GNMA 30 YR GN 383590 6.500% 04/15/24		12/01/2019	Paydown		8,814	8,814	7,591	8,206	0	608	0	608	0	8,814	0	0	0	286	04/15/2024
36205B-E5-7	GNMA 30 YR GN 385456 6.500% 03/15/24		12/01/2019	Paydown		1,435	1,435	1,244	1,341	0	94	0	94	0	1,435	0	0	0	51	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433 6.500% 02/15/24		12/01/2019	Paydown		1,181	1,181	1,021	1,103	0	78	0	78	0	1,181	0	0	0	42	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434 6.500% 02/15/24		12/01/2019	Paydown		3,146	3,146	2,720	2,939	0	207	0	207	0	3,146	0	0	0	115	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		08/01/2019	Paydown		7,884	7,884	6,736	7,316	0	567	0	567	0	7,884	0	0	0	236	03/15/2024
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		12/01/2019	Paydown		938	938	902	917	0	22	0	22	0	938	0	0	0	38	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194 6.500% 02/15/24		12/01/2019	Paydown		2,133	2,133	1,844	1,993	0	140	0	140	0	2,133	0	0	0	76	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		12/01/2019	Paydown		1,481	1,481	1,265	1,373	0	108	0	108	0	1,481	0	0	0	53	04/15/2024
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		12/01/2019	Paydown		7,885	7,885	8,182	8,082	0	(197)	0	(197)	0	7,885	0	0	0	326	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		12/01/2019	Paydown		30,232	30,232	30,944	30,733	0	(500)	0	(500)	0	30,232	0	0	0	709	09/15/2028
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		09/01/2019	Paydown		3,217	3,217	2,748	2,992	0	224	0	224	0	3,217	0	0	0	148	12/15/2023
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		05/01/2019	Paydown		1,297	1,297	1,199	1,280	0	17	0	17	0	1,297	0	0	0	33	06/15/2019
36220T-D4-3	GNMA 30 YR GN 287323 9.000% 02/15/20		12/01/2019	Paydown		1,333	1,333	1,294	1,323	0	9	0	9	0	1,333	0	0	0	66	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		02/01/2019	Paydown		5,501	5,501	5,293	5,412	0	90	0	90	0	5,501	0	0	0	68	01/15/2022
36224F-J2-7	GNMA 30 YR GN 327081 7.500% 05/15/22		12/01/2019	Paydown		7,538	7,538	7,253	7,407	0	131	0	131	0	7,538	0	0	0	318	05/15/2022
36224R-KG-8	GNMA 30 YR GN 336095 6.500% 11/15/23		12/01/2019	Paydown		2,576	2,576	2,309	2,452	0	124	0	124	0	2,576	0	0	0	91	11/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225C-EV-4	GNMA ARM G2 80147 4.125% 12/20/27		12/01/2019	Paydown		805	805	829	773	0	32	0	32	0	805	0	0	0	17	12/20/2027
36225C-FM-3	GNMA ARM G2 80171 4.000% 02/20/28		12/01/2019	Paydown		634	634	646	600	0	34	0	34	0	634	0	0	0	13	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2019	Paydown		65,485	65,485	64,634	64,939	0	545	0	545	0	65,485	0	0	0	2,295	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2019	Paydown		307,745	307,745	307,745	307,745	0	0	0	0	0	307,745	0	0	0	9,189	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2019	Paydown		226,925	226,925	224,550	225,669	0	1,256	0	1,256	0	226,925	0	0	0	8,248	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.604% 02/16/44		12/01/2019	Paydown		2,204,541	2,204,541	2,127,473	2,149,695	0	54,846	0	54,846	0	2,204,541	0	0	0	11,983	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 6.297% 11/16/42		12/01/2019	Paydown		9,862	9,862	9,471	9,866	0	(4)	0	(4)	0	9,862	0	0	0	340	11/16/2042
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		12/01/2019	Paydown		1,272,033	1,272,033	1,313,215	1,287,604	0	(15,571)	0	(15,571)	0	1,272,033	0	0	0	21,887	02/20/2061
690353-5A-1	OPIC AGENCY DEBENTURES 1.903% 05/15/24		03/01/2019	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	26,233	05/15/2024
690353-U8-8	OPIC 1.987% 02/15/28		08/15/2019	Redemption 100.0000		140,076	140,076	140,076	140,076	0	0	0	0	0	140,076	0	0	0	1,822	02/15/2028
690353-YE-1	OPIC AGENCY 1.543% 06/15/34		12/16/2019	Redemption 100.0000		229,186	229,186	229,186	229,186	0	0	0	0	0	229,186	0	0	0	4,124	06/15/2034
912828-C2-4	U S TREASURY 1.500% 02/28/19		02/28/2019	Maturity		5,000,000	5,000,000	5,001,367	4,999,985	0	15	0	15	0	5,000,000	0	0	0	37,500	02/28/2019
0599999. Subtotal - Bonds - U.S. Governments						17,204,227	17,204,227	17,214,608	17,151,362	0	52,864	0	52,864	0	17,204,227	0	0	0	171,791	XXX
3128MB-XF-9	FGLMC FG G13178 5.000% 06/01/23		12/01/2019	Paydown		245,677	245,677	252,932	249,001	0	(3,324)	0	(3,324)	0	245,677	0	0	0	6,593	06/01/2023
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		12/01/2019	Paydown		149,409	149,409	155,351	152,197	0	(2,787)	0	(2,787)	0	149,409	0	0	0	3,826	07/01/2023
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2019	Paydown		64,218	64,218	63,892	63,918	0	300	0	300	0	64,218	0	0	0	3,029	08/01/2035
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		12/01/2019	Paydown		202,788	202,788	206,908	204,875	0	(2,087)	0	(2,087)	0	202,788	0	0	0	4,447	07/01/2024
3128PP-MF-7	FGLMC FG J10358 4.500% 07/01/24		12/01/2019	Paydown		498,514	498,514	510,197	504,484	0	(5,970)	0	(5,970)	0	498,514	0	0	0	12,290	07/01/2024
3128PP-MJ-9	FGLMC FG J10361 4.500% 07/01/24		12/01/2019	Paydown		161,041	161,041	164,557	162,830	0	(1,789)	0	(1,789)	0	161,041	0	0	0	3,911	07/01/2024
3128PQ-QX-2	FGLMC FG J11370 4.000% 12/01/24		12/01/2019	Paydown		233,836	233,836	239,116	236,667	0	(2,831)	0	(2,831)	0	233,836	0	0	0	5,043	12/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2019	Paydown		122,176	122,176	126,833	124,876	0	(2,701)	0	(2,701)	0	122,176	0	0	0	2,708	05/01/2025
3128PR-P8-6	FG J12247 4.500% 05/01/25		12/19/2019	CITIGROUP GLOBAL MKTS		284,574	273,260	289,655	283,296	0	(569)	0	(569)	0	282,727	0	1,848	1,848	12,946	05/01/2025
3128PR-P8-6	FG J12247 4.500% 05/01/25		12/01/2019	Paydown		105,215	105,215	111,528	109,079	0	(3,864)	0	(3,864)	0	105,215	0	0	0	2,811	05/01/2025
3128PT-UT-0	FG FG J14194 3.000% 01/01/26		12/01/2019	Paydown		434,741	434,741	422,378	426,915	0	7,826	0	7,826	0	434,741	0	0	0	6,922	01/01/2026
31290K-CU-1	FHLMC FH 554583 9.500% 02/01/21		12/15/2019	Paydown		16,318	16,318	16,092	16,118	0	200	0	200	0	16,318	0	0	0	923	02/01/2021
31292G-C4-6	FHLMC FG C00091 9.000% 12/01/21		12/01/2019	Paydown		1,615	1,615	1,575	1,598	0	17	0	17	0	1,615	0	0	0	83	12/01/2021
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		10/01/2019	Paydown		56	56	56	55	0	0	0	0	0	56	0	0	0	2	11/01/2020
31295V-UV-0	FHLMC FG A00596 9.000% 05/01/21		12/01/2019	Paydown		584	584	570	579	0	5	0	5	0	584	0	0	0	25	05/01/2021
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2019	Paydown		491,279	491,279	516,496	511,468	0	(20,189)	0	(20,189)	0	491,279	0	0	0	10,493	03/01/2033
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		01/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		06/01/2019	Paydown		47	47	47	46	0	0	0	0	0	47	0	0	0	1	07/01/2019
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		03/01/2019	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/01/2019
313401-V8-1	FHLMC FH 360103 9.500% 05/01/20		12/01/2019	Paydown		295	295	291	291	0	4	0	4	0	295	0	0	0	14	05/01/2020
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		02/01/2019	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	0	07/25/2019
313614-4B-2	FNMA FN 50318 10.000% 07/01/20		12/01/2019	Paydown		213	213	213	212	0	1	0	1	0	213	0	0	0	12	07/01/2020
313615-A3-0	FNMA FN 50426 9.500% 04/01/21		12/01/2019	Paydown		667	667	664	663	0	4	0	4	0	667	0	0	0	33	04/01/2021
313615-HN-9	FNMA FN 50637 8.000% 12/01/22		12/01/2019	Paydown		2,947	2,947	2,937	2,933	0	13	0	13	0	2,947	0	0	0	143	12/01/2022
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		12/01/2019	Paydown		76,213	76,213	77,024	76,645	0	(432)	0	(432)	0	76,213	0	0	0	2,265	04/01/2028
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		12/01/2019	Paydown		1,381,246	1,381,246	1,358,585	1,372,308	0	8,938	0	8,938	0	1,381,246	0	0	0	36,641	12/15/2038
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		12/01/2019	Paydown		212,482	212,482	227,987	217,968	0	(5,486)	0	(5,486)	0	212,482	0	0	0	4,014	01/15/2026
3137AR-H5-8	FHR FHR 4057 CD 2.000% 04/15/39		12/01/2019	Paydown		90,774	90,774	86,803	88,725	0	2,049	0	2,049	0	90,774	0	0	0	1,046	04/15/2039
3137B1-ZD-7	FHR FHR 4204 QA 1.500% 07/15/42		12/01/2019	Paydown		801,332	801,332	746,428	764,738	0	36,594	0	36,594	0	801,332	0	0	0	7,007	07/15/2042
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2019	Paydown		16,516	16,516	16,389	16,431	0	85	0	85	0	16,516	0	0	0	315	05/15/2044
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2019	Paydown		842,477	842,477	818,383	825,716	0	16,762	0	16,762	0	842,477	0	0	0	12,865	01/01/2027
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2019	Paydown		562,743	562,743	562,127	562,038	0	705	0	705	0	562,743	0	0	0	10,865	08/01/2033
3138WH-TV-4	FN FN AS7763 4.000% 08/01/46		12/01/2019	Paydown		2,489,590	2,489,590	2,620,099	2,617,522	0	(127,932)	0	(127,932)	0	2,489,590	0	0	0	62,413	08/01/2046
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2019	Paydown		585,785	585,785	562,451	573,678	0	12,107	0	12,107	0	585,785	0	0	0	17,540	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2019	Paydown		828,685	828,685	891,419	858,148	0	(29,463)	0	(29,463)	0	828,685	0	0	0	19,011	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2019	Paydown		1,587,028	1,587,028	1,724,901	1,636,905	0	(49,877)	0	(49,877)	0	1,587,028	0	0	0	37,576	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2019	Paydown		404,742	404,742	392,863	398,513	0	6,229	0	6,229	0	404,742	0	0	0	11,321	03/15/2034
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2019	Paydown		281,580	281,580	285,716	282,312	0	(732)	0	(732)	0	281,580	0	0	0	5,256	03/25/2037
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
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		12/01/2019	Paydown		26,459	26,459	26,901	26,516	0	(57)	0	(57)	0	26,459	0	0	0	272	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2019	Paydown		444,139	444,139	424,986	437,734	0	6,406	0	6,406	0	444,139	0	0	0	9,944	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2019	Paydown		1,518,402	1,518,402	1,368,934	1,474,605	0	43,797	0	43,797	0	1,518,402	0	0	0	28,998	05/25/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31410K-AB-0	FNMA FN 889302 5.000% 04/01/23		12/01/2019	Paydown		120,872	120,872	118,538	119,509	0	1,363	0	1,363	0	120,872	0	0	0	3,200	04/01/2023
31412M-XM-5	FNMA FN 929584 5.000% 06/01/23		12/01/2019	Paydown		94,951	94,951	93,117	93,863	0	1,089	0	1,089	0	94,951	0	0	0	2,390	06/01/2023
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2019	Paydown		5,060	5,060	5,126	5,116	0	(56)	0	(56)	0	5,060	0	0	0	169	01/01/2038
31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		12/01/2019	Paydown		76,647	76,647	79,414	77,893	0	(1,246)	0	(1,246)	0	76,647	0	0	0	1,985	05/01/2023
31414E-CQ-5	FNMA FN 963679 5.000% 06/01/23		12/01/2019	Paydown		130,781	130,781	128,255	129,282	0	1,499	0	1,499	0	130,781	0	0	0	3,973	06/01/2023
31414E-JC-9	FNMA FN 963859 5.000% 06/01/23		12/01/2019	Paydown		142,619	142,619	139,864	140,984	0	1,635	0	1,635	0	142,619	0	0	0	3,685	06/01/2023
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2019	Paydown		64,303	64,303	67,116	65,691	0	(1,388)	0	(1,388)	0	64,303	0	0	0	1,743	11/01/2023
31414N-B4-5	FNMA FN 970859 5.000% 12/01/23		12/01/2019	Paydown		98,493	98,493	102,494	100,478	0	(1,986)	0	(1,986)	0	98,493	0	0	0	2,718	12/01/2023
31414T-JS-1	FNMA FN 975573 5.000% 06/01/23		12/01/2019	Paydown		44,404	44,404	46,208	45,236	0	(832)	0	(832)	0	44,404	0	0	0	1,029	06/01/2023
31415Q-AP-1	FNMA FN 985714 5.000% 06/01/23		12/01/2019	Paydown		33,616	33,616	35,003	34,256	0	(640)	0	(640)	0	33,616	0	0	0	738	06/01/2023
31415S-VB-5	FNMA FN 988110 5.000% 08/01/23		12/01/2019	Paydown		19,561	19,561	20,356	19,938	0	(376)	0	(376)	0	19,561	0	0	0	513	08/01/2023
31415T-SN-1	FNMA FN 988925 5.000% 08/01/23		12/01/2019	Paydown		76,005	76,005	74,537	75,120	0	885	0	885	0	76,005	0	0	0	2,141	08/01/2023
31415V-6J-9	FNMA FN 991073 5.000% 12/01/23		12/01/2019	Paydown		10,550	10,550	10,979	10,763	0	(213)	0	(213)	0	10,550	0	0	0	208	12/01/2023
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		12/01/2019	Paydown		58,128	58,128	59,554	58,832	0	(704)	0	(704)	0	58,128	0	0	0	1,313	05/01/2024
31416N-7H-9	FNMA FN AA5395 4.500% 06/01/24		12/01/2019	Paydown		115,006	115,006	116,444	115,653	0	(647)	0	(647)	0	115,006	0	0	0	2,700	06/01/2024
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		12/01/2019	Paydown		301,112	301,112	300,206	300,252	0	860	0	860	0	301,112	0	0	0	6,385	08/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2019	Paydown		459,409	459,409	456,395	456,793	0	2,616	0	2,616	0	459,409	0	0	0	7,655	08/01/2032
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		12/01/2019	Paydown		547,970	547,970	547,456	547,030	0	940	0	940	0	547,970	0	0	0	10,549	09/01/2024
31417T-R2-6	FNMA FN AC6804 4.000% 01/01/25		12/01/2019	Paydown		462,041	462,041	472,003	467,175	0	(5,134)	0	(5,134)	0	462,041	0	0	0	9,476	01/01/2025
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2019	Paydown		549,570	549,570	555,519	552,344	0	(2,774)	0	(2,774)	0	549,570	0	0	0	11,746	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2019	Paydown		79,659	79,659	81,949	80,852	0	(1,194)	0	(1,194)	0	79,659	0	0	0	1,900	08/01/2024
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		12/02/2019	Redemption 100.0000		115,000	115,000	104,938	105,451	0	9,549	0	9,549	0	115,000	0	0	0	4,025	12/01/2041
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2019	Various		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	3,294	04/01/2057
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		03/06/2019	BARCLAYS		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	18,767	07/01/2022
76252P-HJ-1	RIB FLOATER TRUST 2.150% 07/01/22		03/01/2019	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	683	07/01/2022
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/01/2019	Redemption 100.0000		317,745	317,745	317,745	317,745	0	0	0	0	0	317,745	0	0	0	7,462	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						26,888,928	26,877,614	27,067,460	26,993,978	0	(106,899)	0	(106,899)	0	26,887,081	0	1,848	1,848	595,418	XXX
ADVIZ5-56-7	Advizr, Inc. 8.000% 09/21/20		06/21/2019	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
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
00287Y-AS-8	ABBVIE INC 4.700% 05/14/45		02/15/2019	Security Withdraw		9,217,270	10,000,000	9,890,200	9,896,491	0	82	0	82	0	9,896,573	0	(679,303)	(679,303)	118,806	05/14/2045
015271-AH-2	ALEXANDRIA REAL ESTATE 4.300% 01/15/26		02/15/2019	Security Withdraw		2,658,351	2,630,000	2,772,178	2,755,568	0	(2,040)	0	(2,040)	0	2,753,528	0	(95,176)	(95,176)	65,969	01/15/2026
015271-AL-3	ALEXANDRIA REAL ESTATE 3.450% 04/30/25		02/15/2019	Security Withdraw		6,821,577	7,000,000	6,628,930	6,656,946	0	5,748	0	5,748	0	6,662,695	0	158,882	158,882	70,438	04/30/2025
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2019	Paydown		161,309	175,241	148,279	145,651	0	15,658	0	15,658	0	161,309	0	0	0	6,162	01/25/2037
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
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 100.0000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	13,438	05/03/2019
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2019	Paydown		70,108	70,108	69,900	68,334	0	1,774	0	1,774	0	70,108	0	0	0	1,418	09/25/2035
02665W-BR-1	AMERICAN HONDA FINANCE 2.926% 01/22/19		01/22/2019	Maturity		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	7,362	01/22/2019
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		12/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		12/16/2019	TENDER OFFER		4,117,520	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	117,520	117,520	269,347	09/15/2024
03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		9,441,433	10,000,000	9,436,640	9,438,231	0	3,202	0	3,202	0	9,441,433	0	0	0	386,556	02/01/2046
037411-AW-5	APACHE CORP 5.100% 09/01/40		02/15/2019	Security Withdraw		5,761,892	6,133,000	5,892,728	5,912,369	0	957	0	957	0	5,913,326	0	(151,434)	(151,434)	142,490	09/01/2040
05379B-AK-3	AVISTA CORP 6.250% 12/01/35		02/15/2019	Security Withdraw		1,196,646	1,000,000	1,022,780	1,017,430	0	(122)	0	(122)	0	1,017,309	0	179,337	179,337	12,847	12/01/2035
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		12/20/2019	Paydown		437,286	437,286	437,286	437,286	0	0	0	0	0	437,286	0	0	0	1,223	10/20/2020
05569A-AB-5	BP AMI LEASING INC 5.523% 05/08/19		05/08/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,615	05/08/2019
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2019	Paydown		5,435	5,435	5,417	5,488	0	(53)	0	(53)	0	5,435	0	0	0	152	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2019	Paydown		290,148	290,148	287,756	288,390	0	1,757	0	1,757	0	290,148	0	0	0	7,152	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2019	Paydown		187,164	187,164	183,260	184,792	0	2,372	0	2,372	0	187,164	0	0	0	5,879	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		11/01/2019	Paydown		108,865	108,865	103,592	106,135	0	2,730	0	2,730	0	108,865	0	0	0	2,799	08/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		06/01/2019	Paydown		2,354,706	2,391,003	2,206,667	2,300,729	0	53,977	0	53,977	0	2,354,706	0	0	0	64,817	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		06/01/2019	Paydown		3,243,270	3,296,527	3,220,707	3,220,707	0	22,564	0	22,564	0	3,243,270	0	0	0	90,388	12/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2019	Paydown		223,317	248,627	208,153	225,712	0	(2,395)	0	(2,395)	0	223,317	0	0	0	10,878	09/25/2034
060505-DB-7	BANK OF AMERICA CORP 5.490% 03/15/19		03/15/2019	Maturity		860,000	860,000	880,881	864,428	0	(4,428)	0	(4,428)	0	860,000	0	0	0	23,607	03/15/2019
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		03/14/2019	US BANCORP		1,024,950	1,000,000	999,270	999,504	0	38	0	38	0	999,542	0	25,408	25,408	23,567	08/26/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		03/13/2019	BANK OF NEW YORK		3,112,360	3,000,000	3,022,950	3,012,081	0	(557)	0	(557)	0	3,011,524	0	100,836	100,836	78,925	07/24/2023
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.485% 01/25/37		12/01/2019	Paydown		60,375	60,375	35,321	19,138	0	41,238	0	41,238	0	60,375	0	0	0	561	01/25/2037
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/01/2019	Paydown		1,371,933	1,371,933	1,445,236	1,398,880	0	(26,948)	0	(26,948)	0	1,371,933	0	0	0	35,591	04/10/2047
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2019	Paydown		1,642,768	1,642,768	1,604,523	1,604,668	0	38,100	0	38,100	0	1,642,768	0	0	0	36,909	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2019	Paydown		82,880	106,738	102,502	101,051	0	(18,170)	0	(18,170)	0	82,880	0	0	0	3,422	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2019	Paydown		110,795	148,386	134,225	128,250	0	(17,455)	0	(17,455)	0	110,795	0	0	0	4,244	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2019	Paydown		528,357	707,620	672,799	640,911	0	(112,554)	0	(112,554)	0	528,357	0	0	0	20,240	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2019	Paydown		288,521	313,194	273,029	270,003	0	18,519	0	18,519	0	288,521	0	0	0	10,606	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2019	Paydown		427,842	508,648	427,710	426,065	0	1,777	0	1,777	0	427,842	0	0	0	13,561	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2019	Paydown		70,055	74,958	70,198	68,058	0	1,997	0	1,997	0	70,055	0	0	0	2,421	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2019	Paydown		46,216	56,798	46,125	38,662	0	7,554	0	7,554	0	46,216	0	0	0	2,059	05/25/2036
12668G-AD-4	CWL 2006-S9 A4 5.794% 08/25/36		02/01/2019	Paydown		1,017,475	1,017,475	739,451	943,499	0	73,976	0	73,976	0	1,017,475	0	0	0	9,556	08/25/2036
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		02/01/2019	Paydown		28,668	28,668	22,522	23,712	0	4,955	0	4,955	0	28,668	0	0	0	259	08/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2019	Paydown		72,890	86,082	72,846	72,858	0	32	0	32	0	72,890	0	0	0	2,611	11/25/2035
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		02/01/2019	Paydown		434,066	434,066	373,100	386,245	0	47,821	0	47,821	0	434,066	0	0	0	4,340	05/25/2037
12770Q-AJ-4	CZR 2017-VICI C 4.138% 10/15/34		12/01/2019	Paydown		11,000,000	11,000,000	11,329,967	11,257,457	0	(257,457)	0	(257,457)	0	11,000,000	0	0	0	1,178,542	10/15/2034
151020-AU-8	CELGENE CORP 5.000% 08/15/45		11/22/2019	Tax Free Exchange		2,819,672	2,500,000	2,834,500	2,826,013	0	(6,341)	0	(6,341)	0	2,819,672	0	0	0	158,681	08/15/2045
154051-BH-8	CENTRAL MAINE POWER CO 5.700% 06/01/19		06/01/2019	Maturity		5,000,000	5,000,000	4,995,000	4,999,185	0	815	0	815	0	5,000,000	0	0	0	142,500	06/01/2019
