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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
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

Matthew Reid Abernethy #, VP	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
Peter James Brown, VP	John Henry Bultema III, Sr VP	Keith Terrill Clark, MD, VP, Medical Director
Robert John DalSanto, VP	Michael Russ DeHart, VP	James Joseph DeLuca, VP
Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald #, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chief Acty, Risk, Data Off	Christopher Xavier Hill, VP
Valerie Ann Holmes, VP	Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
Stephen Gale Hussey Jr., Sr VP	Mark Daniel Hutchinson #, VP	Jay Vincent Johnson, VP, Treasurer
Phillip Earl King, Sr VP, Auditor	Linda Marie Lake, Sr VP	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	Edward Blake Moore Jr., Sr VP
Paul Brian Moore #, Sr VP, Chief Customer Officer	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Maribeth Semba Rahe #, Sr VP	Michelle Ison Rice, VP	Ryan Keith Richey #, VP
Paul Charles Silva, 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 Roy Stanek, VP, Assistant Treasurer
Jacob Cole Steuber #, VP	Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer
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	Phillip Ralph Cox
Jo Ann Davidson	James Columbus Hale #	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	Donald Joseph Wuebbling	Wade Matthew Fugate
Chairman of Board, President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
11th day of February, 2022

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	90,749,393	0.787	90,749,393	0	90,749,393	0.808
1.02 All other governments	89,164,368	0.773	89,164,368	0	89,164,368	0.793
1.03 U.S. states, territories and possessions, etc. guaranteed	3,000,000	0.026	3,000,000	0	3,000,000	0.027
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	128,319,109	1.112	128,319,109	0	128,319,109	1.142
1.06 Industrial and miscellaneous	2,517,593,361	21.822	2,517,593,361	0	2,517,593,361	22.405
1.07 Hybrid securities	37,601,508	0.326	37,601,508	0	37,601,508	0.335
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	5,994,470	0.052	5,994,470	0	5,994,470	0.053
1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
1.11 Total long-term bonds	2,872,422,209	24.898	2,872,422,209	0	2,872,422,209	25.563
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	21,036,145	0.182	21,036,145	0	21,036,145	0.187
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	21,036,145	0.182	21,036,145	0	21,036,145	0.187
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	724,931,043	6.284	724,931,043	0	724,931,043	6.451
3.02 Industrial and miscellaneous Other (Unaffiliated)	24,297,510	0.211	24,297,510	0	24,297,510	0.216
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	4,595,112,337	39.829	4,525,843,686	0	4,525,843,686	40.277
3.05 Mutual funds	260,324,908	2.256	260,324,908	0	260,324,908	2.317
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	5,604,665,798	48.580	5,535,397,147	0	5,535,397,147	49.261
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	56,947,390	0.494	56,947,390	0	56,947,390	0.507
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	56,947,390	0.494	56,947,390	0	56,947,390	0.507
5. Real estate (Schedule A):						
5.01 Properties occupied by company	21,599,507	0.187	21,599,507	0	21,599,507	0.192
5.02 Properties held for production of income	859,191	0.007	859,191	0	859,191	0.008
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	22,458,698	0.195	22,458,698	0	22,458,698	0.200
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(20,704,997)	(0.179)	(20,704,997)	0	(20,704,997)	(0.184)