171340-AM-4	CHURCH & DWIGHT CO INC 2.921% 01/25/19		01/25/2019	Maturity		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	15,517	01/25/2019
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2019	Paydown		652,414	817,876	753,375	789,555	0	(137,140)	0	(137,140)	0	652,414	0	0	0	25,596	04/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2019	Paydown		240,693	240,693	243,326	243,794	0	(3,101)	0	(3,101)	0	240,693	0	0	0	5,472	06/25/2044
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		02/15/2019	Security Withdraw		2,841,603	3,000,000	2,790,660	2,803,551	0	2,688	0	2,688	0	2,806,239	0	35,364	35,364	41,875	09/15/2026
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2019	Paydown		86,593	86,660	81,413	78,452	0	8,141	0	8,141	0	86,593	0	0	0	2,427	06/25/2035
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		12/01/2019	Paydown		50,405	50,404	48,514	49,574	0	831	0	831	0	50,405	0	0	0	1,360	02/25/2036
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN 5.000% 03/15/24		12/05/2019	TENDER OFFER		206,548	200,000	200,000	200,000	0	0	0	0	0	200,000	0	6,548	6,548	12,222	03/15/2024
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		12/01/2019	Paydown		334,425	334,425	337,748	335,001	0	(576)	0	(576)	0	334,425	0	0	0	14,222	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		12/01/2019	Paydown		533,018	533,018	538,326	533,846	0	(828)	0	(828)	0	533,018	0	0	0	10,201	07/10/2044
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2019	Paydown		254,039	254,039	232,319	231,443	0	22,596	0	22,596	0	254,039	0	0	0	6,760	02/25/2036
26442E-AA-8	DUKE ENERGY OHIO INC 5.450% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,999,200	1,999,609	0	391	0	391	0	2,000,000	0	0	0	54,500	04/01/2019
277432-AP-5	EASTMAN CHEMICAL 4.650% 10/15/44		02/15/2019	Security Withdraw		4,685,235	5,000,000	4,831,600	4,841,212	0	410	0	410	0	4,841,622	0	(156,387)	(156,387)	77,500	10/15/2044
278865-BD-1	ECOLAB INC 3.250% 12/01/27		02/15/2019	Security Withdraw		4,918,920	5,000,000	4,985,145	4,986,107	0	95	0	95	0	4,986,202	0	(67,282)	(67,282)	33,403	12/01/2027
29273R-AK-5	ENERGY TRANSFER PARTNERS 9.700% 03/15/19		03/15/2019	Maturity		1,060,000	1,060,000	1,096,093	1,074,624	0	(14,624)	0	(14,624)	0	1,060,000	0	0	0	51,410	03/15/2019
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		03/01/2019	Paydown		1,029,669	1,097,108	994,066	975,920	0	53,749	0	53,749	0	1,029,669	0	0	0	14,825	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		03/01/2019	Paydown		335,039	421,195	341,673	307,670	0	27,370	0	27,370	0	335,039	0	0	0	5,820	08/25/2035
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2019	Paydown		423,359	423,359	433,818	433,407	0	(10,048)	0	(10,048)	0	423,359	0	0	0	12,866	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2019	Paydown		114,966	122,874	117,057	119,183	0	(4,217)	0	(4,217)	0	114,966	0	0	0	3,669	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2019	Paydown		114,688	127,123	123,602	122,479	0	(7,790)	0	(7,790)	0	114,688	0	0	0	3,925	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2019	Paydown		63,209	63,209	60,167	61,137	0	2,072	0	2,072	0	63,209	0	0	0	2,704	09/25/2035
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
40573L-AA-4	HALFMOON PARENT INC 2.250% 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
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
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2019	Paydown		170,784	167,231	137,507	131,186	0	39,598	0	39,598	0	170,784	0	0	0	6,645	02/25/2036
459200-AM-3	IBM 7.000% 10/30/25		02/15/2019	Security Withdraw		604,604	500,000	552,655	523,639	0	(349)	0	(349)	0	523,290	0	81,314	81,314	10,208	10/30/2025
460146-CK-7	INTERNATIONAL PAPER CO 4.800% 06/15/44		02/15/2019	Security Withdraw		9,693,950	10,000,000	9,435,100	9,467,064	0	815	0	815	0	9,467,879	0	226,071	226,071	80,000	06/15/2044
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		12/01/2019	Paydown		1,811,461	1,811,461	1,286,108	1,219,953	0	591,508	0	591,508	0	1,811,461	0	0	0	54,741	08/25/2037
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2019	Paydown		164,790	164,790	164,697	164,710	0	80	0	80	0	164,790	0	0	0	3,703	03/15/2063
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		12/01/2019	Paydown		97,056	97,056	97,420	97,840	0	(784)	0	(784)	0	97,056	0	0	0	3,460	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2019	Paydown		184,707	208,776	185,958	161,072	0	23,636	0	23,636	0	184,707	0	0	0	8,099	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2019	Paydown		189,700	189,700	105,834	88,710	0	100,990	0	100,990	0	189,700	0	0	0	1,673	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2019	Paydown		104,551	104,551	60,135	50,245	0	54,306	0	54,306	0	104,551	0	0	0	922	07/25/2036
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
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2019	Paydown		85,376	85,889	70,872	72,920	0	12,456	0	12,456	0	85,376	0	0	0	2,817	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		11/01/2019	Paydown		4	5,408	4,250	5,014	0	(5,010)	0	(5,010)	0	4	0	0	0	89	11/25/2036
539830-AT-6	LOCKHEED MARTIN 4.250% 11/15/19		11/15/2019	Various		14,000,000	14,000,000	13,846,470	13,983,148	0	16,852	0	16,852	0	14,000,000	0	0	0	595,000	11/15/2019
55279H-AG-5	M&T TRUST CO 2.250% 07/25/19		04/11/2019	TD SECURITIES		2,282,258	2,285,000	2,275,380	2,279,089	0	2,804	0	2,804	0	2,281,893	0	365	365	36,560	07/25/2019
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		02/15/2019	Security Withdraw		14,338,695	15,000,000	13,944,150	14,011,433	0	2,733	0	2,733	0	14,014,166	0	324,529	324,529	296,875	09/15/2044

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
58155Q-AD-5	MCKESSON CORP 4.750% 03/01/21		11/27/2019	US BANCORP		1,024,070	1,000,000	1,013,050	1,003,070	0	(1,444)	0	(1,444)	0	1,001,627	0	22,443	22,443	59,507	03/01/2021
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
599809-AE-0	MCMLT 2015-1 A3 3.000% 06/25/56		12/01/2019	Paydown		2,210,008	2,210,008	2,264,223	2,227,030	0	(17,022)	0	(17,022)	0	2,210,008	0	0	0	49,557	06/25/2056
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		12/01/2019	Paydown		75,322	75,322	76,826	75,530	0	(208)	0	(208)	0	75,322	0	0	0	2,065	09/15/2047
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2019	Paydown		139,462	139,462	77,150	70,332	0	69,130	0	69,130	0	139,462	0	0	0	1,540	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2019	Paydown		184,521	184,521	117,239	79,577	0	104,944	0	104,944	0	184,521	0	0	0	6,394	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2019	Paydown		29,983	29,983	16,041	14,061	0	15,922	0	15,922	0	29,983	0	0	0	387	01/25/2047
629377-CC-4	NRG ENERGY INC 6.625% 01/15/27		02/13/2019	ADVANTUS CAPITAL MANAGEMENT		583,688	550,000	551,323	551,094	0	(35)	0	(35)	0	551,059	0	32,628	32,628	21,255	01/15/2027
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2019	Paydown		447,584	447,584	436,395	436,847	0	10,737	0	10,737	0	447,584	0	0	0	9,912	07/25/2043
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2019	Redemption 100.0000		336,103	336,103	336,103	336,103	0	0	0	0	0	336,103	0	0	0	8,623	01/15/2021
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		02/15/2019	Security Withdraw		4,847,135	5,000,000	4,960,250	4,963,584	0	366	0	366	0	4,963,950	0	(116,815)	(116,815)	89,583	01/10/2028
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2019	Paydown		368,466	368,466	306,412	287,900	0	80,822	0	80,822	0	368,466	0	0	0	9,374	03/25/2047
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
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2019	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
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
708696-BM-0	PENNSYLVANIA ELECTRIC CO 6.625% 04/01/19		04/01/2019	Various		5,475,000	5,475,000	5,030,777	5,461,906	0	13,094	0	13,094	0	5,475,000	0	0	0	181,359	04/01/2019
713448-EC-8	PEPSICO INC 7.000% 03/01/29		01/04/2019	Tax Free Exchange		2,002,863	1,600,000	2,007,771	2,003,129	0	(266)	0	(266)	0	2,002,863	0	0	0	0	03/01/2029
718172-BR-9	PHILIP MORRIS INTERNAT-W/I 1.375% 02/25/19		02/25/2019	Maturity		465,000	465,000	460,206	464,112	0	888	0	888	0	465,000	0	0	0	3,197	02/25/2019
72650R-BE-1	PLAINS ALL AMER PIPELINE 4.700% 06/15/44		10/02/2019	JP MORGAN SEC FIXED INC		1,939,020	2,000,000	2,058,440	2,054,416	0	(999)	0	(999)	0	2,053,417	0	(114,397)	(114,397)	75,461	06/15/2044
736508-BQ-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		04/15/2019	Maturity		2,000,000	2,000,000	1,998,520	1,999,496	0	504	0	504	0	2,000,000	0	0	0	61,000	04/15/2019
745332-CB-0	PUGET SOUND ENERGY INC 5.795% 03/15/40		02/15/2019	Security Withdraw		1,212,660	1,000,000	1,315,910	1,271,288	0	(983)	0	(983)	0	1,270,305	0	(57,645)	(57,645)	24,146	03/15/2040
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2019	Paydown		11,398	15,744	13,171	13,679	0	(2,281)	0	(2,281)	0	11,398	0	0	0	528	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/01/2019	Paydown		3,084	3,084	1,680	1,260	0	1,825	0	1,825	0	3,084	0	0	0	109	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/01/2019	Paydown		17,089	17,089	10,056	6,942	0	10,147	0	10,147	0	17,089	0	0	0	603	04/25/2037
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2019	Paydown		829,203	1,013,189	917,199	950,676	0	(121,473)	0	(121,473)	0	829,203	0	0	0	32,144	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2019	Paydown		62,539	79,156	65,228	71,440	0	(8,901)	0	(8,901)	0	62,539	0	0	0	2,493	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2019	Paydown		318,037	369,649	256,653	222,382	0	95,655	0	95,655	0	318,037	0	0	0	12,958	09/25/2036
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
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2019	Paydown		531,129	531,129	521,917	522,069	0	9,060	0	9,060	0	531,129	0	0	0	11,080	07/25/2043
863579-AM-0	SARM 2004-12 1A2 4.106% 09/25/34		12/01/2019	Paydown		115,248	115,248	101,775	112,471	0	2,776	0	2,776	0	115,248	0	0	0	2,926	09/25/2034
863579-CB-2	SARM 2004-14 1A 3.975% 10/25/34		12/01/2019	Paydown		220,162	220,162	188,041	206,946	0	13,216	0	13,216	0	220,162	0	0	0	5,909	10/25/2034
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		04/01/2019	Paydown		219,109	270,112	220,669	200,166	0	18,943	0	18,943	0	219,109	0	0	0	4,995	10/25/2035
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2019	Paydown		243,961	243,961	279,621	268,379	0	(24,418)	0	(24,418)	0	243,961	0	0	0	7,248	07/15/2059
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/22/2019	TENDER OFFER		257,673	237,487	246,013	243,890	0	(1,470)	0	(1,470)	0	242,420	0	15,253	15,253	20,912	08/01/2022
90131H-AY-1	21ST CENTURY FOX 7.430% 10/01/26		03/20/2019	Taxable Exchange		2,500,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	500,300	500,300	139,519	10/01/2026
90131H-BD-6	21ST CENTURY FOX 6.550% 03/15/33		03/20/2019	Taxable Exchange		7,814,573	6,000,000	6,638,111	6,550,841	0	(5,176)	0	(5,176)	0	6,545,665	0	1,268,907	1,268,907	207,417	03/15/2033
90131H-BQ-7	21ST CENTURY FOX 6.150% 02/15/41		03/20/2019	Taxable Exchange		2,580,288	2,000,000	1,990,056	1,990,722	0	68	0	68	0	1,990,790	0	589,498	589,498	85,417	02/15/2041
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/01/2019	Paydown		603,472	603,472	612,497	604,944	0	(1,471)	0	(1,471)	0	603,472	0	0	0	10,486	01/10/2045
907818-EW-4	UNION PACIFIC CORP 4.500% 09/10/48		10/30/2019	Taxable Exchange		13,892,340	10,000,000	9,989,900	9,990,288	0	1,095	0	1,095	0	9,991,383	0	3,900,957	3,900,957	652,500	09/10/2048
911312-AK-2	UNITED PARCEL SERVICE 5.125% 04/01/19		04/01/2019	Maturity		2,000,000	2,000,000	1,998,580	1,999,631	0	369	0	369	0	2,000,000	0	0	0	51,250	04/01/2019
911312-BM-7	UNITED PARCEL SERVICE 3.050% 11/15/27		02/15/2019	Security Withdraw		4,773,007	4,900,000	4,919,208	4,917,395	0	(250)	0	(250)	0	4,917,146	0	(144,139)	(144,139)	37,363	11/15/2027
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% 09/15/48		02/15/2019	Security Withdraw		9,725,200	10,000,000	8,851,641	8,899,037	0	2,209	0	2,209	0	8,901,246	0	823,954	823,954	188,417	09/15/2048
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2019	Paydown		76,999	84,589	81,056	81,592	0	(4,592)	0	(4,592)	0	76,999	0	0	0	2,505	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A 2.377% 04/25/47		11/18/2019	ROBERT W. BAIRD		1,565,055	1,715,129	720,018	766,541	0	179	0	179	0	766,719	0	798,336	798,336	39,144	04/25/2047
939355-AE-3	WMALT 2007-OA3 5A 2.377% 04/25/47		11/01/2019	Paydown		191,657	230,699	96,848	103,106	0	88,551	0	88,551	0	191,657	0	0	0	2,659	04/25/2047
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2019	Paydown		807,558	807,558	818,914	818,914	0	(11,356)	0	(11,356)	0	807,558	0	0	0	4,246	07/25/2049
96042G-AA-0	Westlake Automob20183A ivable SER 20183A CL A1 2.530% 09/16/19		04/15/2019	Paydown		1,231,373	1,231,373	1,231,373	1,231,373	0	0	0	0	0	1,231,373	0	0	0	5,376	09/16/2019
96950F-AP-9	WILLIAMS PARTNERS 4.900% 01/15/45		02/15/2019	Security Withdraw		4,362,858	4,500,000	4,169,565	4,189,665	0	577	0	577	0	4,190,242	0	172,616	172,616	128,625	01/15/2045
976656-CC-0	WISC ELEC POWER 4.250% 12/15/19		12/15/2019	Maturity		1,000,000	1,000,000	996,780	999,612	0	388	0	388	0	1,000,000	0	0	0	42,500	12/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31	A	02/15/2019	Security Withdraw		10,859,736	8,160,000	11,189,726	10,580,347	0	(17,486)	0	(17,486)	0	10,562,861	0	296,875	296,875	124,123	12/01/2031
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	10/16/2019	CREDIT SUISSE FIRST BOSTON		2,016,940	2,000,000	1,995,640	1,996,108	0	119	0	119	0	1,996,227	0	20,713	20,713	97,158	09/15/2042
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		2,000,000	2,000,000	2,072,160	2,003,554	0	(3,554)	0	(3,554)	0	2,000,000	0	0	0	61,500	06/15/2019
68245X-AB-5	BURGER KING 4.625% 01/15/22	A	04/01/2019	GOLDENTREE-BANK LOANS		(8,094)	(350,000)	(350,000)	(350,000)	0	0	0	0	0	(350,000)	0	341,906	341,906	0	01/15/2022
68245X-AB-5	BURGER KING 4.625% 01/15/22	A	10/07/2019	Call 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	44,111	01/15/2022
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
268317-AB-0	ELECTRICITE DE FRANCE 6.500% 01/26/19	D	01/26/2019	Maturity		1,000,000	1,000,000	1,111,900	1,000,941	0	(941)	0	(941)	0	1,000,000	0	0	0	32,500	01/26/2019
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
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
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D	11/06/2019	Various		3,123,600	3,000,000	2,934,410	2,949,048	0	1,166	0	1,166	0	2,950,213	0	173,387	173,387	229,463	01/15/2036
65590A-DM-5	NORDEA BANK AB NEW YORK 2.947% 03/07/19	D	03/07/2019	Maturity		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	20,964	03/07/2019
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	D	09/27/2019	Taxable Exchange		562,846	639,000	654,017	652,983	0	(249)	0	(249)	0	652,734	0	(89,888)	(89,888)	26,449	06/27/2044
75405T-AA-7	RASGAS II 5.298% 09/30/20	D	09/30/2019	Redemption 100.0000		108,500	108,500	108,500	108,500	0	0	0	0	0	108,500	0	0	0	4,323	09/30/2020
80685P-AA-6	SCHLUMBERGER NOR 4.200% 01/15/21	D	12/19/2019	Various		3,985,670	3,883,000	3,958,447	3,899,801	0	(8,899)	0	(8,899)	0	3,890,902	0	(7,902)	(7,902)	335,521	01/15/2021
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
91311Q-AE-5	UNITED UTILITIES PLC 5.375% 02/01/19	D	02/01/2019	Various		6,000,000	6,000,000	5,970,370	5,999,089	0	911	0	911	0	6,000,000	0	0	0	161,250	02/01/2019
151020-AU-8	CELGENE CORP		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,500	08/15/2045
05948K-XT-1	BOAA 2005-2 1CB4		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	17,451	03/25/2035
05949C-NH-5	BOAMS 2005-11 1A5		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	36,924	12/25/2035
872225-AF-4	TBW 2006-5 A5A		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,424	11/25/2036
60467M-AB-7	MIRANT CORP		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	21,000	06/30/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						309,757,352	303,372,070	300,128,960	299,345,569	0	1,393,597	0	1,393,597	0	300,738,905	0	8,733,326	8,733,326	10,563,688	XXX
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1 5.406% Perpet.		10/30/2019	Various		2,284,000	2,284,000	2,221,190	2,221,190	0	0	0	0	0	2,221,190	0	62,810	62,810	146,880	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						2,284,000	2,284,000	2,221,190	2,221,190	0	0	0	0	0	2,221,190	0	62,810	62,810	146,880	XXX
464287-17-6	ISHARES CLOSED END FUND		01/03/2019	ADVANTUS CAPITAL MANAGEMENT	0.000	33,072	0	32,733	32,853	(120)	0	0	(120)	0	32,733	0	339	339	0	
8099999. Subtotal - Bonds - SVO Identified Funds						33,072	0	32,733	32,853	(120)	0	0	(120)	0	32,733	0	339	339	0	XXX
00164D-AP-8	AMC ENTERTAINMENT TL B 1L 12/15/23		01/01/2019	LAC 030000008 Bank Loans		213	0	0	0	0	0	0	0	0	0	0	213	213	(213)	12/15/2023
00169Q-AE-9	AIR MEDICAL GROUP HOLDINGS INC TL 1L 04/28/22		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2022
00241Y-AM-6	AVSC HOLDING CORP TL B 1L 03/01/25		01/01/2019	LAC 030000008 Bank Loans		267	0	0	0	0	(10)	0	(10)	0	(10)	0	277	277	0	03/01/2025
00912Y-AL-6	AIR METHODS CORP TL 1L 04/13/24		01/01/2019	LAC 030000008 Bank Loans		1,066	0	0	0	0	0	0	0	0	0	0	1,066	1,066	(1,066)	04/13/2024
01310T-AV-1	ALBERTSON'S LLC TL B7 1L 10/29/25		02/14/2019	LAC 030000008 Bank Loans		2,940,000	3,000,000	2,977,500	2,977,520	0	224	0	224	0	2,977,744	0	(37,744)	(37,744)	14,266	10/29/2025
02474R-AF-0	ABC SUPPLY CO INC TL B2 1L 10/31/23		01/01/2019	LAC 030000008 Bank Loans		1,821	0	0	0	0	0	0	0	0	0	0	1,821	1,821	(1,821)	10/31/2023
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC TL B 1L 03/23/25		01/01/2019	LAC 030000008 Bank Loans		386	0	0	0	0	0	0	0	0	0	0	386	386	0	03/23/2025
03755P-AB-1	APERGY CORP TL B 1L 05/09/25		01/01/2019	LAC 030000008 Bank Loans		199	0	0	0	0	0	0	0	0	0	0	199	199	(199)	05/09/2025
03852J-AK-7	ARAMARK SERVICES INC TL B 1L 03/28/24		01/01/2019	LAC 030000008 Bank Loans		163	0	0	0	0	0	0	0	0	0	0	163	163	(163)	03/28/2024
03852J-AL-5	ARAMARK SERVICES INC TL 1L 03/11/25		01/01/2019	LAC 030000008 Bank Loans		271	0	0	0	0	0	0	0	0	0	0	271	271	(271)	03/11/2025
03970J-AD-0	CHILL MERGER SUB INC TL 1L 03/20/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/20/2024
05606C-AE-0	BW NHHC HOLDCO INC TL 1L 05/15/25		01/01/2019	LAC 030000008 Bank Loans		417	0	0	0	0	0	0	0	0	0	0	417	417	0	05/15/2025
08579J-AY-8	BERRY PLASTICS TL R 1L 01/19/24		01/01/2019	LAC 030000008 Bank Loans		109	0	0	0	0	0	0	0	0	0	0	109	109	0	01/19/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09238F-AK-7	BHN MERGER SUB INC TI 1L 06/15/25		01/01/2019	LAC 030000008 Bank Loans		169	0	0	0	0	0	0	0	0	0	0	169	169	0	06/15/2025
10330J-AU-2	BOYD GAMING CORP TL B 1L 09/14/23		01/01/2019	LAC 030000008 Bank Loans		1,085	0	0	0	0	0	0	0	0	0	0	1,085	1,085	(1,085)	09/14/2023
12512Y-AF-8	CDW LLC TL B 1L 08/17/23		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/17/2023
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L 01/27/21		01/01/2019	LAC 030000008 Bank Loans		77	0	0	0	0	0	0	0	0	0	0	77	77	(77)	01/27/2021
13134M-BE-2	CALPINE CONS FIN/CCFC FI TL B5 1L 01/15/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2024
13134M-BJ-1	Calpine Corp TL B7 1L 05/31/23		01/01/2019	LAC 030000008 Bank Loans		87	0	0	0	0	0	0	0	0	0	0	87	87	(87)	05/31/2023
14173M-AC-7	CARESTREAM DENTAL TL 1L 08/07/24		01/01/2019	LAC 030000008 Bank Loans		319	0	0	0	0	0	0	0	0	0	0	319	319	(319)	08/07/2024
15670B-AB-8	CENTURYLINK INC TL B 1L 01/31/25		01/01/2019	LAC 030000008 Bank Loans		1,607	0	0	0	0	0	0	0	0	0	0	1,607	1,607	(1,607)	01/31/2025
17148P-AD-3	CHURCHILL DOWNS INC TL B 1L 12/12/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/12/2024
17178H-AL-6	CIENA CORP TL B 1L 09/21/25		01/01/2019	LAC 030000008 Bank Loans		164	0	0	0	0	0	0	0	0	0	0	164	164	0	09/21/2025
19933M-AL-7	COLUMBUS MCKINNON TL B 1L 01/20/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/20/2024
20260Y-AD-0	COMMERCIAL VEHICLE GROUP BL B 1L 03/30/23		01/01/2019	LAC 030000008 Bank Loans		1,402	0	0	0	0	0	0	0	0	0	0	1,402	1,402	(1,402)	03/30/2023
22818R-AW-6	CROWN AMERICAS LLC TL B 1L 04/04/25		01/01/2019	LAC 030000008 Bank Loans		97	0	0	0	0	0	0	0	0	0	0	97	97	(97)	04/04/2025
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L 11/02/25		02/20/2019	LAC 030000008 Bank Loans		1,932,500	2,000,000	1,960,000	1,960,473	0	409	0	409	0	1,960,882	0	(28,382)	(28,382)	28,115	11/02/2025
25456Q-AG-3	DIPLOMAT PHARMACY INC TL B 1L 12/20/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/20/2024