6.02 Cash equivalents (Schedule E, Part 2)	248,607,957	2.155	248,607,959	0	248,607,959	2.212
6.03 Short-term investments (Schedule DA)	130,123,027	1.128	130,123,025	33,628,279	163,751,304	1.457
6.04 Total cash, cash equivalents and short-term investments	358,025,987	3.103	358,025,987	33,628,279	391,654,266	3.485
7. Contract loans	145,308,091	1.260	145,308,091	0	145,308,091	1.293
8. Derivatives (Schedule DB)	107,116	0.001	107,116	0	107,116	0.001
9. Other invested assets (Schedule BA)	2,415,564,782	20.938	2,184,727,878	0	2,184,727,878	19.443
10. Receivables for securities	6,797,082	0.059	6,797,082	0	6,797,082	0.060
11. Securities Lending (Schedule DL, Part 1)	33,628,279	0.291	33,628,279	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	11,536,961,577	100.000	11,236,856,022	33,628,279	11,236,856,022	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		22,295,853
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,228,123	4,228,123
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		770,813
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,269,225	
	8.2 Totals, Part 3, Column 9	1,025,242	3,294,467
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		22,458,696
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		22,458,696

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		57,917,084
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
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		969,697
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)		56,947,387
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		56,947,387
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		56,947,387

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,002,326,133
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	171,217,258	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	362,768,077	533,985,335
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		207
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	411,439,494	
	5.2 Totals, Part 3, Column 9	2,535,880	413,975,374
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		515,243,981
8.	Deduct amortization of premium and depreciation		32,990
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	17,945,292	
	10.2 Totals, Part 3, Column 11	1,500,000	19,445,292
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,415,564,786
12.	Deduct total nonadmitted amounts		230,836,904
13.	Statement value at end of current period (Line 11 minus Line 12)		2,184,727,882

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,496,521,408
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,155,121,498
3.	Accrual of discount		2,223,550
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	53,169	
	4.2. Part 2, Section 1, Column 15	1,373,142	
	4.3. Part 2, Section 2, Column 13	373,552,282	
	4.4. Part 4, Column 11	(11,740,182)	363,238,411
5.	Total gain (loss) on disposals, Part 4, Column 19		43,204,812
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		569,615,145
7.	Deduct amortization of premium		4,915,357
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	(1,246,861)	
	8.4. Part 4, Column 15	(1,039,930)	(2,286,791)
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	354,432	
	9.3. Part 2, Section 2, Column 14	2,624,713	
	9.4. Part 4, Column 13	0	2,979,145
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		17,610,960
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		8,498,124,201
12.	Deduct total nonadmitted amounts		69,268,652
13.	Statement value at end of current period (Line 11 minus Line 12)		8,428,855,549

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	90,749,393	92,852,407	90,174,292	89,109,667