26852B-AP-4	EIG INVESTORS CORP TL 1L 02/09/23		01/01/2019	LAC 030000008 Bank Loans		308	0	0	0	0	0	0	0	0	0	0	308	308	(308)	02/09/2023
26928B-AJ-8	EW SCRIPPS CO TL B 1L 10/02/24		01/01/2019	LAC 030000008 Bank Loans		385	0	0	0	0	0	0	0	0	0	0	385	385	(385)	10/02/2024
29088U-AF-4	EMERALD EXPO HOLDINGS INC TL B 1L 05/17/24		01/01/2019	LAC 030000008 Bank Loans		327	0	0	0	0	0	0	0	0	0	0	327	327	(327)	05/17/2024
29253R-AB-9	ENCINO ACQUISITION PARTN TL 2L 09/26/25		02/13/2019	LAC 030000008 Bank Loans		960,000	1,000,000	990,000	990,052	0	15	0	15	0	990,067	0	(30,067)	(30,067)	7,985	09/26/2025
29373U-AC-5	ENVISION HEALTHCARE CORP TL 1L 09/28/25		01/01/2019	LAC 030000008 Bank Loans		4,106	0	0	0	0	0	0	0	0	0	0	4,106	4,106	(4,106)	09/28/2025
32007U-BW-8	FIRST DATA CORP TL 1L 07/10/22		01/01/2019	LAC 030000008 Bank Loans		52	0	0	0	0	0	0	0	0	0	0	52	52	0	07/10/2022
32007U-BX-6	FIRST DATA CORP TL 1L 04/26/24		01/01/2019	LAC 030000008 Bank Loans		52	0	0	0	0	0	0	0	0	0	0	52	52	0	04/26/2024
37249U-AN-6	GENTIVA HEALTH SERVICES TL 1L 07/02/25		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/02/2025
37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L 04/22/23		01/01/2019	LAC 030000008 Bank Loans		246	0	0	0	0	0	0	0	0	0	0	246	246	(246)	04/22/2023
39154E-AF-8	GREATBATCH INC TL B 1L 10/27/22		01/01/2019	LAC 030000008 Bank Loans		61	0	0	0	0	0	0	0	0	0	0	61	61	0	10/27/2022
39843P-AD-5	GRIFOLS WORLDWIDE OPERAT TL B 1L 01/31/25		01/01/2019	LAC 030000008 Bank Loans		175	0	0	0	0	0	0	0	0	0	0	175	175	(175)	01/31/2025
404122-AX-1	HCA INC TL B10 1L 03/13/25		01/01/2019	LAC 030000008 Bank Loans		192	0	0	0	0	0	0	0	0	0	0	192	192	(192)	03/13/2025
404122-AY-9	HCA HOLDINGS INC TL B11 03/18/26		01/01/2019	LAC 030000008 Bank Loans		93	0	0	0	0	0	0	0	0	0	0	93	93	(93)	03/18/2026
40419N-AG-5	HFOTCO LLC TL B 1L 06/26/25		01/01/2019	LAC 030000008 Bank Loans		1,026	0	0	0	0	0	0	0	0	0	0	1,026	1,026	(1,026)	06/26/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/16/25		01/01/2019	LAC 030000008 Bank Loans		2	0	0	0	0	0	0	0	0	0	0	2	2	(2)	08/16/2025
40435T-AC-1	HS PURCHASER LLC TL 1L 03/29/25		01/01/2019	LAC 030000008 Bank Loans		932	0	0	0	0	0	0	0	0	0	0	932	932	(932)	03/29/2025
40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2019	LAC 030000008 Bank Loans		289	0	0	0	0	0	0	0	0	0	0	289	289	(289)	03/20/2025
44043V-AJ-7	HORIZON PHARMA INC TL B 1L 03/29/24		01/01/2019	LAC 030000008 Bank Loans		811	0	0	0	0	0	0	0	0	0	0	811	811	(811)	03/29/2024
44108H-AH-4	HOSTESS BRANDS LLC TL 1L 08/22/22		01/01/2019	LAC 030000008 Bank Loans		1,179	0	0	0	0	0	0	0	0	0	0	1,179	1,179	(1,179)	08/22/2022
44932E-AB-6	HYSTER-YALE GROUP INC TL B 1L 05/30/23		01/01/2019	LAC 030000008 Bank Loans		295	0	0	0	0	0	0	0	0	0	0	295	295	(295)	05/30/2023
44969C-BF-6	QUINTILES IMS INC TL B 1L 03/07/24		01/01/2019	LAC 030000008 Bank Loans		21	0	0	0	0	0	0	0	0	0	0	21	21	0	03/07/2024
44988E-AE-3	INC RESEARCH TL B 1L 08/01/24		01/01/2019	LAC 030000008 Bank Loans		304	0	0	0	0	0	0	0	0	0	0	304	304	(304)	08/01/2024
46589U-AB-1	ZEST DENTAL TL 1L 03/08/25		01/01/2019	LAC 030000008 Bank Loans		977	0	0	0	0	0	0	0	0	0	0	977	977	(977)	03/08/2025
47009Y-AK-3	JAGUAR HOLDINGS TL 1L 08/18/22		01/01/2019	LAC 030000008 Bank Loans		381	0	0	0	0	0	0	0	0	0	0	381	381	(381)	08/18/2022
47579S-AT-7	JELD-WEN INC TL B4 1L 12/14/24		01/01/2019	LAC 030000008 Bank Loans		684	0	0	0	0	0	0	0	0	0	0	684	684	(684)	12/14/2024
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L 03/09/23		01/01/2019	LAC 030000008 Bank Loans		39	0	0	0	0	0	0	0	0	0	0	39	39	0	03/09/2023
50219C-AD-7	LSC COMMUNICATIONS INC TL B 1L 09/30/22		01/01/2019	LAC 030000008 Bank Loans		782	0	0	0	0	0	0	0	0	0	0	782	782	(782)	09/30/2022
51783Q-AP-3	LAS VEGAS SANDS LLC TL B 1L 03/27/25		01/01/2019	LAC 030000008 Bank Loans		504	0	0	0	0	0	0	0	0	0	0	504	504	(504)	03/27/2025
52729K-AN-6	LEVEL 3 FINANCING INC TL B 1L 02/22/24		01/01/2019	LAC 030000008 Bank Loans		126	0	0	0	0	0	0	0	0	0	0	126	126	0	02/22/2024
55280F-AJ-0	MA FINANCE CO LLC(MICRO FOCUS) TL B2 1L 11/20/21		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/20/2021
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L 03/25/25		01/01/2019	LAC 030000008 Bank Loans		260	0	0	0	0	0	0	0	0	0	0	260	260	(260)	03/25/2025
55328H-AE-1	MULTIPLAN TL B 1L 06/07/23		01/01/2019	LAC 030000008 Bank Loans		321	0	0	0	0	0	0	0	0	0	0	321	321	(321)	06/07/2023
57906P-AG-4	MCAFEE LLC TL B 1L 09/29/24		01/01/2019	LAC 030000008 Bank Loans		1,222	0	0	0	0	0	0	0	0	0	0	1,222	1,222	(1,222)	09/29/2024
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N 1L 02/16/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/16/2024
58943P-AP-7	MEREDITH CORP TL B 1L 01/31/25		01/01/2019	LAC 030000008 Bank Loans		236	0	0	0	0	0	0	0	0	0	0	236	236	(236)	01/31/2025
62538L-AJ-3	MULTI-COLOR CORP TL B 1L 10/31/24		01/01/2019	LAC 030000008 Bank Loans		991	0	0	0	0	0	0	0	0	0	0	991	991	(991)	10/31/2024
63937L-AD-1	NAVISTAR FINANCIAL CORP TI B 1L 07/30/25		01/01/2019	LAC 030000008 Bank Loans		1,474	0	0	0	0	0	0	0	0	0	0	1,474	1,474	(1,474)	07/30/2025
68162R-AD-3	WEST CORP TL B1 1L 10/10/24		01/01/2019	LAC 030000008 Bank Loans		926	0	0	0	0	0	0	0	0	0	0	926	926	(926)	10/10/2024
68764P-AD-9	ORYX SOUTHERN DELAWARE TL 1 L 02/28/25		01/01/2019	LAC 030000008 Bank Loans		634	0	0	0	0	0	0	0	0	0	0	634	634	(634)	02/28/2025
69946E-AT-8	PAREXEL TL B 1L 08/11/24		01/01/2019	LAC 030000008 Bank Loans		459	0	0	0	0	0	0	0	0	0	0	459	459	(459)	08/11/2024
70454B-AT-6	PEABODY ENERGY CORP TL B 1L 03/31/25		01/01/2019	LAC 030000008 Bank Loans		106	0	0	0	0	0	0	0	0	0	0	106	106	0	03/31/2025
72584D-AE-4	KFC HOLDING CO TL B 1L 03/29/25		01/01/2019	LAC 030000008 Bank Loans		214	0	0	0	0	0	0	0	0	0	0	214	214	0	03/29/2025
73744G-AJ-1	POST HOLDINGS INC TL B 1L 05/24/24		01/01/2019	LAC 030000008 Bank Loans		345	0	0	0	0	0	0	0	0	0	0	345	345	(345)	05/24/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74349E-AQ-7	PROSPECT MEDICAL HOLDING TL B 1L 02/16/24		01/01/2019	LAC 030000008 Bank Loans		459	0	0	0	0	0	0	0	0	0	0	459	459	(459)	02/16/2024
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L 03/17/23		01/01/2019	LAC 030000008 Bank Loans		120	0	0	0	0	0	0	0	0	0	0	120	120	0	03/17/2023
76857M-AJ-4	RIVERBED TECHNOLOGIES TL B 1L 04/27/22		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/27/2022
77484U-AB-2	RODAN & FIELDS LLC TL B 1L 06/05/25		01/01/2019	LAC 030000008 Bank Loans		1,532	0	0	0	0	0	0	0	0	0	0	1,532	1,532	(1,532)	06/05/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L 04/06/25		01/01/2019	LAC 030000008 Bank Loans		786	0	0	0	0	0	0	0	0	0	0	786	786	(786)	04/06/2025
78453J-AC-0	SMG US MIDCO 2 INC TL 1L 01/23/25		01/01/2019	LAC 030000008 Bank Loans		145	0	0	0	0	0	0	0	0	0	0	145	145	(145)	01/23/2025
78466D-BD-5	SS&C TECHNOLOGIES INC TL B3 1L 04/16/25		01/01/2019	LAC 030000008 Bank Loans		412	0	0	0	0	0	0	0	0	0	0	412	412	(412)	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES INC TL B4 1L 04/16/25		01/01/2019	LAC 030000008 Bank Loans		183	0	0	0	0	0	0	0	0	0	0	183	183	(183)	04/16/2025
78466D-BF-0	SS&C TECHNOLOGIES INC TL B5 1L 04/16/25		01/01/2019	LAC 030000008 Bank Loans		281	0	0	0	0	0	0	0	0	0	0	281	281	(281)	04/16/2025
80465J-AB-4	SAVAGE ENTERPRISES LLC TL B 1L 08/01/25		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		01/31/2019	Redemption 100.0000		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	5	10/31/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L 10/31/25		02/14/2019	LAC 030000008 Bank Loans		491,059	498,750	496,256	496,276	0	14	0	14	0	496,290	0	(5,231)	(5,231)	1,835	10/31/2025
83417U-AH-9	SOLARWINDS HOLDINGS INC TL 1L 02/05/24		01/01/2019	LAC 030000008 Bank Loans		647	0	0	0	0	0	0	0	0	0	0	647	647	(647)	02/05/2024
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L 02/29/24		01/01/2019	LAC 030000008 Bank Loans		205	0	0	0	0	0	0	0	0	0	0	205	205	0	02/29/2024
855031-AP-5	STAPLES INC TL 1L 08/15/24		01/01/2019	LAC 030000008 Bank Loans		3,233	0	0	0	0	0	0	0	0	0	0	3,233	3,233	(3,233)	08/15/2024
85769E-AR-2	STATION CASINOS LLC TL B 1L 06/08/23		01/01/2019	LAC 030000008 Bank Loans		611	0	0	0	0	0	0	0	0	0	0	611	611	(611)	06/08/2023
86816X-AG-5	SUPERIOR INDUSTRIES INTE TL B 1L 03/22/24		01/01/2019	LAC 030000008 Bank Loans		1,104	0	0	0	0	0	0	0	0	0	0	1,104	1,104	(1,104)	03/22/2024
88078F-BH-0	TEREX CORP TL 1L 01/31/24		01/01/2019	LAC 030000008 Bank Loans		200	0	0	0	0	0	0	0	0	0	0	200	200	(200)	01/31/2024
89364M-BP-8	TRANSDIGM INC TL F 1L 06/09/23		01/01/2019	LAC 030000008 Bank Loans		293	0	0	0	0	0	0	0	0	0	0	293	293	(293)	06/09/2023
91335P-AE-9	UNIVAR USA INC TL B 1L 07/01/24		01/01/2019	LAC 030000008 Bank Loans		429	0	0	0	0	0	0	0	0	0	0	429	429	(429)	07/01/2024
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L 10/26/25		02/14/2019	LAC 030000008 Bank Loans		1,995,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(5,000)	(5,000)	7,121	10/26/2025
92532Y-AB-5	VERSUM MATERIALS INC VERSUM 09/29/23		01/01/2019	LAC 030000008 Bank Loans		195	0	0	0	0	0	0	0	0	0	0	195	195	(195)	09/29/2023
929294-AH-9	WKI HOLDING CO TL B 1L 04/25/24		01/01/2019	LAC 030000008 Bank Loans		581	0	0	0	0	0	0	0	0	0	0	581	581	(581)	04/25/2024
92940J-AB-4	WR GRACE & CO-CONN TL B1 1L 04/03/25		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN TL B2 1L 04/03/25		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/03/2025
96758D-BA-0	WIDEOPENWEST TL B 1L 08/19/23		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/19/2023
98313L-AD-1	WYNN RESORTS LTD TL B 1L 10/22/24		02/14/2019	LAC 030000008 Bank Loans		979,380	1,000,000	997,500	997,520	0	(8)	0	(8)	0	997,513	0	(18,133)	(18,133)	4,116	10/22/2024
98919M-AP-0	ZAYO GROUP LLC TL B2 1L 01/19/24		01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/19/2024
C6901L-AE-7	BURGER KING TL B 1L 02/16/24		01/01/2019	LAC 030000008 Bank Loans		183	0	0	0	0	0	0	0	0	0	0	183	183	(16,188)	02/16/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L 06/22/22		01/01/2019	LAC 030000008 Bank Loans		1,123	0	0	0	0	0	0	0	0	0	0	1,123	1,123	(1,123)	06/22/2022
90388H-AB-1	ULTRA PETROLEUM CORP TL RBL-EXIT 1L 04/12/24		01/01/2019	LAC 030000008 Bank Loans		183	0	0	0	0	0	0	0	0	0	0	183	183	0	04/12/2024
C6448B-AE-9	ARTERRA WINES CANADA INC TL B1 1L 12/15/23	A	01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2023
ALBEA1-45-8	ALBEA BEAUTY HOLDINGS SA TL B1 1L 04/12/24	C	01/01/2019	LAC 030000008 Bank Loans		1,057	0	0	0	0	0	0	0	0	0	0	1,057	1,057	(1,057)	04/12/2024
00437M-AB-0	ACCUDYNE INDUSTRIES BOR TL B 1L 08/02/24	C	01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/02/2024
04044P-AF-1	ARISTOCRAT INT PTY TL B 1L 10/19/24	C	01/01/2019	LAC 030000008 Bank Loans		298	0	0	0	0	0	0	0	0	0	0	298	298	(298)	10/19/2024
46611V-AT-2	JBS USA LUX SA TL B 1L 10/30/22	D	01/01/2019	LAC 030000008 Bank Loans		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/30/2022
81726J-AE-1	SENSATA TECHNOLOGIES TL B 1L 10/14/21	C	12/31/2019	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/14/2021
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L 02/24/25	C	01/01/2019	LAC 030000008 Bank Loans		2,303	0	0	0	0	0	0	0	0	0	0	2,303	2,303	(2,303)	02/24/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS TL B 1L 04/19/25	C	01/01/2019	LAC 030000008 Bank Loans		338	0	0	0	0	0	0	0	0	0	0	338	338	(338)	04/19/2025
L9308U-AL-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L 03/16/25	C	01/01/2019	LAC 030000008 Bank Loans		388	0	0	0	0	0	0	0	0	0	0	388	388	(388)	03/16/2025
N1946Y-AC-9	CEVA LOGISTICS FINANCE B TL B 1L 08/03/25	C	01/01/2019	LAC 030000008 Bank Loans		1,477	0	0	0	0	0	0	0	0	0	0	1,477	1,477	(1,477)	08/03/2025
00241Y-AM-6	AVSC HOLDING CORP TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,178	03/01/2025
01310T-AV-1	ALBERTSON'S LLC TL B7 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,415	10/29/2025
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(386)	03/23/2025
03852J-AK-7	ARAMARK SERVICES INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,031	03/28/2024
03852J-AL-5	ARAMARK SERVICES INC TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,970	03/11/2025
04761P-AF-2	ATKINS NUTRITIONALS TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	479	07/06/2024
05549P-AB-7	BCP RENAISSANCE PARENT TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,254	10/31/2024
05606C-AE-0	BW NHHC HOLDCO INC TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(417)	05/15/2025
08579J-AY-8	BERRY PLASTICS TL R 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(109)	01/19/2024
09238F-AK-7	BHN MERGER SUB INC TI 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	9,084	06/15/2025
12512Y-AF-8	CDW LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	669	08/17/2023
12543K-AN-4	CHS/COMMUNITY HEALTH SYSTEMS TL H 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	71	01/27/2021
13134M-BJ-1	Calpine Corp TL B7 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,145	05/31/2023
17178H-AL-6	CIENA CORP TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(164)	09/21/2025
18449E-AE-0	CLEAN HARBORS INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,439	06/30/2024
22860E-AB-8	CROWN SUBSEA COMMUNICATI TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,982	11/02/2025
23338D-AM-8	DXP Enterprises TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,752	08/29/2023
26852B-AP-4	EIG INVESTORS CORP TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	481	02/09/2023
26928B-AJ-8	EW SCRIPPS CO TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	478	10/02/2024
28253P-AC-3	8TH AVENUE FOOD & PRO TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	854	10/01/2025
29253R-AB-9	ENCINO ACQUISITION PARTN TL 2L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,340	09/26/2025
32007U-BW-8	FIRST DATA CORP TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(52)	07/10/2022
32007U-BX-6	FIRST DATA CORP TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(52)	04/26/2024
37943V-BG-7	GLOBAL PAYMENTS INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	455	04/22/2023
39154E-AF-8	GREATBATCH INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(61)	10/27/2022
44108H-AH-4	HOSTESS BRANDS LLC TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,584	08/22/2022
44969C-BF-6	QUINTILES IMS INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,336	03/07/2024
46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	17,137	06/28/2025
48562R-AK-5	KAR AUCTION SERVICES INC TL B5 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(23)	03/09/2023
48667G-AB-3	KEANE GROUP HOLDINGS LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,375	05/25/2025
513076-AZ-2	LAMAR MEDIA CORP TB B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(8)	02/16/2025
52729K-AN-6	LEVEL 3 FINANCING INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(126)	02/22/2024
55303K-AC-7	MGM GROWTH PROPERTIES TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	395	03/25/2025
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	565	02/16/2024

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58515U-AP-4	MEG ENERGY TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	517	12/31/2023
65490C-AB-9	NOMAD BUYER INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,133	08/03/2025
68162R-AD-3	WEST CORP TL B1 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,997	10/10/2024
70454B-AT-6	PEABODY ENERGY CORP TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,912	03/31/2025
72584D-AE-4	KFC HOLDING CO TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(214)	03/29/2025
74966U-AP-5	RPI FINANCE TRUST(ROYALTY PHAR TL B6 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(120)	03/17/2023
77484U-AB-2	RODAN & FIELDS LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3	06/05/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3	04/06/2025
80862Q-AD-3	SCIENCE APPLICATIONS INTL CORP TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	824	10/31/2025
85208E-AB-6	SPRINT COMMUNICATIONS TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(205)	02/29/2024
855031-AP-5	STAPLES INC TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	14,390	08/15/2024
85769E-AR-2	STATION CASINOS LLC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2	06/08/2023
88078F-BH-0	TEREX CORP TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	245	01/31/2024
89435T-AB-0	TRAVERSE MIDSTREAM TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	175	09/27/2024
91359H-AP-3	UNIVERSAL HEALTH SERVICES TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,542	10/26/2025
929294-AH-9	WKI HOLDING CO TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,230	04/25/2024
98313L-AD-1	WYNN RESORTS LTD TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,847	10/22/2024
98379E-AE-6	XPO LOGISTICS INC TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,541	02/23/2025
C6901L-AE-7	BURGER KING TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(183)	02/16/2024
C9413P-AZ-6	VALEANT PHARMACEUTICALS INTERN TL B 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,511	05/28/2025
Y5000J-AB-6	INTERNATIONAL SEAWAYS TL 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1	06/22/2022
90388H-AB-1	ULTRA PETROLEUM CORP TL RBL-EXIT 1L		12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	10,839	04/12/2024
04044P-AF-1	ARISTOCRAT INT PTY TL B 1L	C	12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,389	10/19/2024
L6232U-AH-0	MALLINCKRODT INTERNATIONAL TL B 1L	C	12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,970	02/24/2025
L9308U-AL-4	TRAVELPORT FINANCE LUXEMBOURG TL B 1L	C	12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,467	03/16/2025
N1946Y-AC-9	CEVA LOGISTICS FINANCE B TL B 1L	C	12/31/2019	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,616)	08/03/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						9,349,411	9,500,000	9,422,500	9,423,085	0	650	0	650	0	9,423,736	0	(74,325)	(74,325)	160,178	XXX
8399997. Total - Bonds - Part 4						365,516,990	359,237,911	356,087,451	355,168,037	(120)	1,340,212	0	1,340,092	0	356,507,872	0	8,723,998	8,723,998	11,637,955	XXX
8399998. Total - Bonds - Part 5						56,096,773	51,875,446	56,416,705		0	(137,163)	0	(137,163)	0	56,279,542	0	(182,769)	(182,769)	937,560	XXX
8399999. Total - Bonds						421,613,763	411,113,357	412,504,156	355,168,037	(120)	1,203,049	0	1,202,929	0	412,787,414	0	8,541,229	8,541,229	12,575,515	XXX
19626G-70-2	COLONY NORTHSTAR INC-CLASS A PREFERRED		08/01/2019	ADVANTUS CAPITAL MANAGEMENT	12,706.000	267,027	0.00	317,650	317,650	0	0	0	0	0	317,650	0	(50,623)	(50,623)	5,931	
427825-70-8	HERSHA HOSPITALITY TRUST PREFERRED		01/30/2019	ADVANTUS CAPITAL MANAGEMENT	301.000	6,595	0.00	7,525	6,249	1,276	0	0	1,276	0	7,525	0	(930)	(930)	122	
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	
637417-80-9	NATL RETAIL PROP PREFERRED		10/07/2019	Various	19,200.000	484,597	0.00	464,288	464,288	0	0	0	0	0	464,288	0	20,309	20,309	18,422	
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		12/30/2019	ADVANTUS CAPITAL MANAGEMENT	12,050.000	302,582	0.00	287,058	287,058	0	0	0	0	0	287,058	0	15,523	15,523	15,669	
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		10/24/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	16,137	0.00	15,000	15,000	0	0	0	0	0	15,000	0	1,137	1,137	956	
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED		02/15/2019	ADVANTUS CAPITAL MANAGEMENT	2,671.000	70,630	0.00	66,840	66,840	0	0	0	0	0	66,840	0	3,790	3,790	1,064	
804395-60-6	SAUL CENTERS INC PREFERRED		06/12/2019	ADVANTUS CAPITAL MANAGEMENT	2,994.000	77,625	0.00	68,110	68,110	0	0	0	0	0	68,110	0	9,515	9,515	2,229	
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	
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		10/16/2019	ADVANTUS CAPITAL MANAGEMENT	3,284.000	89,074	0.00	82,623	82,623	0	0	0	0	0	82,623	0	6,451	6,451	3,245	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,628,304	XXX	1,611,476	1,610,200	1,276	0	0	1,276	0	1,611,476	0	16,826	16,826	63,405	XXX
8999997. Total - Preferred Stocks - Part 4						1,628,304	XXX	1,611,476	1,610,200	1,276	0	0	1,276	0	1,611,476	0	16,826	16,826	63,405	XXX
8999998. Total - Preferred Stocks - Part 5						1,964,502	XXX	1,566,528		0	0	0	0	0	1,566,528	0	397,974	397,974	1,684	XXX
8999999. Total - Preferred Stocks						3,592,806	XXX	3,178,004	1,610,200	1,276	0	0	1,276	0	3,178,004	0	414,800	414,800	65,089	XXX