Governments	2. Canada	24,570,560	28,070,586	28,016,383	20,750,000
(Including all obligations guaranteed	3. Other Countries	64,593,808	67,321,145	64,782,125	63,700,000
by governments)	4. Totals	179,913,761	188,244,138	182,972,800	173,559,667
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,000,000	3,028,027	3,000,000	3,000,000
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	128,319,109	146,437,697	128,968,331	126,942,735
Industrial and Miscellaneous, SVO	8. United States	2,070,851,585	2,489,212,666	2,088,597,803	2,040,697,147
Identified Funds, Unaffiliated Bank	9. Canada	110,890,923	140,674,827	112,204,706	107,577,000
Loans and Hybrid Securities	10. Other Countries	379,446,834	467,518,457	381,951,525	372,724,700
(unaffiliated)	11. Totals	2,561,189,342	3,097,405,950	2,582,754,034	2,520,998,847
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,872,422,212	3,435,115,812	2,897,695,165	2,824,501,249
PREFERRED STOCKS	14. United States	20,664,706	20,664,706	19,681,493	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries	371,439	371,439	366,606	
	17. Totals	21,036,145	21,036,145	20,048,099	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	21,036,145	21,036,145	20,048,099	
COMMON STOCKS	20. United States	957,405,335	957,405,335	603,637,311	
Industrial and Miscellaneous	21. Canada	22,271,595	22,271,595	18,672,945	
(unaffiliated)	22. Other Countries	29,876,525	29,876,525	33,046,819	
	23. Totals	1,009,553,455	1,009,553,455	655,357,075	
Parent, Subsidiaries and Affiliates	24. Totals	4,595,112,337	4,595,112,337	3,568,170,052	
	25. Total Common Stocks	5,604,665,792	5,604,665,792	4,223,527,127	
	26. Total Stocks	5,625,701,937	5,625,701,937	4,243,575,226	
	27. Total Bonds and Stocks	8,498,124,149	9,060,817,749	7,141,270,391	

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	3,551,838	28,550,280	39,377,274	19,215,511	54,487	XXX	90,749,390	2.9	25,856,726	0.9	90,749,390	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	3,551,838	28,550,280	39,377,274	19,215,511	54,487	XXX	90,749,390	2.9	25,856,726	0.9	90,749,390	0
2. All Other Governments												
2.1 NAIC 1	0	8,199,568	20,353,217	0	14,895,539	XXX	43,448,324	1.4	29,012,035	1.0	35,046,502	8,401,822
2.2 NAIC 2	0	11,276,018	0	0	24,340,111	XXX	35,616,129	1.1	28,003,028	1.0	27,944,752	7,671,377
2.3 NAIC 3	0	0	0	10,099,916	0	XXX	10,099,916	0.3	0	0.0	0	10,099,916
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	19,475,586	20,353,217	10,099,916	39,235,650	XXX	89,164,369	2.8	57,015,063	2.0	62,991,254	26,173,115
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	3,000,000	0	0	0	XXX	3,000,000	0.1	5,240,000	0.2	3,000,000	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	3,000,000	0	0	0	XXX	3,000,000	0.1	5,240,000	0.2	3,000,000	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	9,709,795	39,724,525	28,289,267	22,178,385	23,479,168	XXX	123,381,140	3.9	115,349,230	4.0	110,596,140	12,785,000
5.2 NAIC 2	0	0	0	0	3,937,970	XXX	3,937,970	0.1	3,956,291	0.1	3,937,970	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	0	0.0	0	0
5.7 Totals	9,709,795	40,724,525	28,289,267	22,178,385	27,417,138	XXX	128,319,110	4.1	120,305,521	4.1	114,534,110	13,785,000

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	311,695,898	165,443,301	341,043,536	382,896,816	406,344,653	XXX	1,607,424,204	51.1	1,506,838,405	51.7	978,220,606	629,203,598
6.2 NAIC 2	14,352,471	41,274,748	207,514,432	318,737,289	508,494,736	XXX	1,090,373,676	34.7	1,055,608,575	36.2	895,396,115	194,977,561
6.3 NAIC 3	849,151	8,740,495	36,484,765	7,430,109	25,912,472	XXX	79,416,992	2.5	91,953,020	3.2	65,645,113	13,771,879
6.4 NAIC 4	0	0	10,488,347	0	0	XXX	10,488,347	0.3	12,314,759	0.4	9,387,876	1,100,471
6.5 NAIC 5	0	396,826	99,207	0	0	XXX	496,033	0.0	466,839	0.0	0	496,033
6.6 NAIC 6	0	0	0	0	4	XXX	4	0.0	640,985	0.0	0	4
6.7 Totals	326,897,520	215,855,370	595,630,287	709,064,214	940,751,865	XXX	2,788,199,256	88.7	2,667,822,583	91.6	1,948,649,710	839,549,546
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	2,511,928	0	1,090,358	33,999,221	XXX	37,601,507	1.2	31,423,075	1.1	37,601,507	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	2,511,928	0	1,090,358	33,999,221	XXX	37,601,507	1.2	31,423,075	1.1	37,601,507	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	90,440	90,440	0.0	89,355	0.0	90,440	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	5,904,030	5,904,030	0.2	6,198,595	0.2	5,904,030	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	0	0	0.0	0	0.0	0	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	5,994,470	5,994,470	0.2	6,287,950	0.2	5,994,470	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	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	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	0	0.0	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) 324,957,531	244,917,674	429,063,294	424,290,712	444,773,847	90,440	1,868,093,498	59.4	XXX	XXX	1,217,703,078	650,390,420
11.2 NAIC 2	(d) 14,352,471	55,062,694	207,514,432	319,827,647	570,772,038	5,904,030	1,173,433,312	37.3	XXX	XXX	970,784,374	202,648,938
11.3 NAIC 3	(d) 849,151	8,740,495	36,484,765	17,530,025	25,912,472	0	89,516,908	2.8	XXX	XXX	65,645,113	23,871,795
11.4 NAIC 4	(d) 0	0	10,488,347	0	0	0	10,488,347	0.3	XXX	XXX	9,387,876	1,100,471
11.5 NAIC 5	(d) 0	1,396,826	99,207	0	0	0	(c) 1,496,033	0.0	XXX	XXX	0	1,496,033
11.6 NAIC 6	(d) 0	0	0	0	4	0	(c) 4	0.0	XXX	XXX	0	4
11.7 Totals	340,159,153	310,117,689	683,650,045	761,648,384	1,041,458,361	5,994,470	(b) 3,143,028,102	100.0	XXX	XXX	2,263,520,441	879,507,661
11.8 Line 11.7 as a % of Col. 7	10.8	9.9	21.8	24.2	33.1	0.2	100.0	XXX	XXX	XXX	72.0	28.0
12. Total Bonds Prior Year												
12.1 NAIC 1	194,972,943	201,575,645	416,422,941	445,027,090	424,297,777	89,355	XXX	XXX	1,682,385,751	57.7	1,181,202,502	501,183,249
12.2 NAIC 2	12,032,546	41,336,698	200,359,732	310,064,349	555,197,644	6,198,595	XXX	XXX	1,125,189,564	38.6	932,352,412	192,837,152
12.3 NAIC 3	3,141,772	8,231,871	18,482,711	24,714,529	37,382,137	0	XXX	XXX	91,953,020	3.2	77,663,068	14,289,952
12.4 NAIC 4	0	609,366	11,705,393	0	0	0	XXX	XXX	12,314,759	0.4	9,322,393	2,992,366
12.5 NAIC 5	1,000,000	466,839	0	0	0	0	XXX	XXX	(c) 1,466,839	0.1	0	1,466,839
12.6 NAIC 6	0	0	0	0	640,985	0	XXX	XXX	(c) 640,985	0.0	640,981	4
12.7 Totals	211,147,261	252,220,419	646,970,777	779,805,968	1,017,518,543	6,287,950	XXX	XXX	(b) 2,913,950,918	100.0	2,201,181,356	712,769,562
12.8 Line 12.7 as a % of Col. 9	7.2	8.7	22.2	26.8	34.9	0.2	XXX	XXX	100.0	XXX	75.5	24.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	24,662,985	200,704,936	265,473,457	341,394,986	385,376,274	90,440	1,217,703,078	38.7	1,181,202,502	40.5	1,217,703,078	XXX
13.2 NAIC 2	9,478,983	51,013,948	187,704,790	230,087,278	486,595,346	5,904,030	970,784,375	30.9	932,352,412	32.0	970,784,375	XXX
13.3 NAIC 3	849,151	6,596,303	33,732,207	4,101,587	20,365,865	0	65,645,113	2.1	77,663,068	2.7	65,645,113	XXX
13.4 NAIC 4	0	0	9,387,876	0	0	0	9,387,876	0.3	9,322,393	0.3	9,387,876	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	640,981	0.0	0	XXX
13.7 Totals	34,991,119	258,315,187	496,298,330	575,583,851	892,337,485	5,994,470	2,263,520,442	72.0	2,201,181,356	75.5	2,263,520,442	XXX
13.8 Line 13.7 as a % of Col. 7	1.5	11.4	21.9	25.4	39.4	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	1.1	8.2	15.8	18.3	28.4	0.2	72.0	XXX	XXX	XXX	72.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	300,294,546	44,212,738	163,589,837	82,895,726	59,397,573	0	650,390,420	20.7	501,183,249	17.2	XXX	650,390,420