ROWAN1-23-4	ROWAN COMPANIES PLC-A		04/11/2019	Taxable Exchange	49,735.000	560,720		790,041	417,277	372,764	0	0	372,764	0	790,041	0	(229,321)	(229,321)	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00130H-10-5	AES CORP		03/15/2019	ADVANTUS CAPITAL MANAGEMENT	9,300.000	157,674		139,262	134,478	4,784	0	0	4,784	0	139,262	0	18,412	18,412	915	
00206R-10-2	AT&T INC		12/03/2019	PCG Model Accts	4,124.000	131,968		131,301	117,780	13,521	0	0	13,521	0	131,301	0	667	667	4,581	
008492-10-0	AGREE REALTY CORP REIT		10/24/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	168,408		77,888	148,256	(70,368)	0	0	(70,368)	0	77,888	0	90,520	90,520	1,389	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		05/31/2019	ADVANTUS CAPITAL MANAGEMENT	2,800.000	395,370		336,432	322,672	13,760	0	0	13,760	0	336,432	0	58,939	58,939	3,880	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTI COMMON		02/28/2019	Various	44,138.000	476,576		409,993	425,490	(15,497)	0	0	(15,497)	0	409,993	0	66,582	66,582	0	
02079K-10-7	ALPHABET CLASS C		12/03/2019	Various	609.000	704,925		617,987	630,686	(12,700)	0	0	(12,700)	0	617,987	0	86,939	86,939	0	
02079K-30-5	ALPHABET CLASS A		12/03/2019	Various	1,385.000	1,753,652		617,211	1,447,270	(830,059)	0	0	(830,059)	0	617,211	0	1,136,441	1,136,441	0	
023135-10-6	AMAZON.COM INC		12/03/2019	Various	3,111.000	5,800,253		1,466,810	4,672,629	(3,205,819)	0	0	(3,205,819)	0	1,466,810	0	4,333,443	4,333,443	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		01/28/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	22,430		23,419	20,695	2,724	0	0	2,724	0	23,419	0	(989)	(989)	0	
025537-10-1	AMERICAN ELECTRIC POWER		12/04/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	54,401		47,175	44,844	2,331	0	0	2,331	0	47,175	0	7,226	7,226	1,626	
03073E-10-5	AMERISOURCEBERGEN CORP		12/03/2019	Various	21,107.000	1,755,028		1,807,418	1,570,361	237,057	0	0	237,057	0	1,807,418	0	(52,390)	(52,390)	19,772	
03350F-10-6	ANDEAVOR LOGISTICS LP		07/18/2019	Various	9,500.000	326,070		471,564	308,655	162,909	0	0	162,909	0	471,564	0	(145,494)	(145,494)	14,420	
03350F-10-6	ANDEAVOR LOGISTICS LP		07/30/2019	Taxable Exchange	62,398.000	2,007,088		3,083,970	2,027,311	1,056,659	0	0	1,056,659	0	3,083,970	0	(1,076,882)	(1,076,882)	128,540	
03674X-10-6	ANTERO RESOURCES CORP		04/22/2019	HOWARD WEIL	10,000.000	79,628		163,880	93,900	69,980	0	0	69,980	0	163,880	0	(84,252)	(84,252)	0	
037833-10-0	APPLE INC		12/03/2019	Various	56,086.000	11,147,752		4,982,996	8,847,147	(3,864,151)	0	0	(3,864,151)	0	4,982,996	0	6,164,756	6,164,756	46,716	
053484-10-1	AVALON BAY COMMUNITIES REIT		10/28/2019	ADVANTUS CAPITAL MANAGEMENT	2,100.000	442,647		371,460	365,505	5,955	0	0	5,955	0	371,460	0	71,187	71,187	10,383	
05351W-10-3	AVANGRID INC COMMON		05/29/2019	ADVANTUS CAPITAL MANAGEMENT	6,900.000	349,189		340,661	345,621	(4,960)	0	0	(4,960)	0	340,661	0	8,528	8,528	5,588	
05351X-10-1	AVAYA HOLDINGS CORP		09/06/2019	Various	295,563.000	4,129,137		4,536,306	4,531,365	4,941	0	0	4,941	0	4,536,306	0	(407,169)	(407,169)	0	
053807-10-3	AVNET INC		12/03/2019	PCG Model Accts	6,497.000	279,700		271,987	234,542	37,445	0	0	37,445	0	271,987	0	7,713	7,713	2,398	
060505-10-4	BANK OF AMERICA CORP		12/03/2019	PCG Model Accts	15,079.000	436,979		419,887	371,599	48,287	0	0	48,287	0	419,887	0	17,093	17,093	4,820	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		12/03/2019	Various	14,726.000	2,970,997		2,467,938	3,006,755	(538,817)	0	0	(538,817)	0	2,467,938	0	503,060	503,060	0	
09062X-10-3	BIOGEN INC		12/20/2019	Various	4,636.000	1,329,916		1,282,279	1,395,105	(112,826)	0	0	(112,826)	0	1,282,279	0	47,637	47,637	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		12/27/2019	ADVANTUS CAPITAL MANAGEMENT	2,300.000	85,501		74,870	73,278	1,592	0	0	1,592	0	74,870	0	10,631	10,631	4,836	
094235-10-8	BLOOMIN' BRANDS INC		08/07/2019	INSTINET	23,682.000	406,750		414,582	423,671	(9,089)	0	0	(9,089)	0	414,582	0	(7,832)	(7,832)	4,286	
09857L-10-8	BOOKING HOLDING		11/07/2019	Various	413.000	765,734		766,857	711,359	55,498	0	0	55,498	0	766,857	0	(1,123)	(1,123)	0	
101121-10-1	BOSTON PROPERTIES INC REIT		04/05/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	40,606		36,173	33,765	2,408	0	0	2,408	0	36,173	0	4,433	4,433	380	
10316T-10-4	BOX INC - CLASS A		01/25/2019	Security Withdraw	0.000	7		8	6	2	0	0	2	0	8	0	(1)	(1)	0	
105368-20-3	BRANDYWINE REALTY TRUST REIT		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	63,200.000	906,716		863,546	813,384	50,162	0	0	50,162	0	863,546	0	43,170	43,170	22,762	
110122-10-8	BRISTOL-MYERS SQUIBB		12/03/2019	PCG Model Accts	5,255.000	246,763		286,220	272,944	13,277	0	0	13,277	0	286,220	0	(39,457)	(39,457)	5,546	
133131-10-2	CAMDEN PROPERTY TRUST REIT		11/01/2019	ADVANTUS CAPITAL MANAGEMENT	2,300.000	242,075		210,986	202,515	8,471	0	0	8,471	0	210,986	0	31,090	31,090	4,011	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		11/01/2019	ADVANTUS CAPITAL MANAGEMENT	18,971.000	159,498		218,497	134,982	83,515	0	0	83,515	0	218,497	0	(58,999)	(58,999)	27	
15189T-10-7	CENTERPOINT ENERGY		12/17/2019	ADVANTUS CAPITAL MANAGEMENT	6,800.000	181,795		191,310	191,964	(654)	0	0	(654)	0	191,310	0	(9,514)	(9,514)	6,670	
16119P-10-8	CHARTER COMMUNICATIONS INC-A		12/03/2019	PCG Model Accts	993.000	395,839		296,208	282,975	13,233	0	0	13,233	0	296,208	0	99,631	99,631	0	
163731-10-2	CHEMICAL FINANCIAL CORP		03/27/2019	INSTINET	1,700.000	75,297		62,110	62,237	(127)	0	0	(127)	0	62,110	0	13,187	13,187	204	
163731-10-2	CHEMICAL FINANCIAL CORP		08/01/2019	Tax Free Exchange	9,510.000	347,449		347,449	348,161	(712)	0	0	(712)	0	347,449	0	0	0	6,467	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		12/10/2019	Various	7,499.000	321,472		231,542	280,863	(49,321)	0	0	(49,321)	0	231,542	0	89,931	89,931	3,279	
165240-10-2	CHESAPEAKE LODGING TRUST REIT		02/07/2019	ADVANTUS CAPITAL MANAGEMENT	5,900.000	160,766		189,943	143,665	46,278	0	0	46,278	0	189,943	0	(29,177)	(29,177)	2,360	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		11/27/2019	ADVANTUS CAPITAL MANAGEMENT	31,580.000	470,165		466,945	534,170	(67,225)	0	0	(67,225)	0	466,945	0	3,220	3,220	2,278	
20030N-10-1	COMCAST CORP CL A		12/03/2019	PCG Model Accts	8,862.000	386,425		294,836	301,821	(6,984)	0	0	(6,984)	0	294,836	0	91,589	91,589	5,779	
21870Q-10-5	CORESITE REALTY CORP REIT		07/09/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	150,732		139,014	113,399	25,615	0	0	25,615	0	139,014	0	11,718	11,718	3,104	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	20,750		19,168	19,168	0	0	0	0	0	19,168	0	1,582	1,582	28	
22282E-10-2	COVANTA HOLDING CORP COMMON		04/29/2019	ADVANTUS CAPITAL MANAGEMENT	5,400.000	91,844		93,709	72,468	21,241	0	0	21,241	0	93,709	0	(1,865)	(1,865)	1,700	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		06/12/2019	Various	7,000.000	247,646		266,125	195,370	70,755	0	0	70,755	0	266,125	0	(18,479)	(18,479)	8,400	
22822V-10-1	CROWN CASTLE INTL CORP REIT		08/26/2019	ADVANTUS CAPITAL MANAGEMENT	2,100.000	271,150		204,600	228,123	(23,523)	0	0	(23,523)	0	204,600	0	66,550	66,550	1,688	
229663-10-9	CUBESMART REIT		05/24/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	23,569		21,693	21,693	0	0	0	0	0	21,693	0	1,876	1,876	224	
23283R-10-0	CYRUSONE INC REIT		09/30/2019	ADVANTUS CAPITAL MANAGEMENT	5,500.000	344,420		283,406	290,840	(7,434)	0	0	(7,434)	0	283,406	0	61,015	61,015	4,934	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		11/07/2019	Various	35,000.000	872,463		1,447,596	927,150	520,446	0	0	520,446	0	1,447,596	0	(575,133)	(575,133)	93,600	
244199-10-5	DEERE & COMPANY		12/03/2019	Various	1,620.000	265,135		234,624	241,655	(7,031)	0	0	(7,031)	0	234,624	0	30,511	30,511	3,244	
253868-10-3	DIGITAL REALTY TRUST INC REIT		10/23/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	145,898		133,694	117,205	16,489	0	0	16,489	0	133,694	0	12,204	12,204	4,675	
254687-10-6	DISNEY		12/03/2019	PCG Model Accts	104.000	14,222		11,465	11,465	0	0	0	0	0	11,465	0	2,757	2,757	74	
25746U-10-9	DOMINION RESOURCES		03/08/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	15,248		14,582	14,582	0	0	0	0	0	14,582	0	666	666	184	
26441C-20-4	DUKE ENERGY		06/21/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	17,692		17,250	17,260	(10)	0	0	(10)	0	17,250	0	442	442	371	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		12/06/2019	ADVANTUS CAPITAL MANAGEMENT	15,500.000	336,809		305,015	243,040	61,975	0	0	61,975	0	305,015	0	31,794	31,794	12,038	
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/13/2019	Various	501,700.000	7,291,594		8,569,002	6,627,457	1,941,545	0	0	1,941,545	0	8,569,002	0	(1,277,408)	(1,277,408)	307,074	
29275Y-10-2	ENERSYS		02/28/2019	INVESTMENT TECHNOLOGY GROUP	5,464.000	405,399		411,254	424,061	(12,807)	0	0	(12,807)	0	411,254	0	(5,854)	(5,854)	0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/12/2019	Various	310,571.000	8,631,504		8,145,404	8,093,982	51,422	0	0	51,422	0	8,145,404	0	486,100	486,100	150,408	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/25/2019	ADVANTUS CAPITAL MANAGEMENT	6,600.000	528,108		403,831	435,666	(31,835)	0	0	(31,835)	0	403,831	0	124,278	124,278	9,296	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		03/13/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	284,866		231,017	245,210	(14,193)	0	0	(14,193)	0	231,017	0	53,849	53,849	1,860	
30034W-10-6	EVERGY INC		09/24/2019	ADVANTUS CAPITAL MANAGEMENT	100.000	6,646		5,714	5,714	0	0	0	0	0	5,714	0	932	932	95	
30161N-10-1	EXELON CORP		03/26/2019	ADVANTUS CAPITAL MANAGEMENT	2,900.000	142,570		103,528	130,790	(27,262)	0	0	(27,262)	0	103,528	0	39,042	39,042	870	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	3,262.000	340,983		273,852	295,146	(21,294)	0	0	(21,294)	0	273,852	0	67,131	67,131	2,923	
30231G-10-2	EXXON MOBIL CORP		12/03/2019	PCG Model Accts	3,213.000	236,109		258,866	219,094	39,771	0	0	39,771	0	258,866	0	(22,757)	(22,757)	6,337	
30303M-10-2	FACEBOOK INC-A		12/03/2019	Various	7,802.000	1,453,148		1,453,464	1,022,900	430,563	0	0	430,563	0	1,453,464	0	(315)	(315)	0	
313747-20-6	FEDERAL REALTY INVS TRUST REIT		10/23/2019	ADVANTUS CAPITAL MANAGEMENT	100.000	14,103		12,894	12,894	0	0	0	0	0	12,894	0	1,209	1,209	207	
31428X-10-6	FEDEX CORP		12/03/2019	PCG Model Accts	737.000	120,891		135,199	118,900	16,299	0	0	16,299	0	135,199	0	(14,308)	(14,308)	977	
35137L-10-5	FOX CORP		12/03/2019	PCG Model Accts	7.000	246		282	282	0	0	0	0	0	282	0	(35)	(35)	3	
369604-10-3	GENERAL ELECTRIC CO		12/03/2019	Various	39,013.000	327,822		426,557	283,942	142,615	0	0	142,615	0	426,557	0	(98,734)	(98,734)	1,161	
369604-10-3	GENERAL ELECTRIC CO		02/26/2019	Various	0.000	66,195		66,195	44,018	22,177	0	0	22,177	0	66,195	0	0	0	0	
371927-10-4	GENESIS ENERGY L.P.		12/10/2019	Various	94,360.000	1,780,199		2,179,696	1,744,534	435,162	0	0	435,162	0	2,179,696	0	(399,496)	(399,496)	196,240	
379577-20-8	GLOBUS MEDICAL INC - A		10/07/2019	Various	24,400.000	1,186,161		1,188,719	1,188,719	0	0	0	0	0	1,188,719	0	(2,558)	(2,558)	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		12/03/2019	Various	1,835.000	374,915		369,945	306,537	63,408	0	0	63,408	0	369,945	0	4,970	4,970	2,642	
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	
40414L-10-9	HCP INC REIT		11/05/2019	Tax Free Exchange	30,140.000	754,446		754,446	841,810	(87,365)	0	0	(87,365)	0	754,446	0	0	0	44,607	
406216-10-1	HALLIBURTON COMPANY		12/03/2019	Various	35,243.000	716,833		1,225,223	936,759	288,465	0	0	288,465	0	1,225,223	0	(508,390)	(508,390)	18,381	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		12/20/2019	ADVANTUS CAPITAL MANAGEMENT	7,000.000	181,355		159,103	133,350	25,753	0	0	25,753	0	159,103	0	22,252	22,252	4,555	
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		10/30/2019	ADVANTUS CAPITAL MANAGEMENT	23,300.000	657,465		653,109	589,723	63,386	0	0	63,386	0	653,109	0	4,357	4,357	19,231	
427825-50-0	HERSHA HOSPITALITY TRUST REIT		11/04/2019	ADVANTUS CAPITAL MANAGEMENT	5,500.000	77,125		97,266	96,470	796	0	0	796	0	97,266	0	(20,141)	(20,141)	6,160	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
431284-10-8	HIGHWOODS PROPERTY		12/02/2019	ADVANTUS CAPITAL MANAGEMENT	2,600.000	124,475		131,502	100,594	30,908	0	0	30,908	0	131,502	0	(7,026)	(7,026)	4,228	
44106M-10-2	HOSPITALITY PROP TRUST REIT		02/20/2019	ADVANTUS CAPITAL MANAGEMENT	1,400.000	38,556		42,635	33,432	9,203	0	0	9,203	0	42,635	0	(4,079)	(4,079)	742	
44106M-10-2	HOSPITALITY PROP TRUST REIT		09/25/2019	Tax Free Exchange	23,475.000	642,804		642,804	560,583	82,221	0	0	82,221	0	642,804	0	0	0	37,795	
44107P-10-4	HOST HOTELS & RESORTS INC		12/24/2019	ADVANTUS CAPITAL MANAGEMENT	42,300.000	744,080		831,082	707,117	123,965	0	0	123,965	0	831,082	0	(87,003)	(87,003)	27,565	
443510-60-7	HUBBELL INC -CL B		12/03/2019	PCG Model Accts	1.000	146		143	143	0	0	0	0	0	143	0	2	2	1	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		12/27/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	37,290		33,390	33,390	0	0	0	0	0	33,390	0	3,900	3,900	250	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT REIT		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	3,800.000	83,759		91,200	74,746	16,454	0	0	16,454	0	91,200	0	(7,441)	(7,441)	2,706	
459200-10-1	IBM		12/03/2019	PCG Model Accts	1,832.000	263,392		248,974	208,243	40,730	0	0	40,730	0	248,974	0	14,418	14,418	7,014	
46284V-10-1	IRON MOUNTAIN INC REIT		06/03/2019	ADVANTUS CAPITAL MANAGEMENT	12,300.000	406,700		394,860	398,643	(3,783)	0	0	(3,783)	0	394,860	0	11,840	11,840	11,915	
478160-10-4	JOHNSON & JOHNSON		12/03/2019	PCG Model Accts	3,057.000	401,679		381,174	394,525	(13,351)	0	0	(13,351)	0	381,174	0	20,506	20,506	6,443	
480200-10-7	JONES LANG LASALLE INC		12/03/2019	Various	2,908.000	419,970		441,205	368,153	73,052	0	0	73,052	0	441,205	0	(21,236)	(21,236)	916	
48123V-10-2	J2 GLOBAL INC		10/07/2019	Various	4,400.000	394,261		359,789	359,789	0	0	0	0	0	359,789	0	34,472	34,472	0	
49456B-10-1	KINDER MORGAN		10/11/2019	Various	65,500.000	1,298,327		1,090,138	1,007,390	82,748	0	0	82,748	0	1,090,138	0	208,189	208,189	38,725	
502175-10-2	LTC PROPERTIES INC REIT		10/22/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	125,164		108,174	104,200	3,974	0	0	3,974	0	108,174	0	16,989	16,989	3,325	
531172-10-4	LIBERTY PROPERTY TRUST REIT		03/13/2019	ADVANTUS CAPITAL MANAGEMENT	5,800.000	268,719		231,265	242,904	(11,639)	0	0	(11,639)	0	231,265	0	37,454	37,454	2,320	
55336V-10-0	MPLX LP LIMITED PARTNERS		12/11/2019	Various	224,151.000	5,988,322		7,640,459	6,791,777	848,682	0	0	848,682	0	7,640,459	0	(1,652,137)	(1,652,137)	465,541	
55336V-10-0	MPLX LP LIMITED PARTNERS		07/30/2019	Cash Adjustment	1.000	19		18	18	0	0	0	0	0	18	0	1	1	0	
554382-10-1	MACERICH CO/THE REIT		07/19/2019	ADVANTUS CAPITAL MANAGEMENT	6,500.000	273,965		372,618	281,320	91,298	0	0	91,298	0	372,618	0	(98,653)	(98,653)	2,700	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		11/25/2019	Various	98,830.000	6,104,258		5,594,054	5,641,555	(47,501)	0	0	(47,501)	0	5,594,054	0	510,204	510,204	705	
594918-10-4	MICROSOFT CORP		12/03/2019	Various	14,238.000	1,949,947		1,388,993	1,446,384	(57,391)	0	0	(57,391)	0	1,388,993	0	560,954	560,954	17,672	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		10/22/2019	ADVANTUS CAPITAL MANAGEMENT	2,600.000	304,165		263,370	248,820	14,550	0	0	14,550	0	263,370	0	40,794	40,794	5,472	
61174X-10-9	MONSTER BEVERAGE CORP		12/03/2019	Various	9,590.000	570,078		500,732	472,020	28,712	0	0	28,712	0	500,732	0	69,346	69,346	0	
63633D-10-4	NATL HEALTH INV REIT		10/24/2019	ADVANTUS CAPITAL MANAGEMENT	100.000	8,625		7,895	7,895	0	0	0	0	0	7,895	0	730	730	315	
637417-10-6	NATL RETAIL PROP REIT		10/22/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	27,234		22,052	25,263	(3,211)	0	0	(3,211)	0	22,052	0	5,182	5,182	150	
67058H-10-2	NUSTAR ENERGY LP		12/11/2019	S. G. COWEN SECURITIES CORP.	14,256.000	395,734		392,577	392,577	0	0	0	0	0	392,577	0	3,157	3,157	17,107	
67420T-20-6	OASIS MIDSTREAM PARTNERS LP LIMITED PARTNERS		05/23/2019	S. G. COWEN SECURITIES CORP.	3,000.000	61,710		61,917	61,917	0	0	0	0	0	61,917	0	(208)	(208)	1,410	
681936-10-0	OMEGA HEALTHCARE REIT		10/18/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	73,545		67,850	67,850	0	0	0	0	0	67,850	0	5,695	5,695	924	
682680-10-3	ONEOK INC		09/16/2019	ADVANTUS CAPITAL MANAGEMENT	2,000.000	144,289		134,331	107,900	26,431	0	0	26,431	0	134,331	0	9,958	9,958	3,300	
68389X-10-5	ORACLE CORP		12/03/2019	Various	149,273.000	7,883,136		4,722,728	6,739,683	(2,016,954)	0	0	(2,016,954)	0	4,722,728	0	3,160,408	3,160,408	66,882	
69007J-10-6	OUTFRONT MEDIA INC REIT		07/26/2019	ADVANTUS CAPITAL MANAGEMENT	5,200.000	130,633		116,896	94,224	22,672	0	0	22,672	0	116,896	0	13,737	13,737	2,628	
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	6,156		6,423	6,423	0	0	0	0	0	6,423	0	(268)	(268)	156	
700517-10-5	PARK HOTELS & RESORTS INC REIT		08/07/2019	ADVANTUS CAPITAL MANAGEMENT	13,300.000	380,287		351,344	345,534	5,810	0	0	5,810	0	351,344	0	28,942	28,942	19,225	
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	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		11/27/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	35,303		32,586	31,960	627	0	0	627	0	32,586	0	2,717	2,717	529	
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/11/2019	Various	280,244.000	6,007,120		6,876,459	6,046,778	829,681	0	0	829,681	0	6,876,459	0	(869,338)	(869,338)	193,810	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		08/28/2019	Various	51,731.000	1,192,176		1,258,509	1,039,793	218,716	0	0	218,716	0	1,258,509	0	(66,334)	(66,334)	32,702	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
737630-10-3	POTLATCH CORPORATION REIT		05/03/2019	ADVANTUS CAPITAL MANAGEMENT	5,252.000	197,807		240,935	166,173	74,761	0	0	74,761	0	240,935	0	(43,128)	(43,128)	821	
742718-10-9	PROCTER & GAMBLE CO		12/02/2019	S. G. COWEN SECURITIES CORP.	7,888.000	965,682		663,696	725,065	(61,369)	0	0	(61,369)	0	663,696	0	301,986	301,986	21,421	
74340W-10-3	PROLOGIS INC REIT		10/23/2019	ADVANTUS CAPITAL MANAGEMENT	8,800.000	681,949		466,739	516,736	(49,997)	0	0	(49,997)	0	466,739	0	215,210	215,210	5,512	
74460D-10-9	PUBLIC STORAGE INC REIT		07/03/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	192,527		165,642	161,928	3,714	0	0	3,714	0	165,642	0	26,885	26,885	2,000	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		10/29/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	21,518		17,915	17,915	0	0	0	0	0	17,915	0	3,603	3,603	352	
74762E-10-2	QUANTA SERVICES INC		10/07/2019	Various	17,520.000	632,558		528,361	549,882	(21,522)	0	0	(21,522)	0	528,361	0	104,197	104,197	741	
758750-10-3	REGAL BELOIT		06/12/2019	Various	6,058.000	483,690		411,084	424,363	(13,279)	0	0	(13,279)	0	411,084	0	72,605	72,605	3,084	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		10/22/2019	ADVANTUS CAPITAL MANAGEMENT	20,900.000	375,186		399,001	331,964	67,037	0	0	67,037	0	399,001	0	(23,815)	(23,815)	8,983	
776696-10-6	ROPER INDUSTRIES INC		11/26/2019	Security Withdraw	113,413.000	40,793,522		22,817,968	30,226,833	(7,408,865)	0	0	(7,408,865)	0	22,817,968	0	17,975,554	17,975,554	209,814	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		05/16/2019	ADVANTUS CAPITAL MANAGEMENT	2,100.000	172,066		159,682	141,361	18,321	0	0	18,321	0	159,682	0	12,383	12,383	1,700	
78440X-10-1	SL GREEN REALTY CORP REIT		12/18/2019	ADVANTUS CAPITAL MANAGEMENT	5,000.000	434,641		484,468	395,400	89,068	0	0	89,068	0	484,468	0	(49,827)	(49,827)	11,135	
78462F-10-3	SPDR TRUST SERIES 1		10/22/2019	Various	14,686.000	3,966,784		4,141,483	3,670,325	471,158	0	0	471,158	0	4,141,483	0	(174,699)	(174,699)	46,999	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		10/31/2019	ADVANTUS CAPITAL MANAGEMENT	45,560.000	890,524		904,683	750,829	153,854	0	0	153,854	0	904,683	0	(14,159)	(14,159)	20,430	
79466L-30-2	SALESFORCE.COM INC		12/03/2019	Various	34,153.000	5,042,366		3,600,720	4,677,936	(1,077,216)	0	0	(1,077,216)	0	3,600,720	0	1,441,646	1,441,646	0	
806857-10-8	SCHLUMBERGER LTD		12/03/2019	PCG Model Accts	4,019.000	151,421		146,010	145,006	1,005	0	0	1,005	0	146,010	0	5,411	5,411	6,012	
81663A-10-5	SEMGROUP CORP-CLASS A		05/07/2019	Various	524,003.000	6,760,505		11,207,315	7,220,761	3,986,554	0	0	3,986,554	0	11,207,315	0	(4,446,810)	(4,446,810)	247,591	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		05/23/2019	HOWARD WEIL	25,000.000	531,796		566,851	410,250	156,601	0	0	156,601	0	566,851	0	(35,055)	(35,055)	20,375	
82669G-10-4	SIGNATURE BANK		12/03/2019	PCG Model Accts	1,826.000	221,075		231,143	187,731	43,412	0	0	43,412	0	231,143	0	(10,068)	(10,068)	2,442	
828806-10-9	SIMON PROPERTY GRP LP REIT		12/03/2019	PCG Model Accts	2,576.000	406,502		446,519	432,742	13,777	0	0	13,777	0	446,519	0	(40,017)	(40,017)	12,423	
830879-10-2	SKYWEST INC		09/30/2019	Various	10,590.000	607,511		572,395	572,395	0	0	0	0	0	572,395	0	35,116	35,116	3,515	
832696-40-5	SMUCKER JM CO		06/10/2019	Various	2,195.000	260,559		231,674	205,211	26,463	0	0	26,463	0	231,674	0	28,885	28,885	3,083	
838518-10-8	SOUTH JERSEY INDUSTRIES		07/31/2019	ADVANTUS CAPITAL MANAGEMENT	5,309.000	174,476		171,675	147,590	24,084	0	0	24,084	0	171,675	0	2,801	2,801	1,845	
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT		01/01/2019	Tax Free Exchange	5,760.000	231,398		231,398	203,040	28,358	0	0	28,358	0	231,398	0	0	0	0	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		12/10/2019	ADVANTUS CAPITAL MANAGEMENT	420.000	22,250		15,620	15,620	0	0	0	0	0	15,620	0	6,630	6,630	788	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	6,628		10,108	5,796	4,312	0	0	4,312	0	10,108	0	(3,480)	(3,480)	1,079	
85254J-10-2	STAG INDUSTRIAL INC REIT		06/18/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	34,506		29,508	27,368	2,140	0	0	2,140	0	29,508	0	4,998	4,998	786	
855244-10-9	STARBUCKS CORP		12/03/2019	Various	33,625.000	2,741,649		1,897,837	2,165,450	(267,613)	0	0	(267,613)	0	1,897,837	0	843,812	843,812	18,024	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		12/24/2019	ADVANTUS CAPITAL MANAGEMENT	12,700.000	308,841		283,671	250,317	33,354	0	0	33,354	0	283,671	0	25,170	25,170	20,352	
858912-10-8	STERICYCLE INC		04/26/2019	Various	26,643.000	1,188,861		978,331	977,532	799	0	0	799	0	978,331	0	210,530	210,530	0	
862121-10-0	STORE CAPITAL CORP REIT		10/31/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	20,181		16,645	16,645	0	0	0	0	0	16,645	0	3,536	3,536	340	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/27/2019	HOWARD WEIL	125,000.000	855,989		1,958,027	1,256,250	701,777	0	0	701,777	0	1,958,027	0	(1,102,038)	(1,102,038)	107,813	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		03/27/2019	ADVANTUS CAPITAL MANAGEMENT	24,500.000	358,081		369,070	318,745	50,325	0	0	50,325	0	369,070	0	(10,989)	(10,989)	13,230	
87233Q-10-8	TC PIPELINES LP		12/11/2019	S. G. COWEN SECURITIES CORP.	29,201.000	1,135,495		1,029,291	937,936	91,355	0	0	91,355	0	1,029,291	0	106,204	106,204	75,923	
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		02/20/2019	Various	118,231.000	2,834,687		2,827,835	2,877,743	(49,907)	0	0	(49,907)	0	2,827,835	0	6,851	6,851	1,989	
87612G-10-1	TARGA RESOURCES CORP		05/23/2019	Various	160,107.000	6,418,157		7,715,361	5,788,047	1,927,314	0	0	1,927,314	0	7,715,361	0	(1,297,204)	(1,297,204)	278,140	
88104R-20-9	TERRAFORM POWER INC - A COMMON		03/20/2019	ADVANTUS CAPITAL MANAGEMENT	13,400.000	168,324		150,517	150,348	169	0	0	169	0	150,517	0	17,808	17,808	0	
88160R-10-1	TESLA MOTORS INC		05/22/2019	Various	332.000	63,839		85,324	110,490	(25,166)	0	0	(25,166)	0	85,324	0	(21,485)	(21,485)	0	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88650V-20-8	TIER REIT INC REIT		06/12/2019	ADVANTUS CAPITAL MANAGEMENT	9,400.000	258,504		203,824	193,922	9,902	0	0	9,902	0	203,824	0	54,680	54,680	1,494	
89055F-10-3	TOPBUILD CORP-W/I		02/28/2019	Various	9,342.000	551,420		414,533	420,390	(5,857)	0	0	(5,857)	0	414,533	0	136,888	136,888	0	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		02/14/2019	INVESTMENT TECHNOLOGY GROUP	24,442.000	1,221,018		596,874	1,176,149	(579,275)	0	0	(579,275)	0	596,874	0	624,145	624,145	0	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Various	0.000	414,880		414,880	738,852	(323,972)	0	0	(323,972)	0	414,880	0	0	0	0	
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Various	58,341.000	2,134,221		1,161,513	2,068,517	(907,004)	0	0	(907,004)	0	1,161,513	0	972,708	972,708	0	
902653-10-4	UDR INC REIT		03/27/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	49,644		39,909	43,582	(3,673)	0	0	(3,673)	0	39,909	0	9,736	9,736	355	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		07/24/2019	ADVANTUS CAPITAL MANAGEMENT	9,900.000	172,521		169,484	128,502	40,982	0	0	40,982	0	169,484	0	3,037	3,037	6,720	
907818-10-8	UNION PACIFIC CORP		12/03/2019	PCG Model Accts	1,896.000	315,536		266,355	262,084	4,271	0	0	4,271	0	266,355	0	49,181	49,181	3,591	
913017-10-9	UNITED TECHNOLOGIES		12/03/2019	PCG Model Accts	1,884.000	248,575		232,769	200,634	32,135	0	0	32,135	0	232,769	0	15,806	15,806	2,930	
91324P-10-2	UNITEDHEALTH GROUP INC		12/03/2019	PCG Model Accts	3.000	802		771	771	0	0	0	0	0	771	0	31	31	2	
91325V-10-8	UNITI GROUP INC NPV REIT		03/25/2019	ADVANTUS CAPITAL MANAGEMENT	15,649.000	162,771		250,540	243,655	6,886	0	0	6,886	0	250,540	0	(87,769)	(87,769)	9,389	
92276F-10-0	VENTAS INC REIT		09/04/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	44,440		39,548	39,548	0	0	0	0	0	39,548	0	4,892	4,892	317	
92343V-10-4	VERIZON COMMUNICATIONS		12/23/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	24,765		22,153	22,488	(335)	0	0	(335)	0	22,153	0	2,613	2,613	969	
92343X-10-0	VERINT SYSTEMS INC		05/24/2019	Various	10,600.000	580,600		540,324	540,284	40	0	0	40	0	540,324	0	40,276	40,276	0	
925652-10-9	VICI PROPERTIES INC REIT		12/20/2019	ADVANTUS CAPITAL MANAGEMENT	100.000	2,535		2,211	2,211	0	0	0	0	0	2,211	0	323	323	59	
929042-10-9	VORNADO REALTY TRUST REIT		12/24/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	164,720		172,825	155,075	17,750	0	0	17,750	0	172,825	0	(8,105)	(8,105)	6,006	
948741-10-3	WEINGARTEN REALTY INVST REIT		11/14/2019	ADVANTUS CAPITAL MANAGEMENT	12,900.000	385,315		391,401	320,049	71,352	0	0	71,352	0	391,401	0	(6,086)	(6,086)	12,917	
95040Q-10-4	WELLTOWER INC WELLTOWER INC		10/30/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	54,454		44,222	41,646	2,576	0	0	2,576	0	44,222	0	10,232	10,232	1,566	
957638-10-9	WESTERN ALLIANCE BANCORP		09/30/2019	Various	8,600.000	382,775		381,131	383,437	(2,306)	0	0	(2,306)	0	381,131	0	1,644	1,644	1,900	
958254-10-4	WESTERN GAS PARTNERS LP		02/27/2019	Taxable Exchange	83,513.000	4,261,376		3,819,807	3,526,754	293,053	0	0	293,053	0	3,819,807	0	441,569	441,569	81,843	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		11/14/2019	Various	25,000.000	572,071		836,500	836,500	0	0	0	0	0	836,500	0	(264,429)	(264,429)	33,800	
962166-10-4	WEYERHAEUSER CO		10/29/2019	ADVANTUS CAPITAL MANAGEMENT	1,800.000	53,135		60,696	39,348	21,348	0	0	21,348	0	60,696	0	(7,561)	(7,561)	1,836	
969457-10-0	WILLIAMS COS INC		11/26/2019	ADVANTUS CAPITAL MANAGEMENT	30,700.000	743,724		944,156	677,352	266,803	0	0	266,803	0	944,156	0	(200,432)	(200,432)	25,720	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		12/03/2019	Various	14,376.000	632,363		548,368	482,055	66,312	0	0	66,312	0	548,368	0	83,995	83,995	2,567	
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LIMITED PARTNERS		02/11/2019	ADVANTUS CAPITAL MANAGEMENT	6,600.000	119,479		145,044	106,392	38,652	0	0	38,652	0	145,044	0	(25,565)	(25,565)	2,067	
G51502-10-5	JCI		05/23/2019	Various	31,482.000	1,193,864		935,330	933,441	1,889	0	0	1,889	0	935,330	0	258,534	258,534	14,107	
000000-00-0	KEYERA CORP		05/01/2019	Various	(646.000)	0		(23)	(20)	(3)	0	0	(3)	(1)	(23)	1	23	24	0	
000000-00-0	PEMBINA PIPELINE CORP		04/11/2019	RBC/DAIN	19,181.000	720,610		642,966	569,255	25,082	0	0	25,082	48,629	608,974	(33,992)	111,636	77,644	10,956	
000000-00-0	KEYERA CORP		05/21/2019	Various	132,505.000	3,103,533		3,701,020	2,505,502	1,035,448	0	0	1,035,448	160,070	3,588,223	(112,797)	(484,690)	(597,487)	59,597	
000000-00-0	KEYERA CORP		05/01/2019	Various	1.000	19		23	16	6	0	0	6	1	22	0	(3)	(3)	0	
000000-00-0	INTER PIPELINE LTD		11/25/2019	Various	303,537.000	5,455,769		5,070,262	4,688,252	241,148	0	0	241,148	140,862	4,984,073	(86,189)	471,696	385,507	86,190	
000000-00-0	INTER PIPELINE LTD		10/22/2019	Cash Adjustment	1.000	22		24	20	3	0	0	3	1	23	(1)	(1)	(2)	1	
000000-00-0	GIBSON ENERGY INC		05/01/2019	Various	0.000	33,434		0	0	0	0	0	0	0	56,932	56,932	(23,498)	33,434	0	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	12/03/2019	Various	42,323.000	2,208,789		1,682,871	1,621,186	61,685	0	0	61,685	0	1,682,871	0	525,918	525,918	17,999	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	01/01/2019	Spin Off	0.000	3,203		3,203	3,288	(86)	0	0	(86)	0	3,203	0	0	0	0	
15135U-10-9	CENOVUS ENERGY INC		10/22/2019	NAT BK FINANCIAL EQ	18,660.000	162,842		175,883	131,240	39,921	0	0	39,921	4,721	178,577	2,695	(15,735)	(13,040)	2,106	
15135U-10-9	CENOVUS ENERGY INC		01/01/2019	Cash Adjustment	1.000	4		4	4	0	0	0	0	0	4	0	0	0	0	
178587-10-1	CITY OFFICE REIT INC REIT		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	21,100.000	272,020		265,933	216,275	49,658	0	0	49,658	0	265,933	0	6,088	6,088	13,278	
45173X-10-3	IKKUMA RESOURCES CORP		01/03/2019	Taxable Exchange	2,250,000.000	925,577		941,688	758,253	163,365	0	0	163,365	20,070	933,068	(8,620)	(7,491)	(16,111)	0	
494549-20-7	KINDER MORGAN CANADA LTD		01/11/2019	Tax Free Exchange	49,999.000	2,024,435		2,024,435	1,750,540	146,304	0	0	146,304	127,592	2,024,435	0	0	0	422,776	
494549-20-7	KINDER MORGAN CANADA LTD		01/08/2019	Cash Adjustment	1.000	4		40	35	3	0	0	3	3	39	(1)	(35)	(36)	8	
494549-20-7	KINDER MORGAN CANADA LTD		01/08/2019	Various	100,000.000	0		0	0	0	0	0	0	0	0	0	0	0	845,553	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
720786-10-2	PIERIDAE ENERGY LTD		02/01/2019	Various	591,176.000	289,115		284,995	1,160,714	(881,883)	0	0	(881,883)	6,163	290,831	5,837	(1,717)	4,120	0	
74022D-30-8	PRECISION DRILLING CORP		03/08/2019	RBC/DAIN	25,000.000	55,483		64,192	43,407	18,625	0	0	18,625	2,160	62,901	(1,291)	(7,418)	(8,709)	0	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	12/03/2019	ADVANTUS CAPITAL MANAGEMENT	11,900.000	457,692		364,686	308,210	56,476	0	0	56,476	0	364,686	0	93,006	93,006	12,733	
000000-00-0	ENN ENERGY HOLDINGS LTD	B	01/04/2019	MORGAN STANLEY-CINN	10,000.000	89,146		72,033	88,691	(16,886)	0	0	(16,886)	228	71,803	(229)	17,343	17,114	0	
000000-00-0	TOWNGAS CHINA CO LTD	B	01/21/2019	MORGAN STANLEY-CINN	190,000.000	148,594		129,233	140,973	(12,070)	0	0	(12,070)	329	128,698	(535)	19,896	19,361	0	
000000-00-0	ENN ENERGY HOLDINGS LTD	B	03/11/2019	Various	10,500.000	101,823		75,691	93,126	(17,671)	0	0	(17,671)	236	75,289	(402)	26,534	26,132	0	
000000-00-0	TOWNGAS CHINA CO LTD	B	03/25/2019	MORGAN STANLEY-CINN	321,000.000	247,892		215,208	238,171	(23,462)	0	0	(23,462)	499	214,204	(1,004)	33,689	32,685	0	
000000-00-0	CHINA RESOURCES GAS GROUP LT	B	03/25/2019	MORGAN STANLEY-CINN	28,000.000	120,470		99,765	110,848	(11,384)	0	0	(11,384)	301	99,250	(515)	21,220	20,705	0	
000000-00-0	ENN ENERGY HOLDINGS LTD	B	04/12/2019	JPM FUNDS RECAP	12,600.000	123,284		90,761	111,751	(21,276)	0	0	(21,276)	287	90,335	(426)	32,949	32,523	0	
000000-00-0	TOWNGAS CHINA CO LTD	B	05/09/2019	MORGAN STANLEY-CINN	947.000	704		628	703	(76)	0	0	(76)	1	625	(3)	79	76	0	
TRANS4-56-7	TRANSOCEAN	D	08/14/2019	BARCLAYS	52,326.000	204,344		612,456	363,142	249,314	0	0	249,314	0	612,456	0	(408,112)	(408,112)	0	
000000-00-0	BORR DRILLING LTD	B	06/26/2019	Tax Free Exchange	30,364.000	651,061		651,061	375,719	241,606	0	0	241,606	33,736	651,061	0	0	0	0	
000000-00-0	BORR DRILLING LTD	B	06/26/2019	Various	121,458.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	NOBLE CORP PLC	D	08/14/2019	HOWARD WEIL	163,963.000	197,981		926,398	429,583	496,815	0	0	496,815	0	926,398	0	(728,417)	(728,417)	0	
INTER9-78-1	INTERCONTINENTAL HOTELS GROU	B	01/14/2019	Tax Free Exchange	7,708.000	417,590		417,590	438,250	(16,509)	0	0	(16,509)	(4,152)	417,590	0	0	0	0	
INTER9-78-1	INTERCONTINENTAL HOTELS GROU	B	01/14/2019	Cash Adjustment	0.000	39		16	17	(1)	0	0	(1)	0	17	0	22	22	0	
INTER9-78-1	INTERCONTINENTAL HOTELS GROU	B	01/14/2019	Various	406.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	12/03/2019	Various	842.000	146,430		137,734	130,807	6,927	0	0	6,927	0	137,734	0	8,696	8,696	(10)	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	12/03/2019	Various	18,254.000	2,042,069		3,921,107	2,895,084	1,026,022	0	0	1,026,022	0	3,921,107	0	(1,879,038)	(1,879,038)	(1)	
143658-30-0	CARNIVAL CRUISE UNIT	C	12/19/2019	Various	34,249.000	1,622,680		1,443,333	1,688,517	(245,184)	0	0	(245,184)	0	1,443,333	0	179,348	179,348	52,576	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	12/03/2019	PCG Model Accts	3,932.000	117,968		85,324	82,297	3,028	0	0	3,028	0	85,324	0	32,643	32,643	(67)	
66987V-10-9	NOVARTIS AG-ADR	D	12/03/2019	Various	35,691.000	3,191,293		2,623,236	2,712,056	(88,820)	0	0	(88,820)	0	2,623,236	0	568,057	568,057	94,431	
66987V-10-9	NOVARTIS AG-ADR	D	04/09/2019	Various	0.000	513,735		513,735	538,136	(24,401)	0	0	(24,401)	0	513,735	0	0	0	0	
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	D	11/05/2019	Various	16,006.000	968,639		1,057,028	959,400	97,629	0	0	97,629	0	1,057,028	0	(88,389)	(88,389)	44,197	
904784-70-9	UNILEVER N V -NY SHARES	D	12/03/2019	PCG Model Accts	3,677.000	218,803		202,286	197,842	4,445	0	0	4,445	0	202,286	0	16,517	16,517	3,356	
D12459-11-7	BRENNTAG AG	B	03/27/2019	BERENBERG CAPITAL MARKETS	1,350.000	68,322		56,930	58,306	(860)	0	0	(860)	(515)	56,507	(423)	11,815	11,392	0	
F5333N-10-0	JCDECAUX SA	B	03/27/2019	BERENBERG CAPITAL MARKETS	1,057.000	31,601		29,156	29,691	(285)	0	0	(285)	(251)	28,926	(230)	2,675	2,445	0	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	11/19/2019	ADVANTUS CAPITAL MANAGEMENT	11,000.000	478,490		339,191	379,830	(40,639)	0	0	(40,639)	0	339,191	0	139,299	139,299	8,090	
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	
G7153K-10-8	POLARCUS LTD	B	08/15/2019	BERENBERG CAPITAL MARKETS	115,992.000	16,145		13,847	13,847	0	0	0	0	0	13,646	(201)	2,499	2,298	0	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	10/08/2019	BERENBERG CAPITAL MARKETS	581.000	46,862		45,527	44,536	1,443	0	0	1,443	(453)	45,932	406	929	1,335	651	
G78283-11-9	SAVILLS PLC	B	03/27/2019	Various	14,035.000	170,073		123,796	126,496	(1,470)	0	0	(1,470)	(1,231)	130,020	6,224	40,053	46,277	0	
H00392-31-8	ADECCO GROUP AG-REG	B	12/16/2019	Various	8,900.000	541,244		459,214	460,616	(276)	0	0	(276)	(1,126)	464,654	5,439	76,591	82,030	19,110	
J13440-10-2	FANUC CORP	B	10/08/2019	Various	490.000	84,607		71,317	74,521	(2,644)	0	0	(2,644)	(561)	71,688	371	12,919	13,290	1,910	
K5591Y-10-7	ISS A/S	B	03/27/2019	BERENBERG CAPITAL MARKETS	1,310.000	39,889		36,558	36,594	299	0	0	299	(335)	36,230	(328)	3,660	3,332	0	
M8178L-10-8	QATAR GAS TRANSPORT	B	12/16/2019	Various	1,516,996.000	5,247,744		3,488,093	4,175,689	(688,684)	0	0	(688,684)	1,088	3,486,811	(1,282)	1,760,933	1,759,651	193,062	
R6000K-19-4	DOF ASA	B	05/23/2019	KEPLER CHEUVREUX	417,327.000	138,001		367,667	154,433	192,589	0	0	192,589	20,644	342,768	(24,899)	(204,767)	(229,666)	0	
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	B	10/30/2019	BERENBERG CAPITAL MARKETS	5,000.000	132,778		136,743	136,743	0	0	0	0	0	129,742	(7,002)	3,036	(3,966)	2,648	
X3232T-10-4	OPAP SA	B	12/17/2019	Various	82,196.000	1,042,449		842,067	841,448	1,585	0	0	1,585	(966)	823,976	(18,091)	218,473	200,382	51,691	
05351W-10-3	AVANGRID INC COMMON		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	264	
16208T-10-2	CHATHAM LODGING TRUST REIT		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	793	
46284V-10-1	IRON MOUNTAIN INC REIT		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,650	
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	308	
G51502-10-5	JCI		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1,359	
INTER9-78-1	INTERCONTINENTAL HOTELS GROU	B	12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	21,686	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						237,937,007	XXX	209,508,221	211,483,607	(2,533,425)	0	0	(2,533,425)	558,030	209,287,662	(220,556)	28,649,355	28,428,799	5,555,006	XXX
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	
38174@-10-8	Golub Capital Investment Corpo		09/16/2019	Taxable Exchange	108,000.000	1,620,000		1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	0	0	86,226	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,620,000	XXX	1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	0	0	86,226	XXX
37371#-10-9	GERBER LIFE INSURANCE COMPANY		05/24/2019	Nestle	0.000	8,242,818		8,242,818	8,242,818	0	0	0	0	0	8,242,818	0	0	0	0	
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						8,242,818	XXX	8,242,818	8,242,818	0	0	0	0	0	8,242,818	0	0	0	0	XXX
14064D-86-5	Fuller & Thaler MUTUAL FUND		12/03/2019	PCG Model Accts	88,517.000	2,216,071		1,895,156	1,895,156	0	0	0	0	0	1,895,156	0	320,915	320,915	0	
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		12/03/2019	PCG Model Accts	851,893.000	11,114,297		9,967,149	9,967,150	0	0	0	0	0	9,967,149	0	1,147,147	1,147,147	154,588	
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		12/03/2019	PCG Model Accts	108,745.000	2,202,716		2,273,873	2,093,349	180,525	0	0	180,525	0	2,273,873	0	(71,157)	(71,157)	18,386	
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		12/03/2019	PCG Model Accts	69,750.000	1,360,966		1,486,284	1,307,620	178,665	0	0	178,665	0	1,486,284	0	(125,319)	(125,319)	(5,986)	
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	250,740.000	4,504,396		4,174,941	4,174,941	0	0	0	0	0	4,174,941	0	329,455	329,455	(45,426)	
315920-70-2	FIDELITY ADV EM MKT INC-I MUTUAL FUND		01/01/2019	PCG Model Accts	9,835.000	121,759		121,759	121,563	197	0	0	197	0	121,759	0	0	0	0	
315920-70-2	FIDELITY ADV EM MKT INC-I MUTUAL FUND		01/01/2019	Tax Free Exchange	254,158.000	3,260,136		3,260,136	3,141,387	118,749	0	0	118,749	0	3,260,136	0	0	0	0	
46138B-10-3	INVESCO DB UNIT CLOSED END FUND		12/17/2019	ADVANTUS CAPITAL MANAGEMENT	2,400.000	38,091		41,543	34,776	6,767	0	0	6,767	0	41,543	0	(3,451)	(3,451)	0	
464287-50-7	ISHARES CORE S&P MID CAP ETF		11/26/2019	PCG Model Accts	8,399.000	1,614,483		1,394,737	1,394,738	0	0	0	0	0	1,394,737	0	219,746	219,746	9,227	
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		11/26/2019	PCG Model Accts	12,937.000	1,734,657		1,635,515	1,635,515	0	0	0	0	0	1,635,515	0	99,141	99,141	4,774	
464287-65-5	ISHARES RUSSELL 2000		10/22/2019	BLOOMBERG TRADEBOOK	6,500.000	999,939		1,022,419	1,022,419	0	0	0	0	0	1,022,419	0	(22,481)	(22,481)	9,677	
464287-80-4	ISHARES S&P SMLCAP 600		01/04/2019	PCG Model Accts	6,000.000	424,261		433,257	415,920	17,337	0	0	17,337	0	433,257	0	(8,996)	(8,996)	0	
61756E-46-1	MFAIX MUTUAL FUND		12/03/2019	PCG Model Accts	27,239.000	517,441		514,156	514,156	0	0	0	0	0	514,156	0	3,284	3,284	0	
741600-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		08/01/2019	PCG Model Accts	33.000	1,078		1,079	1,079	0	0	0	0	0	1,079	0	(1)	(1)	0	
74926P-31-6	RBC EMERGING MARKETS EQ-I MUTUAL FUND		11/01/2019	PCG Model Accts	30,678.000	360,418		367,829	367,829	0	0	0	0	0	367,829	0	(7,412)	(7,412)	0	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/13/2019	TOUCHSTONE SECURITIES	13,324.000	196,765		199,726	199,726	0	0	0	0	0	199,726	0	(2,961)	(2,961)	476	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/05/2019	TOUCHSTONE SECURITIES	83,102.000	441,740		438,779	438,779	0	0	0	0	0	438,779	0	2,961	2,961	0	
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		09/06/2019	Tax Free Exchange	2,994,946.000	30,030,341		30,030,341	27,763,151	2,267,190	0	0	2,267,190	0	30,030,341	0	0	0	1,280,600	