14.2 NAIC 2	4,873,488	4,048,746	19,809,642	89,740,369	84,176,692	0	202,648,937	6.4	192,837,152	6.6	XXX	202,648,937
14.3 NAIC 3	0	2,144,192	2,752,558	13,428,438	5,546,607	0	23,871,795	0.8	14,289,952	0.5	XXX	23,871,795
14.4 NAIC 4	0	0	1,100,471	0	0	0	1,100,471	0.0	2,992,366	0.1	XXX	1,100,471
14.5 NAIC 5	0	1,396,826	99,207	0	0	0	1,496,033	0.0	1,466,839	0.1	XXX	1,496,033
14.6 NAIC 6	0	0	0	0	4	0	4	0.0	4	0.0	XXX	4
14.7 Totals	305,168,034	51,802,502	187,351,715	186,064,533	149,120,876	0	879,507,660	28.0	712,769,562	24.5	XXX	879,507,660
14.8 Line 14.7 as a % of Col. 7	34.7	5.9	21.3	21.2	17.0	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	9.7	1.6	6.0	5.9	4.7	0.0	28.0	XXX	XXX	XXX	XXX	28.0

(a) Includes $ 805,422,502 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 6,000,000 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, $ 1,000,000 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 $ 270,605,894 ; NAIC 2 $; 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	2,595,566	27,190,400	38,723,910	19,084,507	0	XXX	87,594,383	2.8	21,712,757	0.7	87,594,383	0
1.02 Residential Mortgage-Backed Securities	345,613	807,052	380,891	50,539	54,487	XXX	1,638,582	0.1	2,302,000	0.1	1,638,582	0
1.03 Commercial Mortgage-Backed Securities	610,659	552,829	272,473	80,465	0	XXX	1,516,426	0.0	1,841,968	0.1	1,516,426	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	3,551,838	28,550,281	39,377,274	19,215,511	54,487	XXX	90,749,391	2.9	25,856,725	0.9	90,749,391	0
2. All Other Governments												
2.01 Issuer Obligations	0	19,475,586	20,353,217	10,099,916	39,235,649	XXX	89,164,368	2.8	57,015,063	2.0	62,991,254	26,173,114
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	19,475,586	20,353,217	10,099,916	39,235,649	XXX	89,164,368	2.8	57,015,063	2.0	62,991,254	26,173,114
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	3,000,000	0	0	0	XXX	3,000,000	0.1	5,240,000	0.2	3,000,000	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	3,000,000	0	0	0	XXX	3,000,000	0.1	5,240,000	0.2	3,000,000	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	7,910,000	103,998	1,230,045	556,953	XXX	9,800,996	0.3	10,756,996	0.4	9,800,996	0
5.02 Residential Mortgage-Backed Securities	9,543,674	25,074,907	13,880,839	9,975,278	1,416,159	XXX	59,890,857	1.9	70,214,753	2.4	59,890,857	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	166,121	7,739,618	14,304,430	10,973,061	25,444,026	XXX	58,627,256	1.9	39,333,770	1.3	44,842,256	13,785,000
5.05 Totals	9,709,795	40,724,525	28,289,267	22,178,384	27,417,138	XXX	128,319,109	4.1	120,305,519	4.1	114,534,109	13,785,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	294,592,298	179,009,579	532,215,147	696,041,952	931,312,331	XXX	2,633,171,307	83.8	2,490,316,554	85.5	1,903,122,368	730,048,939
6.02 Residential Mortgage-Backed Securities	11,421,807	22,365,582	28,650,816	5,323,145	9,408,964	XXX	77,170,314	2.5	97,013,112	3.3	38,530,396	38,639,918
6.03 Commercial Mortgage-Backed Securities	20,145,610	43,836	14,211,701	7,138,489	0	XXX	41,539,636	1.3	28,358,952	1.0	6,996,948	34,542,688
6.04 Other Loan-Backed and Structured Securities	737,806	14,436,374	20,552,622	560,629	30,571	XXX	36,318,002	1.2	52,133,967	1.8	0	36,318,002
6.05 Totals	326,897,521	215,855,371	595,630,286	709,064,215	940,751,866	XXX	2,788,199,259	88.7	2,667,822,585	91.6	1,948,649,712	839,549,547
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	1,090,358	18,617,971	XXX	19,708,329	0.6	9,489,869	0.3	19,708,329	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	2,511,928	0	0	15,381,250	XXX	17,893,178	0.6	21,933,206	0.8	17,893,178	0