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I		06/01/2019	DIVIDEND REINVESTMENT	1,916.000	1,916		1,916	23,868	(21,952)	0	0	(21,952)	0	1,916	0	0	0	0	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		09/10/2019	PCG Model Accts	718,125.000	7,259,824		7,232,810	7,166,840	65,969	0	0	65,969	0	7,232,810	0	27,014	27,014	32,746	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/17/2019	Various	304,281.000	3,130,913		3,018,415	3,021,512	(3,098)	0	0	(3,098)	0	3,018,415	0	112,498	112,498	28,816	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/13/2019	TOUCHSTONE SECURITIES	179,478.000	1,516,219		1,496,456	1,416,080	80,376	0	0	80,376	0	1,496,456	0	19,763	19,763	25,479	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/26/2019	TOUCHSTONE SECURITIES	41,425.000	1,807,718		1,641,428	1,583,247	58,181	0	0	58,181	0	1,641,428	0	166,290	166,290	7,437	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/26/2019	TOUCHSTONE SECURITIES	31,048.000	292,712		284,767	257,385	27,382	0	0	27,382	0	284,767	0	7,945	7,945	6,267	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		11/26/2019	PCG Model Accts	47,601.000	1,542,552		1,136,110	1,458,669	(322,559)	0	0	(322,559)	0	1,136,110	0	406,442	406,442	0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/26/2019	Various	60,437.000	1,815,816		1,598,820	1,521,793	77,028	0	0	77,028	0	1,598,820	0	216,996	216,996	7,256	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		01/10/2019	Tax Free Exchange	161,716.000	4,807,606		4,563,359	4,072,001	491,358	0	0	491,358	0	4,563,359	0	244,247	244,247	0	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		05/13/2019	TOUCHSTONE SECURITIES	1,569.000	32,575		33,767	33,767	0	0	0	0	0	33,767	0	(1,193)	(1,193)	0	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/28/2019	TOUCHSTONE SECURITIES	153,379.000	1,836,926		2,319,176	1,592,076	727,100	0	0	727,100	0	2,319,176	0	(482,250)	(482,250)	0	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/13/2019	TOUCHSTONE SECURITIES	46,764.000	820,184		854,343	705,195	149,148	0	0	149,148	0	854,343	0	(34,159)	(34,159)	2,044	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		03/28/2019	TOUCHSTONE SECURITIES	412,858.000	3,866,417		3,831,071	3,670,306	160,765	0	0	160,765	0	3,831,071	0	35,347	35,347	0	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/13/2019	TOUCHSTONE SECURITIES	60,801.000	879,573		1,006,420	716,841	289,579	0	0	289,579	0	1,006,420	0	(126,847)	(126,847)	3,399	
89155J-10-4	TOUCHSTONE SANDS CAPITAL INST GROWTH I		01/01/2019	TOUCHSTONE SECURITIES	563.000	12,445		13,279	10,666	2,613	0	0	2,613	0	13,279	0	(835)	(835)	0	
89155T-54-0	TOUCHSTONE ANTI BENCHMARK US CORE EQUITY		01/01/2019	DIVIDEND REINVESTMENT	28,398.000	28,398		28,398	258,421	(230,023)	0	0	(230,023)	0	28,398	0	0	0	0	
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		01/01/2019	DIVIDEND REINVESTMENT	6,371.000	6,371		6,371	60,525	(54,154)	0	0	(54,154)	0	6,371	0	0	0	0	
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		02/08/2019	PCG Model Accts	143,831.000	1,328,227		1,329,000	1,326,123	2,877	0	0	2,877	0	1,329,000	0	(773)	(773)	4,683	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/13/2019	TOUCHSTONE SECURITIES	613,825.000	5,689,041		5,669,856	5,669,853	3	0	0	3	0	5,669,856	0	19,185	19,185	45,396	
922020-81-3	VANGUARD GROUP MUTUAL FUND		10/09/2019	PCG Model Accts	640.000	16,701		16,721	16,721	0	0	0	0	0	16,721	0	(20)	(20)	60	
922908-36-3	VANGUARD FDS CLOSED END FUND		11/01/2019	PCG Model Accts	1,617.000	426,690		407,452	401,083	6,369	0	0	6,369	0	407,452	0	19,238	19,238	1,098	
316410-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		12/31/2019	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,609	
9499999. Subtotal - Common Stocks - Mutual Funds						98,258,379	XXX	95,748,614	91,472,226	4,276,392	0	0	4,276,392	0	95,748,614	0	2,509,759	2,509,759	1,593,606	XXX
9799997. Total - Common Stocks - Part 4						346,058,204	XXX	315,119,653	312,818,651	1,742,967	0	0	1,742,967	558,030	314,899,094	(220,556)	31,159,114	30,938,558	7,234,838	XXX
9799998. Total - Common Stocks - Part 5						328,240,548	XXX	316,790,450		0	0	0	0	0	317,453,860	(90,256)	10,786,683	10,696,427	2,438,183	XXX
9799999. Total - Common Stocks						674,298,752	XXX	631,910,103	312,818,651	1,742,967	0	0	1,742,967	558,030	632,352,954	(310,812)	41,945,797	41,634,985	9,673,021	XXX
9899999. Total - Preferred and Common Stocks						677,891,558	XXX	635,088,107	314,428,851	1,744,243	0	0	1,744,243	558,030	635,530,958	(310,812)	42,360,597	42,049,785	9,738,110	XXX
9999999 - Totals						1,099,505,321	XXX	1,047,592,263	669,596,888	1,744,123	1,203,049	0	2,947,172	558,030	1,048,318,372	(310,812)	50,901,826	50,591,014	22,313,625	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		06/01/2019	Various	12/01/2019	Various	667	667	667	667	0	0	0	0	0	0	0	0	8	0
0599999. Subtotal - Bonds - U.S. Governments							667	667	667	667	0	0	0	0	0	0	0	0	8	0
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.150% 07/31/28		01/25/2019	BARCLAYS	03/06/2019	BARCLAYS	2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	0	0	0	5,660	0
3199999. Subtotal - Bonds - U.S. Special Revenues							2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	0	0	0	5,660	0
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		02/12/2019	FIFTH THIRD SECURITIES	08/06/2019	Maturity	850,000	875,551	850,000	850,000	0	(25,551)	0	(25,551)	0	0	0	0	39,313	1,747
24422E-UN-7	JOHN DEERE CAPITAL 2.430% 07/10/20		01/04/2019	MITSUBISHI UFJ SECURITIES	04/11/2019	FIFTH THIRD SECURITIES	2,750,000	2,750,000	2,761,165	2,750,000	0	0	0	0	0	0	11,165	11,165	22,247	0
254687-DG-8	DISNEY 7.430% 10/01/26		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	2,000,000	2,498,300	2,458,324	2,458,324	0	(39,976)	0	(39,976)	0	0	0	0	101,543	69,759
254687-DU-7	DISNEY 6.550% 03/15/33		03/20/2019	Various	11/18/2019	Various	6,000,000	7,808,076	7,739,776	7,739,776	0	(68,300)	0	(68,300)	0	0	0	0	268,550	5,955
254687-EQ-5	DISNEY 6.150% 02/15/41		03/20/2019	Taxable Exchange	11/18/2019	Tax Free Exchange	2,000,000	2,578,288	2,566,965	2,566,965	0	(11,323)	0	(11,323)	0	0	0	0	84,050	11,958
260543-CU-5	DOW CHEMICAL CO 4.800% 05/15/49		05/16/2019	STIFEL NICHOLAS	11/14/2019	Tax Free Exchange	4,500,000	4,498,605	4,498,442	4,498,442	0	(163)	0	(163)	0	0	0	0	118,800	0
30231G-AD-4	EXXON MOBIL CORP 1.819% 03/15/19		02/05/2019	US BANCORP	03/15/2019	Maturity	1,750,000	1,748,985	1,750,000	1,750,000	0	1,015	0	1,015	0	0	0	0	15,916	12,645
31620M-AP-1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		10/29/2019	MORGAN STANLEY FIXED INC	12/03/2019	TENDER OFFER	400,000	405,680	404,988	405,122	0	(558)	0	(558)	0	0	(134)	(134)	1,933	644
37331N-AF-8	GEORGIA-PACIFIC LLC 2.539% 11/15/19		07/19/2019	JANE STREET EXECUTION SERVICES	10/29/2019	Call 100.0000	620,000	619,876	620,000	619,977	0	101	0	101	0	0	23	23	7,128	2,973
49456B-AE-1	KINDER MORGAN 3.050% 12/01/19		01/07/2019	BARCLAYS	12/01/2019	Maturity	1,200,000	1,195,920	1,200,000	1,200,000	0	4,080	0	4,080	0	0	0	0	36,600	3,863
582839-AE-6	MEAD JOHNSON NUTRITION CO 4.900% 11/01/19		01/18/2019	Various	11/01/2019	Maturity	1,031,000	1,045,316	1,031,000	1,031,000	0	(14,316)	0	(14,316)	0	0	0	0	50,519	10,554
74274T-AA-8	PRIVATE EXPORT FUNDING 2.100% 12/19/19		03/04/2019	FIFTH THIRD SECURITIES	12/19/2019	Maturity	500,000	496,750	500,000	500,000	0	3,250	0	3,250	0	0	0	0	10,500	2,246
828807-DF-1	SIMON PROPERTY GROUP INC 2.450% 09/13/29		09/04/2019	BANK of AMERICA SEC	12/11/2019	WELLS FARGO	5,000,000	4,946,500	4,922,950	4,947,580	0	1,080	0	1,080	0	0	(24,630)	(24,630)	30,625	0
88579Y-BJ-9	3M CO. 2.375% 08/26/29		08/19/2019	BANK of AMERICA SEC	12/13/2019	WELLS FARGO	5,000,000	4,945,900	4,906,600	4,947,233	0	1,333	0	1,333	0	0	(40,633)	(40,633)	35,295	0
904764-BH-9	UNILEVER CAPITAL CORP 2.125% 09/06/29		09/03/2019	BANK of AMERICA SEC	12/11/2019	CREDIT SUISSE FIRST BOSTON	10,000,000	9,909,900	9,767,600	9,911,929	0	2,029	0	2,029	0	0	(144,329)	(144,329)	57,257	0
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		09/10/2019	Various	12/01/2019	Various	403,779	409,457	403,779	403,779	0	(5,678)	0	(5,678)	0	0	0	0	2,123	942
443628-AF-9	HUDBAY MINERALS INC 7.250% 01/15/23	A	08/07/2019	JEFFERIES & CO	08/20/2019	DEUTSCHE BANK	755,000	764,438	768,364	764,250	0	(188)	0	(188)	0	0	4,114	4,114	5,626	3,649
25243Y-BA-6	DIAGEO PLC 2.125% 10/24/24	D	09/30/2019	DEUTSCHE BANK	11/22/2019	CREDIT SUISSE FIRST BOSTON	2,500,000	2,499,275	2,502,950	2,499,265	0	(10)	0	(10)	0	0	3,685	3,685	7,821	0
44920U-AH-1	HYUNDAI CAPITAL SERVICES 1.625% 08/30/19	D	03/14/2019	FIFTH THIRD SECURITIES	08/30/2019	Maturity	250,000	248,470	250,000	250,000	0	1,530	0	1,530	0	0	0	0	2,031	226
60920L-AA-2	MONDELEZ INTL HLDINGS NE 1.625% 10/28/19	D	01/31/2019	WELLS FARGO	10/28/2019	Maturity	700,000	693,000	700,000	700,000	0	7,000	0	7,000	0	0	0	0	11,375	3,033
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	02/06/2019	FIFTH THIRD SECURITIES	07/10/2019	FIFTH THIRD SECURITIES	365,000	361,434	364,029	363,485	0	2,051	0	2,051	0	0	545	545	4,102	1,565
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	06/03/2019	Various	09/23/2019	Maturity	1,100,000	1,094,569	1,100,000	1,100,000	0	5,431	0	5,431	0	0	0	0	15,200	6,159
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							49,674,779	52,394,290	52,066,932	52,257,127	0	(137,163)	0	(137,163)	0	0	(190,194)	(190,194)	928,554	137,918
464288-28-1	ISHARES JP MORGAN USD EM BOND ETF		03/22/2019	PCG Model Accts	04/05/2019	PCG Model Accts	0.000	803,999	808,786	803,999	0	0	0	0	0	0	4,786	4,786	3,338	0
92189H-20-1	VANECK VECTORS AMT-FREE INTE CLOSED END FUND		05/17/2019	PCG Model Accts	05/30/2019	PCG Model Accts	0.000	1,017,749	1,020,388	1,017,749	0	0	0	0	0	0	2,639	2,639	0	0
8099999. Subtotal - Bonds - SVO Identified Funds								1,821,748	1,829,174	1,821,748	0	0	0	0	0	0	7,425	7,425	3,338	0
8399998. Total - Bonds							51,875,446	56,416,705	56,096,773	56,279,542	0	(137,163)	0	(137,163)	0	0	(182,769)	(182,769)	937,560	137,918
ADVIZ5-56-7	Advizr, Inc. Advizr, Inc.		06/21/2019	Conversion	06/21/2019	Various	1,328,891.000	1,500,000	1,892,306	1,500,000	0	0	0	0	0	0	392,306	392,306	0	0
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		01/31/2019	ADVANTUS CAPITAL MANAGEMENT	12/30/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	19,028	20,000	19,028	0	0	0	0	0	0	972	972	1,150	0
84857L-30-9	SPIRE INC PREFERRED		05/14/2019	ADVANTUS CAPITAL MANAGEMENT	08/28/2019	ADVANTUS CAPITAL MANAGEMENT	1,900.000	47,500	52,196	47,500	0	0	0	0	0	0	4,696	4,696	534	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,566,528	1,964,502	1,566,528	0	0	0	0	0	0	397,974	397,974	1,684	0
8999998. Total - Preferred Stocks								1,566,528	1,964,502	1,566,528	0	0	0	0	0	0	397,974	397,974	1,684	0
ROWAN1-23-4	ROWAN COMPANIES PLC-A		01/08/2019	RBC/DAIN	04/11/2019	Taxable Exchange	2,439.000	25,721	27,498	25,721	0	0	0	0	0	0	1,777	1,777	0	0
00130H-10-5	AES CORP		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	12/20/2019	ADVANTUS CAPITAL MANAGEMENT	7,400.000	117,725	141,482	117,725	0	0	0	0	0	0	23,757	23,757	1,297	0
00206R-10-2	AT&T INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	5,078.000	155,174	180,190	155,174	0	0	0	0	0	0	25,016	25,016	8,174	0
008492-10-0	AGREE REALTY CORP REIT		04/30/2019	ADVANTUS CAPITAL MANAGEMENT	10/23/2019	ADVANTUS CAPITAL MANAGEMENT	2,400.000	158,040	177,563	158,040	0	0	0	0	0	0	19,523	19,523	1,881	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02079K-10-7	ALPHABET CLASS C		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	202.000	227,850	239,112	227,850	0	0	0	0	0	0	11,262	11,262	0	0
02079K-10-7	ALPHABET CLASS C		02/28/2019	INSTINET	11/26/2019	Security Withdraw	3,560.000	3,988,447	4,651,816	3,988,447	0	0	0	0	0	0	663,369	663,369	0	0
02079K-30-5	ALPHABET CLASS A		07/19/2019	PCG Model Accts	09/05/2019	PCG Model Accts	22.000	26,227	25,539	26,227	0	0	0	0	0	0	(689)	(689)	0	0
02215L-10-0	ALTUS MIDSTREAM CO -A		02/04/2019	Various	08/01/2019	HEIGHT SECURITIES	94,947.000	786,552	337,195	786,552	0	0	0	0	0	0	(449,357)	(449,357)	0	0
023135-10-6	AMAZON.COM INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	224.000	376,929	402,763	376,929	0	0	0	0	0	0	25,834	25,834	0	0
023135-10-6	AMAZON.COM INC		02/28/2019	INSTINET	11/26/2019	Security Withdraw	2,430.000	3,986,300	4,310,431	3,986,300	0	0	0	0	0	0	324,131	324,131	0	0
025537-10-1	AMERICAN ELECTRIC POWER		03/21/2019	ADVANTUS CAPITAL MANAGEMENT	10/24/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	82,819	93,454	82,819	0	0	0	0	0	0	10,635	10,635	1,206	0
025932-10-4	AMERICAN FINANCIAL GROUP		09/30/2019	Various	11/26/2019	Security Withdraw	109,353.000	11,622,525	11,791,534	11,622,525	0	0	0	0	0	0	169,009	169,009	274,997	0
03073E-10-5	AMERISOURCEBERGEN CORP		07/19/2019	Various	12/03/2019	Various	48,714.000	4,056,364	4,236,473	4,056,364	0	0	0	0	0	0	180,109	180,109	39,030	0
03350F-10-6	ANDEAVOR LOGISTICS LP		01/31/2019	Various	07/30/2019	Taxable Exchange	29,340.000	1,060,718	943,748	1,060,718	0	0	0	0	0	0	(116,970)	(116,970)	60,440	0
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		02/15/2019	ADVANTUS CAPITAL MANAGEMENT	02/21/2019	Tax Free Exchange	7,467.000	378,820	378,820	378,820	0	0	0	0	0	0	0	0	0	0
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		02/15/2019	ADVANTUS CAPITAL MANAGEMENT	02/21/2019	Cash Adjustment	0.000	5	5	5	0	0	0	0	0	0	0	0	0	0
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		02/15/2019	ADVANTUS CAPITAL MANAGEMENT	02/21/2019	Various	233.000	0	0	0	0	0	0	0	0	0	0	0	0	0
037833-10-0	APPLE INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,455.000	227,616	324,564	227,616	0	0	0	0	0	0	96,947	96,947	3,041	0
053484-10-1	AVALON BAY COMMUNITIES REIT		05/01/2019	ADVANTUS CAPITAL MANAGEMENT	07/24/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	114,165	126,161	114,165	0	0	0	0	0	0	11,995	11,995	1,520	0
05351X-10-1	AVAYA HOLDINGS CORP		03/06/2019	BLOOMBERG TRADEBOOK	03/27/2019	INSTINET	3,300.000	49,470	57,110	49,470	0	0	0	0	0	0	7,640	7,640	0	0
053807-10-3	AVNET INC		07/19/2019	PCG Model Accts	12/03/2019	PCG Model Accts	2,074.000	87,838	86,508	87,838	0	0	0	0	0	0	(1,330)	(1,330)	981	0
060505-10-4	BANK OF AMERICA CORP		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	5,197.000	145,259	150,470	145,259	0	0	0	0	0	0	5,211	5,211	1,452	0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,763.000	357,247	361,574	357,247	0	0	0	0	0	0	4,327	4,327	0	0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		02/28/2019	INSTINET	11/26/2019	Security Withdraw	19,809.000	3,990,155	4,339,360	3,990,155	0	0	0	0	0	0	349,205	349,205	0	0
09062X-10-3	BIOGEN INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	366.000	104,638	94,912	104,638	0	0	0	0	0	0	(9,725)	(9,725)	0	0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		07/24/2019	ADVANTUS CAPITAL MANAGEMENT	12/18/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	28,151	29,680	28,151	0	0	0	0	0	0	1,529	1,529	496	0
094235-10-8	BLOOMIN' BRANDS INC		02/28/2019	INVESTMENT TECHNOLOGY GROUP	08/07/2019	INSTINET	195,200.000	4,041,128	3,225,458	4,041,128	0	0	0	0	0	0	(815,670)	(815,670)	19,520	0
09857L-10-8	BOOKING HOLDING		07/19/2019	PCG Model Accts	12/03/2019	PCG Model Accts	40.000	73,219	77,566	73,219	0	0	0	0	0	0	4,348	4,348	0	0
101121-10-1	BOSTON PROPERTIES INC REIT		01/24/2019	ADVANTUS CAPITAL MANAGEMENT	04/05/2019	ADVANTUS CAPITAL MANAGEMENT	800.000	96,623	108,586	96,623	0	0	0	0	0	0	11,963	11,963	190	0
110122-10-8	BRISTOL-MYERS SQUIBB		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	2,358.000	110,837	115,161	110,837	0	0	0	0	0	0	4,324	4,324	2,051	0
118230-10-1	BUCKEYE PARTNERS MLP		05/31/2019	Various	07/29/2019	Various	226,549.000	9,164,856	9,288,616	9,164,856	0	0	0	0	0	0	123,761	123,761	6,975	0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		05/14/2019	ADVANTUS CAPITAL MANAGEMENT	11/01/2019	ADVANTUS CAPITAL MANAGEMENT	6,400.000	64,293	72,737	64,293	0	0	0	0	0	0	8,444	8,444	1,634	0
15189T-10-7	CENTERPOINT ENERGY		09/26/2019	ADVANTUS CAPITAL MANAGEMENT	11/25/2019	ADVANTUS CAPITAL MANAGEMENT	6,300.000	186,533	174,855	186,533	0	0	0	0	0	0	(11,678)	(11,678)	3,105	0
16119P-10-8	CHARTER COMMUNICATIONS INC-A		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	86.000	31,292	34,228	31,292	0	0	0	0	0	0	2,936	2,936	0	0
163731-10-2	CHEMICAL FINANCIAL CORP		02/28/2019	INVESTMENT TECHNOLOGY GROUP	08/01/2019	Tax Free Exchange	87,000.000	4,008,203	4,008,203	4,008,203	0	0	0	0	0	0	0	0	29,580	0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		07/30/2019	S. G. COWEN SECURITIES CORP.	12/10/2019	Various	19,000.000	873,296	747,484	873,296	0	0	0	0	0	0	(125,812)	(125,812)	23,370	0
16411R-20-8	CHENIERE ENERGY INC		03/07/2019	ADVANTUS CAPITAL MANAGEMENT	03/18/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	73,071	76,615	73,071	0	0	0	0	0	0	3,544	3,544	0	0
165167-10-7	CHESAPEAKE ENERGY		01/04/2019	HOWARD WEIL	01/22/2019	Various	87,719.000	202,631	254,676	202,631	0	0	0	0	0	0	52,045	52,045	0	0
166764-10-0	CHEVRON CORPORATION		07/01/2019	Various	11/15/2019	HOWARD WEIL	3,828.000	466,558	461,461	466,558	0	0	0	0	0	0	(5,097)	(5,097)	9,111	0
171798-10-1	CIMAREX ENERGY CO		01/08/2019	RBC/DAIN	03/08/2019	HOWARD WEIL	3,400.000	217,233	232,760	217,233	0	0	0	0	0	0	15,526	15,526	612	0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		08/21/2019	ADVANTUS CAPITAL MANAGEMENT	10/07/2019	ADVANTUS CAPITAL MANAGEMENT	3,100.000	48,878	53,905	48,878	0	0	0	0	0	0	5,027	5,027	620	0
20030N-10-1	COMCAST CORP CL A		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	3,839.000	144,864	166,169	144,864	0	0	0	0	0	0	21,305	21,305	1,076	0
20605P-10-1	CONCHO RESOURCES INC		01/08/2019	RBC/DAIN	05/23/2019	S. G. COWEN SECURITIES CORP.	2,068.000	235,180	213,699	235,180	0	0	0	0	0	0	(21,481)	(21,481)	517	0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		03/15/2019	ADVANTUS CAPITAL MANAGEMENT	06/07/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	35,137	37,396	35,137	0	0	0	0	0	0	2,259	2,259	358	0
224399-10-5	CRANE CO		03/06/2019	Various	06/11/2019	Various	47,900.000	4,064,237	3,839,958	4,064,237	0	0	0	0	0	0	(224,279)	(224,279)	18,447	0
22576C-10-1	CRESCENT POINT		07/31/2019	Various	10/22/2019	NAT BK FINANCIAL EQ	22,000.000	72,032	85,550	72,386	0	0	0	0	0	353	13,164	13,517	166	0
22822V-10-1	CROWN CASTLE INTL CORP REIT		07/18/2019	ADVANTUS CAPITAL MANAGEMENT	08/26/2019	ADVANTUS CAPITAL MANAGEMENT	1,500.000	184,697	204,237	184,697	0	0	0	0	0	0	19,540	19,540	0	0
23283R-10-0	CYRUSONE INC REIT		06/26/2019	ADVANTUS CAPITAL MANAGEMENT	09/04/2019	ADVANTUS CAPITAL MANAGEMENT	1,700.000	89,172	108,021	89,172	0	0	0	0	0	0	18,848	18,848	782	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23311P-10-0	DCP MIDSTREAM PARTNERS LP		05/29/2019	ADVANTUS CAPITAL MANAGEMENT	12/09/2019	ADVANTUS CAPITAL MANAGEMENT	17,830.000	576,548	429,024	576,548	0	0	0	0	0	0	(147,524)	(147,524)	33,922	0
233331-10-7	DTE ENERGY COMPANY		02/13/2019	ADVANTUS CAPITAL MANAGEMENT	09/19/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	23,762	26,400	23,762	0	0	0	0	0	0	2,638	2,638	567	0
238337-10-9	DAVE & BUSTER'S ENTERTAINMEN		03/06/2019	Various	06/27/2019	INSTINET	87,300.000	4,497,066	3,440,692	4,497,066	0	0	0	0	0	0	(1,056,374)	(1,056,374)	25,980	0
244199-10-5	DEERE & COMPANY		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	525.000	84,033	82,553	84,033	0	0	0	0	0	0	(1,479)	(1,479)	518	0
244199-10-5	DEERE & COMPANY		02/28/2019	INSTINET	11/26/2019	Security Withdraw	24,351.000	3,996,355	4,300,630	3,996,355	0	0	0	0	0	0	304,275	304,275	55,520	0
254687-10-6	DISNEY		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	63.000	8,682	8,543	8,682	0	0	0	0	0	0	(138)	(138)	10	0
254687-10-6	DISNEY		06/03/2019	Various	07/19/2019	PCG Model Accts	1.000	132	140	132	0	0	0	0	0	0	8	8	1	0
254687-10-6	DISNEY		03/20/2019	Taxable Exchange	10/09/2019	PCG Model Accts	2,303.000	253,307	303,191	253,307	0	0	0	0	0	0	49,884	49,884	1,714	0
26441C-20-4	DUKE ENERGY		04/01/2019	ADVANTUS CAPITAL MANAGEMENT	10/04/2019	ADVANTUS CAPITAL MANAGEMENT	3,400.000	293,728	306,861	293,728	0	0	0	0	0	0	13,133	13,133	6,606	0
265504-10-0	DUNKIN' BRANDS GROUP INC		04/10/2019	PCG Model Accts	07/19/2019	PCG Model Accts	1,800.000	130,931	138,169	130,931	0	0	0	0	0	0	7,238	7,238	383	0
26614N-10-2	DUPONT DE NEMOURS INC		11/22/2019	S. G. COWEN SECURITIES CORP.	11/27/2019	Security Withdraw	17,278.000	1,199,186	1,126,122	1,199,186	0	0	0	0	0	0	(73,064)	(73,064)	931	0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/23/2019	ADVANTUS CAPITAL MANAGEMENT	12/18/2019	ADVANTUS CAPITAL MANAGEMENT	32,300.000	420,567	317,840	420,567	0	0	0	0	0	0	(102,727)	(102,727)	14,674	0
29275Y-10-2	ENERSYS		10/07/2019	Various	10/25/2019	Various	76,900.000	4,819,663	4,992,995	4,819,663	0	0	0	0	0	0	173,332	173,332	23,065	0
29364G-10-3	Entergy Corp		04/17/2019	ADVANTUS CAPITAL MANAGEMENT	09/11/2019	ADVANTUS CAPITAL MANAGEMENT	3,000.000	285,872	330,411	285,872	0	0	0	0	0	0	44,538	44,538	4,732	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		10/02/2019	Various	12/12/2019	Various	30,723.000	863,647	854,786	863,647	0	0	0	0	0	0	(8,861)	(8,861)	13,955	0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		08/13/2019	ADVANTUS CAPITAL MANAGEMENT	11/20/2019	ADVANTUS CAPITAL MANAGEMENT	6,700.000	138,105	160,940	138,105	0	0	0	0	0	0	22,835	22,835	1,672	0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		01/08/2019	ADVANTUS CAPITAL MANAGEMENT	02/07/2019	ADVANTUS CAPITAL MANAGEMENT	300.000	73,362	82,118	73,362	0	0	0	0	0	0	8,755	8,755	0	0