7.05 Totals	0	2,511,928	0	1,090,358	33,999,221	XXX	37,601,507	1.2	31,423,075	1.1	37,601,507	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	5,994,470	5,994,470	0.2	6,287,950	0.2	5,994,470	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	297,187,864	236,585,565	591,396,272	727,546,778	989,722,904	XXX	2,842,439,383	90.4	XXX	XXX	2,086,217,330	756,222,053
11.02 Residential Mortgage-Backed Securities	21,311,094	48,247,541	42,912,546	15,348,962	10,879,610	XXX	138,699,753	4.4	XXX	XXX	100,059,835	38,639,918
11.03 Commercial Mortgage-Backed Securities	20,756,269	596,665	14,484,174	7,218,954	0	XXX	43,056,062	1.4	XXX	XXX	8,513,374	34,542,688
11.04 Other Loan-Backed and Structured Securities	903,927	24,687,920	34,857,052	11,533,690	40,855,847	XXX	112,838,436	3.6	XXX	XXX	62,735,434	50,103,002
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,994,470	5,994,470	0.2	XXX	XXX	5,994,470	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	340,159,154	310,117,691	683,650,044	761,648,384	1,041,458,361	5,994,470	3,143,028,104	100.0	XXX	XXX	2,263,520,443	879,507,661
11.09 Line 11.08 as a % of Col. 7	10.8	9.9	21.8	24.2	33.1	0.2	100.0	XXX	XXX	XXX	72.0	28.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	184,374,241	160,071,012	552,628,428	728,409,084	969,048,474	XXX	XXX	XXX	2,594,531,239	89.0	2,002,717,122	591,814,117
12.02 Residential Mortgage-Backed Securities	23,138,344	59,571,370	41,456,689	39,052,405	6,311,057	XXX	XXX	XXX	169,529,865	5.8	122,073,858	47,456,007
12.03 Commercial Mortgage-Backed Securities	1,312,239	6,970,700	14,666,592	7,251,389	0	XXX	XXX	XXX	30,200,920	1.0	9,417,629	20,783,291
12.04 Other Loan-Backed and Structured Securities	2,322,437	25,607,337	38,219,068	5,093,089	42,159,012	XXX	XXX	XXX	113,400,943	3.9	60,684,795	52,716,148
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	6,287,950	XXX	XXX	6,287,950	0.2	6,287,950	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	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	211,147,261	252,220,419	646,970,777	779,805,967	1,017,518,543	6,287,950	XXX	XXX	2,913,950,917	100.0	2,201,181,354	712,769,563
12.09 Line 12.08 as a % of Col. 9	7.2	8.7	22.2	26.8	34.9	0.2	XXX	XXX	100.0	XXX	75.5	24.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	17,191,259	212,888,594	466,223,516	549,181,362	840,732,598	XXX	2,086,217,329	66.4	2,002,717,122	68.7	2,086,217,329	XXX
13.02 Residential Mortgage-Backed Securities	17,023,081	39,122,219	17,685,963	15,348,962	10,879,610	XXX	100,059,835	3.2	122,073,858	4.2	100,059,835	XXX
13.03 Commercial Mortgage-Backed Securities	610,659	552,829	7,269,421	80,465	0	XXX	8,513,374	0.3	9,417,629	0.3	8,513,374	XXX
13.04 Other Loan-Backed and Structured Securities	166,121	5,751,546	5,119,430	10,973,061	40,725,276	XXX	62,735,434	2.0	60,684,795	2.1	62,735,434	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,994,470	5,994,470	0.2	6,287,950	0.2	5,994,470	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	34,991,120	258,315,188	496,298,330	575,583,850	892,337,484	5,994,470	2,263,520,442	72.0	2,201,181,354	75.5	2,263,520,442	XXX
13.09 Line 13.08 as a % of Col. 7	1.5	11.4	21.9	25.4	39.4	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	1.1	8.2	15.8	18.3	28.4	0.2	72.0	XXX	XXX	XXX	72.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	279,996,605	23,696,971	125,172,756	178,365,416	148,990,306	XXX	756,222,054	24.1	591,814,117	20.3	XXX	756,222,054
14.02 Residential Mortgage-Backed Securities	4,288,013	9,125,322	25,226,583	0	0	XXX	38,639,918	1.2	47,456,007	1.6	XXX	38,639,918
14.03 Commercial Mortgage-Backed Securities	20,145,610	43,836	7,214,753	7,138,489	0	XXX	34,542,688	1.1	20,783,291	0.7	XXX	34,542,688