30034W-10-6	EVERGY INC		04/11/2019	ADVANTUS CAPITAL MANAGEMENT	09/24/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	68,950	78,154	68,950	0	0	0	0	0	0	9,204	9,204	713	0
30231G-10-2	EXXON MOBIL CORP		11/01/2019	Various	12/03/2019	Various	6,242.000	465,099	471,125	465,099	0	0	0	0	0	0	6,026	6,026	1,505	0
30303M-10-2	FACEBOOK INC-A		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	784.000	117,796	145,682	117,796	0	0	0	0	0	0	27,886	27,886	0	0
31428X-10-6	FEDEX CORP		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	256.000	44,530	38,004	44,530	0	0	0	0	0	0	(6,526)	(6,526)	489	0
35137L-10-5	FOX CORP		11/01/2019	Various	12/03/2019	PCG Model Accts	1,025.000	35,893	33,212	35,893	0	0	0	0	0	0	(2,681)	(2,681)	139	0
35137L-10-5	FOX CORP		03/19/2019	Spin Off	12/03/2019	PCG Model Accts	2,430.000	94,180	77,738	94,180	0	0	0	0	0	0	(16,442)	(16,442)	1,171	0
369604-10-3	GENERAL ELECTRIC CO		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	2,829.000	26,148	24,750	26,148	0	0	0	0	0	0	(1,397)	(1,397)	72	0
369604-10-3	GENERAL ELECTRIC CO		02/08/2019	PCG Model Accts	02/26/2019	Spin Off	0.000	976	976	976	0	0	0	0	0	0	0	0	0	0
379577-20-8	GLOBUS MEDICAL INC - A		09/09/2019	INVESTMENT TECHNOLOGY GROUP	09/25/2019	ROBERT W. BAIRD	1,600.000	79,700	82,978	79,700	0	0	0	0	0	0	3,278	3,278	0	0
38141G-10-4	GOLDMAN SACHS GROUP INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	676.000	124,985	138,099	124,985	0	0	0	0	0	0	13,114	13,114	1,888	0
38141G-10-4	GOLDMAN SACHS GROUP INC		02/28/2019	INSTINET	11/26/2019	Security Withdraw	20,348.000	4,000,708	4,532,517	4,000,708	0	0	0	0	0	0	531,809	531,809	42,731	0
40414L-10-9	HCP INC REIT		04/17/2019	ADVANTUS CAPITAL MANAGEMENT	09/30/2019	ADVANTUS CAPITAL MANAGEMENT	2,700.000	82,223	94,200	82,223	0	0	0	0	0	0	11,976	11,976	1,998	0
40414L-10-9	HCP INC REIT		04/17/2019	ADVANTUS CAPITAL MANAGEMENT	11/05/2019	Tax Free Exchange	400.000	11,668	11,668	11,668	0	0	0	0	0	0	0	0	444	0
406216-10-1	HALLIBURTON COMPANY		11/01/2019	Various	12/03/2019	Various	18,374.000	468,565	374,106	468,565	0	0	0	0	0	0	(94,459)	(94,459)	6,210	0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		11/22/2019	ADVANTUS CAPITAL MANAGEMENT	12/20/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	25,691	28,460	25,691	0	0	0	0	0	0	2,769	2,769	0	0
427825-50-0	HERSHA HOSPITALITY TRUST REIT		05/22/2019	ADVANTUS CAPITAL MANAGEMENT	11/14/2019	ADVANTUS CAPITAL MANAGEMENT	17,755.000	317,804	255,945	317,804	0	0	0	0	0	0	(61,858)	(61,858)	12,422	0
42809H-10-7	HESS CORP		06/13/2019	HOWARD WEIL	09/10/2019	HOWARD WEIL	7,053.000	412,679	447,508	412,679	0	0	0	0	0	0	34,829	34,829	1,763	0
44106M-10-2	HOSPITALITY PROP TRUST REIT		08/23/2019	ADVANTUS CAPITAL MANAGEMENT	09/25/2019	Tax Free Exchange	4,603.000	118,011	118,011	118,011	0	0	0	0	0	0	0	0	3,296	0
44107P-10-4	HOST HOTELS & RESORTS INC		05/13/2019	ADVANTUS CAPITAL MANAGEMENT	12/04/2019	ADVANTUS CAPITAL MANAGEMENT	4,400.000	83,148	73,431	83,148	0	0	0	0	0	0	(9,716)	(9,716)	1,320	0
443510-60-7	HUBBELL INC -CL B		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	36.000	5,150	5,240	5,150	0	0	0	0	0	0	89	89	33	0
443510-60-7	HUBBELL INC -CL B		11/21/2019	Various	11/26/2019	Security Withdraw	14,513.000	2,108,121	2,148,505	2,108,121	0	0	0	0	0	0	40,383	40,383	0	0
459200-10-1	IBM		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	226.000	29,904	31,583	29,904	0	0	0	0	0	0	1,680	1,680	751	0
46284V-10-1	IRON MOUNTAIN INC REIT		03/20/2019	ADVANTUS CAPITAL MANAGEMENT	05/08/2019	ADVANTUS CAPITAL MANAGEMENT	2,100.000	71,947	66,108	71,947	0	0	0	0	0	0	(5,840)	(5,840)	0	0
46625H-10-0	JP MORGAN CHASE & CO		03/27/2019	INSTINET	11/26/2019	Col-Core Classic 0300000	100,080.000	10,003,356	13,159,519	10,003,356	0	0	0	0	0	0	3,156,163	3,156,163	250,200	0
478160-10-4	JOHNSON & JOHNSON		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	427.000	58,093	56,707	58,093	0	0	0	0	0	0	(1,386)	(1,386)	300	0
478160-10-4	JOHNSON & JOHNSON		11/01/2019	S. G. COWEN SECURITIES CORP.	11/26/2019	Security Withdraw	31,516.000	4,139,967	4,323,365	4,139,967	0	0	0	0	0	0	183,398	183,398	29,940	0
48020Q-10-7	JONES LANG LASALLE INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	826.000	117,958	114,770	117,958	0	0	0	0	0	0	(3,187)	(3,187)	357	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48020Q-10-7	JONES LANG LASALLE INC		02/28/2019	INSTINET	11/26/2019	Security Withdraw	24,139.000	3,992,953	4,056,559	3,992,953	0	0	0	0	0	0	63,606	63,606	20,760	0
49456B-10-1	KINDER MORGAN		08/22/2019	Various	08/30/2019	Various	242,696.000	4,390,261	4,861,692	4,390,261	0	0	0	0	0	0	471,431	471,431	109,386	0
53223X-10-7	LSI		08/22/2019	ADVANTUS CAPITAL MANAGEMENT	12/04/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	41,802	44,000	41,802	0	0	0	0	0	0	2,198	2,198	400	0
55336V-10-0	MPLX LP LIMITED PARTNERS		07/26/2019	Various	12/11/2019	Various	60,481.000	2,096,128	1,681,307	2,096,128	0	0	0	0	0	0	(414,821)	(414,821)	102,663	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		07/31/2019	Various	08/01/2019	Various	63,461.000	3,967,178	4,214,746	3,967,178	0	0	0	0	0	0	247,568	247,568	0	0
594918-10-4	MICROSOFT CORP		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	920.000	110,727	121,575	110,727	0	0	0	0	0	0	10,848	10,848	365	0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		02/04/2019	ADVANTUS CAPITAL MANAGEMENT	10/22/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	70,561	92,595	70,561	0	0	0	0	0	0	22,034	22,034	1,536	0
61174X-10-9	MONSTER BEVERAGE CORP		11/01/2019	Various	12/03/2019	Various	36,080.000	2,290,562	2,089,453	2,290,562	0	0	0	0	0	0	(201,109)	(201,109)	0	0
61174X-10-9	MONSTER BEVERAGE CORP		02/28/2019	INSTINET	11/26/2019	Security Withdraw	27,707.000	1,770,378	1,625,293	1,770,378	0	0	0	0	0	0	(145,085)	(145,085)	0	0
63633D-10-4	NATL HEALTH INV REIT		02/19/2019	ADVANTUS CAPITAL MANAGEMENT	10/24/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	89,702	92,158	89,702	0	0	0	0	0	0	2,456	2,456	3,150	0
637417-10-6	NATL RETAIL PROP REIT		07/15/2019	ADVANTUS CAPITAL MANAGEMENT	10/22/2019	ADVANTUS CAPITAL MANAGEMENT	700.000	37,529	40,239	37,529	0	0	0	0	0	0	2,710	2,710	361	0
64110L-10-6	NETFLIX INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	301.000	94,995	82,695	94,995	0	0	0	0	0	0	(12,300)	(12,300)	0	0
65339F-10-1	NEXTERA ENERGY INC		06/12/2019	Various	08/30/2019	Various	3,800.000	758,040	811,399	758,040	0	0	0	0	0	0	53,359	53,359	5,938	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		02/15/2019	ADVANTUS CAPITAL MANAGEMENT	09/24/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	105,121	128,724	105,121	0	0	0	0	0	0	23,603	23,603	2,371	0
67058H-10-2	NUSTAR ENERGY LP		07/10/2019	Various	12/11/2019	Various	37,500.000	1,047,173	1,055,558	1,047,173	0	0	0	0	0	0	8,385	8,385	45,000	0
681936-10-0	OMEGA HEALTHCARE REIT		08/09/2019	ADVANTUS CAPITAL MANAGEMENT	10/18/2019	ADVANTUS CAPITAL MANAGEMENT	4,900.000	179,369	184,210	179,369	0	0	0	0	0	0	4,841	4,841	2,178	0
68389X-10-5	ORACLE CORP		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,265.000	64,918	69,417	64,918	0	0	0	0	0	0	4,499	4,499	356	0
69318Q-10-4	PBF LOGISTICS LP LIMITED PARTNERS		07/15/2019	ADVANTUS CAPITAL MANAGEMENT	11/22/2019	ADVANTUS CAPITAL MANAGEMENT	200.000	4,302	4,104	4,302	0	0	0	0	0	0	(198)	(198)	207	0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		05/08/2019	Various	11/04/2019	HEIGHT SECURITIES	53,916.000	2,705,537	2,988,486	2,705,537	0	0	0	0	0	0	282,949	282,949	99,425	0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		06/21/2019	ADVANTUS CAPITAL MANAGEMENT	11/27/2019	ADVANTUS CAPITAL MANAGEMENT	1,300.000	23,368	24,651	23,368	0	0	0	0	0	0	1,284	1,284	598	0
723787-10-7	PIONEER NATURAL		09/20/2019	Various	12/17/2019	STIFEL NICHOLAS	2,880.000	394,878	413,846	394,878	0	0	0	0	0	0	18,967	18,967	1,267	0
726503-10-5	PLAINS ALL AMER PIPELINE LP		07/18/2019	Various	11/29/2019	Various	21,000.000	524,167	462,762	524,167	0	0	0	0	0	0	(61,405)	(61,405)	9,900	0
74340W-10-3	PROLOGIS INC REIT		09/23/2019	ADVANTUS CAPITAL MANAGEMENT	10/15/2019	ADVANTUS CAPITAL MANAGEMENT	900.000	62,481	70,462	62,481	0	0	0	0	0	0	7,982	7,982	0	0
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	10/11/2019	ADVANTUS CAPITAL MANAGEMENT	400.000	18,954	20,951	18,954	0	0	0	0	0	0	1,997	1,997	176	0
758750-10-3	REGAL BELOIT		03/01/2019	Various	06/12/2019	Various	48,200.000	4,041,367	3,822,441	4,041,367	0	0	0	0	0	0	(218,927)	(218,927)	13,496	0
758849-10-3	REGENCY CENTERS CORP REIT		02/08/2019	ADVANTUS CAPITAL MANAGEMENT	09/30/2019	ADVANTUS CAPITAL MANAGEMENT	500.000	32,870	34,604	32,870	0	0	0	0	0	0	1,734	1,734	878	0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		08/22/2019	ADVANTUS CAPITAL MANAGEMENT	11/07/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	48,696	53,461	48,696	0	0	0	0	0	0	4,765	4,765	270	0
78462F-10-3	SPDR TRUST SERIES 1		05/08/2019	Various	08/06/2019	Various	409,584.000	109,725,769	115,615,386	109,725,769	0	0	0	0	0	0	5,889,617	5,889,617	471,977	0
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS COMMON		08/14/2019	Various	11/26/2019	Col-Core Classic 0300000	279,486.000	15,008,677	16,802,698	15,008,677	0	0	0	0	0	0	1,794,021	1,794,021	44,789	0
79466L-30-2	SALESFORCE.COM INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,427.000	220,152	223,267	220,152	0	0	0	0	0	0	3,114	3,114	0	0
79466L-30-2	SALESFORCE.COM INC		02/28/2019	INSTINET	11/26/2019	Security Withdraw	24,387.000	3,988,974	3,943,622	3,988,974	0	0	0	0	0	0	(45,353)	(45,353)	0	0
806857-10-8	SCHLUMBERGER LTD		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,442.000	61,195	46,185	61,195	0	0	0	0	0	0	(15,010)	(15,010)	2,092	0
81663A-10-5	SEMGROUP CORP-CLASS A		09/13/2019	Various	09/18/2019	Various	135,000.000	1,407,881	2,187,643	1,407,881	0	0	0	0	0	0	779,762	779,762	4,725	0
81761L-10-2	HOSPITALITY PROP TRUST REIT		09/25/2019	Tax Free Exchange	10/23/2019	ADVANTUS CAPITAL MANAGEMENT	1,000.000	29,996	26,147	29,996	0	0	0	0	0	0	(3,849)	(3,849)	0	0
82669G-10-4	SIGNATURE BANK		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	808.000	100,877	98,951	100,877	0	0	0	0	0	0	(1,926)	(1,926)	703	0
828806-10-9	SIMON PROPERTY GRP LP REIT		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	459.000	83,223	76,481	83,223	0	0	0	0	0	0	(6,742)	(6,742)	1,018	0
830879-10-2	SKYWEST INC		03/01/2019	INVESTMENT TECHNOLOGY GROUP	06/24/2019	INSTINET	1,910.000	103,365	107,866	103,365	0	0	0	0	0	0	4,501	4,501	205	0
832696-40-5	SMUCKER JM CO		02/01/2019	PCG Model Accts	03/22/2019	PCG Model Accts	2.000	208	230	208	0	0	0	0	0	0	22	22	2	0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		03/21/2019	ADVANTUS CAPITAL MANAGEMENT	11/27/2019	ADVANTUS CAPITAL MANAGEMENT	2,300.000	86,790	113,873	86,790	0	0	0	0	0	0	27,083	27,083	3,888	0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		01/01/2019	Tax Free Exchange	12/10/2019	ADVANTUS CAPITAL MANAGEMENT	5,480.000	221,086	243,932	221,086	0	0	0	0	0	0	22,846	22,846	7,463	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85254J-10-2	STAG INDUSTRIAL INC REIT		02/25/2019	ADVANTUS CAPITAL MANAGEMENT	06/07/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	16,927	18,524	16,927	0	0	0	0	0	0	1,598	1,598	286	0
855244-10-9	STARBUCKS CORP		04/10/2019	PCG Model Accts	05/17/2019	PCG Model Accts	348.000	25,167	27,469	25,167	0	0	0	0	0	0	2,302	2,302	125	0
862121-10-0	STORE CAPITAL CORP REIT		07/22/2019	ADVANTUS CAPITAL MANAGEMENT	10/31/2019	ADVANTUS CAPITAL MANAGEMENT	2,500.000	84,246	98,107	84,246	0	0	0	0	0	0	13,860	13,860	875	0
874696-10-7	TALLGRASS ENERGY GP LP LIMITED PARTNERS		12/16/2019	Various	12/17/2019	RBC/DAIN	191,827.000	3,702,225	4,243,125	3,702,225	0	0	0	0	0	0	540,901	540,901	72,491	0
87612G-10-1	TARGA RESOURCES CORP		03/26/2019	HOWARD WEIL	05/23/2019	HOWARD WEIL	11,393.000	472,256	457,242	472,256	0	0	0	0	0	0	(15,015)	(15,015)	10,368	0
88650V-20-8	TIER REIT INC REIT		01/22/2019	ADVANTUS CAPITAL MANAGEMENT	06/07/2019	ADVANTUS CAPITAL MANAGEMENT	4,004.000	85,238	108,464	85,238	0	0	0	0	0	0	23,226	23,226	721	0
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		01/04/2019	PCG Model Accts	03/19/2019	Spin Off	0.000	15,944	15,944	15,944	0	0	0	0	0	0	0	0	0	0
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		01/04/2019	PCG Model Accts	03/19/2019	Taxable Exchange	1,258.000	44,639	46,029	44,639	0	0	0	0	0	0	1,391	1,391	0	0
90130A-30-9	TWENTY-FIRST CENTURY FOX-A		03/19/2019	Taxable Exchange	03/21/2019	Taxable Exchange	43,908.000	2,180,250	2,157,888	2,180,250	0	0	0	0	0	0	(22,362)	(22,362)	0	0
902653-10-4	UDR INC REIT		01/03/2019	ADVANTUS CAPITAL MANAGEMENT	02/08/2019	ADVANTUS CAPITAL MANAGEMENT	600.000	23,311	26,052	23,311	0	0	0	0	0	0	2,741	2,741	194	0
907818-10-8	UNION PACIFIC CORP		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	172.000	27,915	30,018	27,915	0	0	0	0	0	0	2,104	2,104	70	0
913017-10-9	UNITED TECHNOLOGIES		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	950.000	107,932	125,979	107,932	0	0	0	0	0	0	18,048	18,048	1,684	0
91324P-10-2	UNITEDHEALTH GROUP INC		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	770.000	187,211	180,076	187,211	0	0	0	0	0	0	(7,135)	(7,135)	1,041	0
91324P-10-2	UNITEDHEALTH GROUP INC		05/08/2019	S. G. COWEN SECURITIES CORP.	11/26/2019	Security Withdraw	7,059.000	1,682,261	1,995,368	1,682,261	0	0	0	0	0	0	313,107	313,107	15,247	0
92276F-10-0	VENTAS INC REIT		03/22/2019	ADVANTUS CAPITAL MANAGEMENT	06/20/2019	ADVANTUS CAPITAL MANAGEMENT	1,100.000	71,471	75,283	71,471	0	0	0	0	0	0	3,812	3,812	872	0
92343V-10-4	VERIZON COMMUNICATIONS		08/16/2019	ADVANTUS CAPITAL MANAGEMENT	12/17/2019	ADVANTUS CAPITAL MANAGEMENT	1,500.000	84,053	91,214	84,053	0	0	0	0	0	0	7,161	7,161	1,638	0
925652-10-9	VICI PROPERTIES INC REIT		07/08/2019	ADVANTUS CAPITAL MANAGEMENT	12/20/2019	ADVANTUS CAPITAL MANAGEMENT	1,200.000	26,567	30,416	26,567	0	0	0	0	0	0	3,849	3,849	357	0
929740-10-8	WABTEC CORP		02/26/2019	Spin Off	09/27/2019	Various	815.000	66,768	59,131	66,768	0	0	0	0	0	0	(7,637)	(7,637)	182	0
929740-10-8	WABTEC CORP		02/26/2019	Spin Off	02/26/2019	Cash Adjustment	5.000	402	380	402	0	0	0	0	0	0	(22)	(22)	0	0
95040Q-10-4	WELLTOWER INC WELLTOWER INC		04/26/2019	ADVANTUS CAPITAL MANAGEMENT	10/04/2019	ADVANTUS CAPITAL MANAGEMENT	2,000.000	150,316	173,383	150,316	0	0	0	0	0	0	23,067	23,067	3,915	0
958254-10-4	WESTERN GAS PARTNERS LP		02/15/2019	Various	02/27/2019	Taxable Exchange	34,521.000	1,692,287	1,761,486	1,692,287	0	0	0	0	0	0	69,199	69,199	980	0
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		02/06/2019	HEIGHT SECURITIES	02/28/2019	Tax Free Exchange	30,000.000	962,901	962,901	962,901	0	0	0	0	0	0	0	0	0	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		06/21/2019	ADVANTUS CAPITAL MANAGEMENT	12/10/2019	ADVANTUS CAPITAL MANAGEMENT	12,100.000	380,298	230,327	380,298	0	0	0	0	0	0	(149,971)	(149,971)	19,486	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		02/27/2019	Taxable Exchange	10/07/2019	ADVANTUS CAPITAL MANAGEMENT	12,505.000	418,417	332,868	418,417	0	0	0	0	0	0	(85,549)	(85,549)	12,651	0
969457-10-0	WILLIAMS COS INC		08/05/2019	ADVANTUS CAPITAL MANAGEMENT	11/26/2019	ADVANTUS CAPITAL MANAGEMENT	2,700.000	71,276	61,082	71,276	0	0	0	0	0	0	(10,194)	(10,194)	1,710	0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	2,592.000	107,427	108,530	107,427	0	0	0	0	0	0	1,104	1,104	251	0
G9402V-10-9	ROWAN COMPANIES PLC-A		04/11/2019	Taxable Exchange	08/14/2019	BARCLAYS	35,869.000	588,218	138,398	588,218	0	0	0	0	0	0	(449,820)	(449,820)	9	0
000000-00-0	KEYERA CORP		03/18/2019	Stock Dividend	05/21/2019	Various	1,279.000	0	0	0	0	0	0	0	0	0	0	0	142	0
000000-00-0	INTER PIPELINE LTD		11/08/2019	Various	11/22/2019	Various	126,149.000	2,241,368	2,266,619	2,235,172	0	0	0	0	0	(6,196)	31,446	25,250	0	0
000000-00-0	INTER PIPELINE LTD		11/08/2019	Various	11/21/2019	Cash Adjustment	1.000	21	22	21	0	0	0	0	0	0	0	0	0	0
000000-00-0	INTER PIPELINE LTD		11/21/2019	Stock Dividend	11/22/2019	Various	1,364.000	0	0	0	0	0	0	0	0	0	0	0	73	0
000000-00-0	GIBSON ENERGY INC		01/01/2019	NAT BK FINANCIAL EQ	01/01/2019	Various	6,500.000	86,987	107,413	83,915	0	0	0	0	0	(3,072)	23,498	20,426	0	0
00765F-10-1	ADVANTAGE OIL & GAS LTD		09/25/2019	Various	12/10/2019	NAT BK FINANCIAL EQ	160,000.000	235,951	319,136	234,551	0	0	0	0	0	(1,400)	84,585	83,185	0	0
10952P-11-9	Briko Energy Corp NPV WARRANTS 6-28-19 EXPIRE		01/03/2019	Taxable Exchange	02/01/2019	Security Withdraw	225,000.000	24,248	23,211	24,982	0	0	0	0	0	733	(1,771)	(1,038)	0	0
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	09/05/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,088.000	50,189	51,846	50,189	0	0	0	0	0	0	1,657	1,657	21	0
15135U-10-9	CENOVUS ENERGY INC		01/01/2019	Stock Dividend	10/22/2019	NAT BK FINANCIAL EQ	98.000	0	0	0	0	0	0	0	0	0	0	0	11	0
494549-70-2	KINDER MORGAN CANADA LTD		11/26/2019	Various	12/06/2019	RBC/DAIN	1.000	10	11	11	0	0	0	0	0	0	0	0	0	0
494549-70-2	KINDER MORGAN CANADA LTD		01/11/2019	Tax Free Exchange	08/22/2019	NAT BK FINANCIAL EQ	49,999.000	2,024,435	493,533	1,937,222	0	0	0	0	0	(87,213)	(1,443,689)	(1,530,902)	15,102	0
720786-20-1	PIERIDAE ENERGY LTD		02/28/2019	NAT BK FINANCIAL EQ	07/04/2019	Tax Free Exchange	996,000.000	1,513,771	1,513,771	1,513,771	0	0	0	0	0	0	0	0	0	0
720786-30-0	PIERIDAE ENERGY LTD		03/04/2019	NAT BK FINANCIAL EQ	07/08/2019	Tax Free Exchange	320,000.000	481,363	481,363	481,363	0	0	0	0	0	0	0	0	0	0
83615X-10-0	SOURCE ENERGY SERVICES LTD		07/31/2019	Various	11/21/2019	RBC/DAIN	528,100.000	497,141	57,649	502,046	0	0	0	0	0	4,905	(444,397)	(439,492)	0	0
89679A-10-0	TRISURA GROUP LTD	A	01/01/2019	Spin Off	01/02/2019	Tax Free Exchange	182.000	3,189	3,189	3,189	0	0	0	0	0	0	0	0	0	0
89679A-10-0	TRISURA GROUP LTD	A	01/01/2019	Spin Off	01/01/2019	Cash Adjustment	1.000	13	4	13	0	0	0	0	0	0	(10)	(10)	0	0
89679A-20-9	TRISURA GROUP LTD	A	05/16/2019	PCG Model Accts	07/19/2019	PCG Model Accts	665.000	13,588	15,133	13,588	0	0	0	0	0	0	1,545	1,545	0	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89679A-20-9	TRISURA GROUP LTD	A	01/02/2019	Tax Free Exchange	09/27/2019	S. G. COWEN SECURITIES CORP.	182.000	3,189	4,084	3,189	0	0	0	0	0	0	894	894	0	0
TRANS4-56-7	TRANSOCEAN	D	07/31/2019	S. G. COWEN SECURITIES CORP.	08/14/2019	BARCLAYS	5,000.000	30,542	19,526	30,542	0	0	0	0	0	0	(11,016)	(11,016)	0	0
000000-00-0	BORR DRILLING LTD	B	01/08/2019	BERENBERG CAPITAL MARKETS	06/26/2019	Tax Free Exchange	3,025.000	40,629	40,629	40,629	0	0	0	0	0	0	0	0	0	0
000000-00-0	BORR DRILLING LTD	B	01/08/2019	BERENBERG CAPITAL MARKETS	06/26/2019	Various	12,098.000	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	NOBLE CORP PLC	D	07/31/2019	Various	08/14/2019	HOWARD WEIL	27,485.000	70,730	33,187	70,730	0	0	0	0	0	0	(37,543)	(37,543)	0	0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	802.000	131,962	139,714	131,962	0	0	0	0	0	0	7,752	7,752	(8)	0
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	641.000	97,482	67,305	97,482	0	0	0	0	0	0	(30,176)	(30,176)	(11)	0
143658-30-0	CARNIVAL CRUISE UNIT	C	07/19/2019	PCG Model Accts	12/03/2019	PCG Model Accts	1,884.000	102,117	80,398	102,117	0	0	0	0	0	0	(21,719)	(21,719)	2,829	0
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	993.000	26,447	29,626	26,447	0	0	0	0	0	0	3,179	3,179	(14)	0
66987V-10-9	NOVARTIS AG-ADR	D	11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	494.000	40,833	41,769	40,833	0	0	0	0	0	0	936	936	202	0
66987V-10-9	NOVARTIS AG-ADR	D	03/22/2019	PCG Model Accts	04/09/2019	Spin Off	0.000	5,189	5,189	5,189	0	0	0	0	0	0	0	0	0	0
904784-70-9	UNILEVER N V -NY SHARES	D	11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	853.000	48,210	50,770	48,210	0	0	0	0	0	0	2,560	2,560	526	0
F5333N-10-0	JCDECAUX SA	B	03/18/2019	KEPLER CHEUVREUX	03/27/2019	BERENBERG CAPITAL MARKETS	943.000	28,796	28,193	28,660	0	0	0	0	0	(136)	(467)	(603)	0	0
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	B	01/14/2019	Tax Free Exchange	10/08/2019	BERENBERG CAPITAL MARKETS	1,350.000	73,138	80,907	75,330	0	0	0	0	0	2,192	5,577	7,769	353	0
G7153K-10-8	POLARCUS LTD	B	05/20/2019	KEPLER CHEUVREUX	08/07/2019	BERENBERG CAPITAL MARKETS	9,008.000	1,077	1,292	1,064	0	0	0	0	0	(13)	228	215	0	0
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	03/18/2019	JPM FUNDS RECAP	03/27/2019	BERENBERG CAPITAL MARKETS	469.000	39,383	39,701	39,122	0	0	0	0	0	(262)	579	317	0	0
H01301-12-8	ALCON INC	D	05/16/2019	PCG Model Accts	07/19/2019	PCG Model Accts	1.000	61	60	61	0	0	0	0	0	0	(1)	(1)	0	0
H01301-12-8	ALCON INC	D	04/09/2019	Spin Off	07/19/2019	PCG Model Accts	1,191.000	53,730	71,478	53,730	0	0	0	0	0	0	17,748	17,748	(100)	0
H01301-12-8	ALCON INC	D	04/09/2019	Spin Off	04/09/2019	Cash Adjustment	4.000	170	319	170	0	0	0	0	0	0	148	148	0	0
K5591Y-10-7	ISS A/S	B	03/18/2019	JPM FUNDS RECAP	03/27/2019	BERENBERG CAPITAL MARKETS	690.000	21,950	21,010	21,802	0	0	0	0	0	(147)	(792)	(939)	0	0
M8178L-10-8	QATAR GAS TRANSPORT	B	07/07/2019	Stock Split	12/16/2019	Various	4,334,004.000	0	0	0	0	0	0	0	0	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								278,682,963	289,206,489	278,592,710	0	0	0	0	0	(90,256)	10,613,776	10,523,520	2,176,443	0
38174@-10-8	Golub Capital Investment Corpo		08/16/2019	PRIVATE PLACEMENT	09/16/2019	Taxable Exchange	92,000.000	1,380,000	1,380,000	1,380,000	0	0	0	0	0	0	0	0	28,624	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								1,380,000	1,380,000	1,380,000	0	0	0	0	0	0	0	0	28,624	0
09255X-10-0	BLACKROCK FLOAT RT INCOME ST CLOSED END FUND		09/27/2019	ADVANTUS CAPITAL MANAGEMENT	12/17/2019	ADVANTUS CAPITAL MANAGEMENT	3,100.000	39,333	40,659	39,333	0	0	0	0	0	0	1,327	1,327	558	0
233203-37-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/10/2019	PCG Model Accts	11/26/2019	PCG Model Accts	39,143.000	501,490	526,857	501,490	0	0	0	0	0	0	25,367	25,367	6,576	0
233203-42-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	12/03/2019	PCG Model Accts	14,403.000	287,371	289,696	287,371	0	0	0	0	0	0	2,326	2,326	2,246	0
233203-61-1	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		09/05/2019	PCG Model Accts	12/03/2019	PCG Model Accts	5,394.000	105,335	104,319	105,335	0	0	0	0	0	0	(1,016)	(1,016)	1,090	0
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		08/01/2019	PCG Model Accts	09/05/2019	PCG Model Accts	14,050.000	249,736	252,731	249,736	0	0	0	0	0	0	2,996	2,996	4,348	0
233203-73-6	DFA INTERNATIONAL CORE EQTY MUTUAL FUND		05/30/2019	PCG Model Accts	08/28/2019	Security Withdraw	0.000	1	1	1	0	0	0	0	0	0	0	0	0	0
315920-70-2	FIDELITY ADV EM MKT INC-I MUTUAL FUND		01/01/2019	PCG Model Accts	01/01/2019	Tax Free Exchange	171.000	2,122	2,122	2,122	0	0	0	0	0	0	0	0	0	0
31641Q-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		07/19/2019	PCG Model Accts	09/10/2019	PCG Model Accts	14,244.000	213,752	212,550	213,752	0	0	0	0	0	0	(1,203)	(1,203)	4,172	0
31641Q-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		01/01/2019	Tax Free Exchange	09/10/2019	PCG Model Accts	219,801.000	3,262,257	3,276,868	3,262,257	0	0	0	0	0	0	14,610	14,610	111,264	0
31641Q-76-3	FIDELITY NEW MRKTS INC-I MUTUAL FUND		01/01/2019	Tax Free Exchange	09/10/2019	Security Withdraw	0.000	0	0	0	0	0	0	0	0	0	0	0	412	0
464287-50-7	ISHARES CORE S&P MID CAP ETF		09/10/2019	PCG Model Accts	11/01/2019	PCG Model Accts	22.000	4,261	4,352	4,261	0	0	0	0	0	0	90	90	19	0
464287-59-8	ISHARES RUSSELL 1000 VALUE FUND		11/01/2019	PCG Model Accts	11/26/2019	PCG Model Accts	2,948.000	387,495	395,310	387,495	0	0	0	0	0	0	7,816	7,816	0	0
46432F-84-2	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		04/05/2019	PCG Model Accts	05/17/2019	PCG Model Accts	25,032.000	1,551,404	1,523,141	1,551,404	0	0	0	0	0	0	(28,262)	(28,262)	0	0
61756E-46-1	MFAIX MUTUAL FUND		05/02/2019	PCG Model Accts	05/17/2019	Various	10,667.000	200,000	197,547	200,000	0	0	0	0	0	0	(2,453)	(2,453)	0	0
74160Q-30-1	PRIMECAP ODYSSEY GROWTH MUTUAL FUND		09/05/2019	PCG Model Accts	10/09/2019	PCG Model Accts	230,745.000	7,652,955	7,541,084	7,652,955	0	0	0	0	0	0	(111,871)	(111,871)	0	0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		03/28/2019	TOUCHSTONE SECURITIES	04/01/2019	TOUCHSTONE SECURITIES	3,958.000	59,326	60,395	59,326	0	0	0	0	0	0	1,069	1,069	0	0
89154Q-46-3	TOUCHSTONE CREDIT OPPORTUNITIES CLASS I		09/05/2019	DIVIDEND REINVESTMENT	09/06/2019	Tax Free Exchange	215,373.000	1,333,809	2,087,472	2,087,472	0	0	0	0	0	0	0	0	53,236	0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		04/26/2019	PCG Model Accts	05/30/2019	PCG Model Accts	169,719.000	1,708,610	1,714,170	1,708,610	0	0	0	0	0	0	5,560	5,560	6,326	0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		03/01/2019	PCG Model Accts	04/05/2019	PCG Model Accts	705,174.000	7,108,151	7,221,035	7,108,151	0	0	0	0	0	0	112,884	112,884	18,643	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		02/27/2019	TOUCHSTONE SECURITIES	03/01/2019	TOUCHSTONE SECURITIES	6.000	46	46	46	0	0	0	0	0	0	0	0	0	0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		11/01/2019	PCG Model Accts	12/03/2019	PCG Model Accts	27,408.000	771,560	859,269	771,560	0	0	0	0	0	0	87,708	87,708	0	0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		01/10/2019	Tax Free Exchange	03/01/2019	PCG Model Accts	45,259.000	1,387,854	1,365,796	1,387,854	0	0	0	0	0	0	(22,058)	(22,058)	0	0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		03/01/2019	PCG Model Accts	04/05/2019	PCG Model Accts	60,988.000	1,827,810	1,895,640	1,827,810	0	0	0	0	0	0	67,829	67,829	0	0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		01/01/2019	PCG Model Accts	01/10/2019	Tax Free Exchange	679.000	20,587	20,587	20,587	0	0	0	0	0	0	0	0	0	0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/01/2019	TOUCHSTONE SECURITIES	03/28/2019	TOUCHSTONE SECURITIES	2,583.000	31,335	30,942	31,335	0	0	0	0	0	0	(393)	(393)	0	0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		03/01/2019	TOUCHSTONE SECURITIES	03/28/2019	TOUCHSTONE SECURITIES	3,862.000	35,965	36,203	35,965	0	0	0	0	0	0	238	238	0	0
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		08/01/2019	PCG Model Accts	09/05/2019	PCG Model Accts	63,864.000	590,012	590,519	590,012	0	0	0	0	0	0	507	507	348	0
89155T-65-6	TOUCHSTONE ULTRA SD FIX-INST		01/25/2019	PCG Model Accts	03/08/2019	Security Withdraw	0.000	0	0	0	0	0	0	0	0	0	0	0	429	0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		03/01/2019	TOUCHSTONE SECURITIES	07/02/2019	TOUCHSTONE SECURITIES	78,519.000	726,292	728,239	726,292	0	0	0	0	0	0	1,946	1,946	4,317	0
922042-87-4	VANGUARD FTSE EUROPE ETF		08/01/2019	PCG Model Accts	09/10/2019	PCG Model Accts	24,490.000	1,304,230	1,315,601	1,304,230	0	0	0	0	0	0	11,370	11,370	0	0
92204A-20-7	VANGUARD CONSUMER STAPLE ETF CLOSED END FUND		09/05/2019	PCG Model Accts	11/26/2019	PCG Model Accts	9,920.000	1,556,070	1,562,186	1,556,070	0	0	0	0	0	0	6,116	6,116	10,820	0
922908-36-3	VANGUARD FDS CLOSED END FUND		07/19/2019	PCG Model Accts	09/05/2019	PCG Model Accts	6,218.000	1,607,726	1,612,074	1,607,726	0	0	0	0	0	0	4,348	4,348	8,312	0
922908-51-2	VANGUARD FDS CLOSED END FUND		08/02/2019	PCG Model Accts	08/02/2019	PCG Model Accts	19,650.000	2,200,592	2,186,648	2,200,592	0	0	0	0	0	0	(13,944)	(13,944)	0	0
9499999. Subtotal - Common Stocks - Mutual Funds								36,727,487	37,654,059	37,481,150	0	0	0	0	0	0	172,907	172,907	233,116	0
9799998. Total - Common Stocks								316,790,450	328,240,548	317,453,860	0	0	0	0	0	(90,256)	10,786,683	10,696,427	2,438,183	0
9899999. Total - Preferred and Common Stocks								318,356,978	330,205,050	319,020,388	0	0	0	0	0	(90,256)	11,184,657	11,094,401	2,439,867	0
9999999 - Totals								374,773,683	386,301,823	375,299,930	0	(137,163)	0	(137,163)	0	(90,256)	11,001,888	10,911,632	3,377,427	137,918

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	8BI	NO	0	264,224,767	0	10,000,000.000	100.0
37371#-10-9	GERBER LIFE INSURANCE COMPANY		70939	13-2611847	8BI	YES	850,992,520	1,363,107,959	372,467,115	5,940,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	8BI	NO	0	1,271,343,713	0	1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	8BI	NO	0	1,068,730,358	0	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							850,992,520	3,967,406,797	372,467,115	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.		00000	31-1413821	8BIII	NO	0	10,143	10,143	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	10,143	10,143	XXX	XXX
1899999. Total Common Stocks							850,992,520	3,967,416,940	372,477,258	XXX	XXX
1999999 - Totals							850,992,520	3,967,416,940	372,477,258	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CATHOLIC HEALTH INITIATV CP			10/03/2019	J P MORGAN SEC FIXED INC	01/23/2020	1,985,689	0	0	0	0	2,000,000	1,985,689	11,500	0	2.300	2.349	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,985,689	0	0	0	0	2,000,000	1,985,689	11,500	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,985,689	0	0	0	0	2,000,000	1,985,689	11,500	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						1,985,689	0	0	0	0	2,000,000	1,985,689	11,500	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						1,985,689	0	0	0	0	2,000,000	1,985,689	11,500	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						1,985,689	0	0	0	0	XXX	1,985,689	11,500	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										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		2,672.78		7,104,977		417,997		417,997	(6,686,980)						0001
S&P500 OTC European Put-Buy	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2019	12/02/2020	67,292		2,526.29		6,340,001		2,932,698		2,932,698	(3,407,303)						0001
S&P500 OTC European Put-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/08/2019	12/02/2020	34,426		2,469.05		3,600,000		1,299,746		1,299,746	(2,300,254)						0001
S&P500 OTC European Put-Buy	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/11/2019	12/02/2020	86,472		2,457.44		9,125,000		3,169,486		3,169,486	(5,955,514)						0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	26,169,978	0	7,819,927	XXX	7,819,927	(18,350,051)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	26,169,978	0	7,819,927	XXX	7,819,927	(18,350,051)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. 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				249		249	(313)						
Briko Energy Corp NPV WARRANT ES7600404	Briko Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	06/18/2020	225,000		0.00		23,211					(23,393)	182					
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		182		182	(291,197)	2,264					
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	312,326	0	431	XXX	431	(314,903)	2,446	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	312,326	0	431	XXX	431	(314,903)	2,446	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	312,326	0	431	XXX	431	(314,903)	2,446	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	26,169,978	0	7,819,927	XXX	7,819,927	(18,350,051)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	26,482,304	0	7,820,358	XXX	7,820,358	(18,664,954)	2,446	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										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		3,094.80		(2,780,740)		(11,037,076)		(11,037,076)	(8,256,336)						0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2019	12/02/2020	67,292		3,180.21		(6,887,500)		(18,978,711)		(18,978,711)	(12,091,211)						0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/08/2019	12/02/2020	34,426		3,195.24		(2,615,000)		(7,218,272)		(7,218,272)	(4,603,272)						0001
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/11/2019	12/02/2020	86,472		3,269.32		(4,490,002)		(11,012,298)		(11,012,298)	(6,522,296)						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(16,773,242)	0	(48,246,357)	XXX	(48,246,357)	(31,473,115)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(16,773,242)	0	(48,246,357)	XXX	(48,246,357)	(31,473,115)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(16,773,242)	0	(48,246,357)	XXX	(48,246,357)	(31,473,115)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(16,773,242)	0	(48,246,357)	XXX	(48,246,357)	(31,473,115)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	9,396,736	0	(40,426,430)	XXX	(40,426,430)	(49,823,166)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	312,326	0	431	XXX	431	(314,903)	2,446	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	9,709,062	0	(40,425,999)	XXX	(40,425,999)	(50,138,069)	2,446	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 A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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 B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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	431	0	431	431	0	431	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	Y		3,350,695	(30,015,787)	0	3,350,695	(30,015,787)	0		
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y		4,469,232	(18,230,570)	0	4,469,232	(18,230,570)	0		
0299999999. Total NAIC 1 Designation			0	7,819,927	(48,246,357)	0	7,819,927	(48,246,357)	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0			0		
0999999999 - Gross Totals			0	7,820,358	(48,246,357)	431	7,820,358	(48,246,357)	431	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				7,820,358	(48,246,357)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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	20,100,000	20,100,000	20,100,000		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	21,580,000	21,580,000	21,580,000		V
0199999999 - Total					41,680,000	41,680,000	41,680,000	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 DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	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
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program			27,634,533	27,634,533	01/02/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				27,634,533	27,634,533	XXX
9999999 - Totals				27,634,533	27,634,533	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (26,618,377) Book/Adjusted Carrying Value $ (26,618,377)
2. Average balance for the year Fair Value $ 28,137,001 Book/Adjusted Carrying Value $ 28,137,001
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 7,171,775 NAIC 2 $ 20,462,758 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	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	4,605,759	4,605,759	06/15/2034
690353-ZZ-3	OPIC		1	1,700,000	1,700,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				7,929,485	7,929,485	XXX
0599999. Total - U.S. Government Bonds				7,929,485	7,929,485	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
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	1,200,000	1,200,000	11/26/2020
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,500,000	3,500,000	XXX
3199999. Total - U.S. Special Revenues Bonds				3,500,000	3,500,000	XXX
00772B-AQ-4	AERCAP		2FE	1,128,477	1,128,405	10/30/2020
0258M0-DX-4	AMERICAN EXPRESS		1FE	948,428	947,741	09/14/2020
125523-AA-8	CIGNA CORP		2FE	1,049,527	1,050,000	03/17/2020
12634G-AA-1	CNOOC FINANCE 2015 AU		1FE	1,501,994	1,501,721	05/05/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	756,569	755,226	05/01/2020
256746-AE-8	DOLLAR TREE INC		2FE	1,599,947	1,600,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	600,615	600,000	11/26/2021
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	1,599,407	1,599,908	10/15/2020
59217G-CY-3	MET LIFE GLOB		1FE	576,011	575,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	633,906	635,916	08/24/2020
816851-BD-0	SEMPRA ENERGY		2FE	375,061	374,467	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,003,829	3,000,000	03/17/2021
94974B-GF-1	WELLS FARGO CO		1FE	450,051	449,666	01/30/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				14,223,822	14,218,050	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	1,162,530	1,162,714	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,162,530	1,162,714	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				15,386,352	15,380,764	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				22,153,307	22,147,535	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				4,662,530	4,662,714	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				26,815,837	26,810,249	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP			1,997,483	1,985,689	01/23/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,997,483	1,985,689	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			83,286	83,286	
9099999. Total - Cash (Schedule E Part 1 type)				108,286	108,286	XXX
	BEMIS CP			4,998,499	4,990,600	01/08/2020
	CAN PACIFIC RAILWAY CP			4,999,183	4,991,819	01/03/2020
	DUPONT DE NEMOURS INC CP			2,598,946	2,592,842	01/13/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			32,759	32,759	
	HOME DEPOT CP			3,998,872	3,998,872	01/07/2020
	INTERCONTINENTALEXCHANGE CP			1,299,876	1,299,115	01/02/2020
	INTERCONTINENTALEXCHANGE CP			1,199,745	1,199,599	01/06/2020
	SOUTHERN CALIF GAS CO CP			1,499,862	1,497,436	01/08/2020
	TRISTATE GEN&TRANS ASSN CP			2,199,469	2,194,286	01/07/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				22,827,210	22,797,328	XXX
9999999 - Totals				51,748,816	51,701,552	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,543,543) Book/Adjusted Carrying Value $ (2,613,380)
2. Average balance for the year Fair Value $ 42,025,800 Book/Adjusted Carrying Value $ 41,770,411

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON	NEW YORK, NY					590,176	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					5,447,566	XXX
FIFTH THIRD BANK	CINCINNATI, OH					16,548,792	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,099,672	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,846,481	XXX
PNC BANK	CINCINNATI, OH					(32,682,388)	XXX
US BANK	CINCINNATI, OH					4,237,577	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			490,946	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	1,578,822	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,578,822	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	5,985	XXX
0599999 Total - Cash		XXX	XXX	0	0	1,584,807	XXX

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

1. January	20,705,320	4. April	(23,720,391)	7. July	(200,156)	10. October	(6,684,565)
2. February	36,284,053	5. May	(18,883,882)	8. August	(18,426,732)	11. November	(7,681,001)
3. March	(27,633,897)	6. June	(27,753,964)	9. September	(17,709,085)	12. December	1,584,807

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	ALLIANT CP		12/26/2019	1.900	01/02/2020	2,599,039	823	0
	AUTOZONE INC CP		12/27/2019	1.820	01/06/2020	2,448,761	619	0
	BEMIS CP		12/03/2019	1.880	01/08/2020	4,990,600	7,572	0
	CARDINAL HEALTH CP		12/30/2019	1.810	01/02/2020	3,999,397	402	0
	DUPONT DE NEMOURS INC CP		11/21/2019	1.870	01/13/2020	2,592,842	5,537	0
	DUKE ENERGY CP		12/24/2019	1.880	01/03/2020	2,498,694	1,044	0
	HOME DEPOT CP		12/31/2019	1.450	01/07/2020	3,998,872	161	0
	INTERCONTINENTALEXCHANGE CP		12/19/2019	1.750	01/02/2020	3,097,890	1,959	0
	INTERCONTINENTALEXCHANGE CP		12/30/2019	1.720	01/06/2020	1,199,599	115	0
	SONOCO PRODUCTS COMPANY CP		12/31/2019	1.780	01/02/2020	2,499,753	124	0
	SOUTHERN CALIF GAS CO CP		12/05/2019	1.810	01/08/2020	1,497,436	2,036	0
	STANLEY BLACK & DECKER CP		12/30/2019	1.650	01/06/2020	3,498,877	321	0
	TRISTATE GEN&TRANS ASSN CP		11/13/2019	1.700	01/07/2020	2,194,286	5,091	0
	CAN PACIFIC RAILWAY CP		12/03/2019	1.900	01/03/2020	4,991,819	7,653	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						42,107,865	33,457	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,107,865	33,457	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 - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						42,107,865	33,457	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						42,107,865	33,457	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2019	0.000		50,000	0	911
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	911
262006-30-7	DREYFUS GOVERN CASH MGMT INV MONEY MARKET		10/01/2019	0.000		929,587	0	6,053
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2019	0.000		30,884,357	0	7,215
8699999. Subtotal - All Other Money Market Mutual Funds						31,813,944	0	13,268
8899999 - Total Cash Equivalents						73,971,809	33,457	14,179

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Protection of policy holders			109,664	109,738
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	ST	Protection of policy holders			50,000	50,000
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Protection of "All" policy holders	224,567	224,534		
33.	New York NY						
34.	North Carolina NC	B	Protection of policy holders			450,829	451,122
35.	North Dakota ND						
36.	Ohio OH	B	Protection of policy holders	5,019,290	5,328,125		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	5,243,857	5,552,659	610,493	610,860
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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