14.04 Other Loan-Backed and Structured Securities	737,806	18,936,374	29,737,622	560,629	130,571	XXX	50,103,002	1.6	52,716,148	1.8	XXX	50,103,002
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	305,168,034	51,802,503	187,351,714	186,064,534	149,120,877	0	879,507,662	28.0	712,769,563	24.5	XXX	879,507,662
14.09 Line 14.08 as a % of Col. 7	34.7	5.9	21.3	21.2	17.0	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	9.7	1.6	6.0	5.9	4.7	0.0	28.0	XXX	XXX	XXX	XXX	28.0

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	9,416,839	9,416,839	0	0	0
2. Cost of short-term investments acquired	181,770,539	181,770,539			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	4,567	4,567			
6. Deduct consideration received on disposals	61,068,918	61,068,918			
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)	130,123,027	130,123,027	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	130,123,027	130,123,027	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 10, prior year)		(36,706,996)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	50,369	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	50,369
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	61,742	
	3.2 Section 2, Column 19	50,561,995	50,623,737
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(97,229,652)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(83,374,652)
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	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	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	(4,996)	
	9.2 Section 2, Column 20	0	(4,996)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		107,114
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		107,114

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	107,115	
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)		107,115
4.	Part D, Section 1, Column 6	107,115	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	107,115	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		107,115
10.	Part D, Section 1, Column 9	107,115	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	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	337,494,940	141,897,253	195,597,687	0
2. Cost of cash equivalents acquired	14,788,827,888	12,202,051,470	2,586,776,418	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase (decrease)	0	0	0	
5. Total gain (loss) on disposals	10,009	10,009	0	
6. Deduct consideration received on disposals	14,877,724,880	12,203,475,864	2,674,249,016	
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)	248,607,957	140,482,868	108,125,089	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	248,607,957	140,482,868	108,125,089	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
318 Broadway Building		Cincinnati	OH	06/05/1990	12/15/2020	1,004,697		420,319	399,000	23,140			(23,140)		129,069	54,673
420 E. Fourth Land		Cincinnati	OH	06/05/1990	12/15/2020	3,629,110		1,379,932	3,809,000	31,215			(31,215)		50,420	244,151
421-23 Arch Street Land		Cincinnati	OH	01/14/1997	12/15/2020	756,784		603,223	487,520	0			0		0	13,093
Broadway Garage		Cincinnati	OH	01/01/1950	12/15/2020	5,903,986		487,132	1,500,000	881,826			(881,826)		1,644,479	897,156
425 Arch Street Land		Cincinnati	OH	07/17/1990	12/15/2020	393,894		234,854	409,200	0			0		0	11,402
Guilford Building		Cincinnati	OH	11/03/1992	12/15/2020	11,626,228		3,631,405	4,726,000	281,557			(281,557)		1,194,567	596,344
400 Broadway Complex		Cincinnati	OH	01/01/1901	12/15/2020	48,336,550		14,335,245	16,562,000	1,024,904			(1,024,904)		8,872,014	4,691,964
Woodford Land -424 E. Fourth Street		Cincinnati	OH	06/18/1960	12/15/2020	2,585,969		507,397	1,100,000	0			0		0	1,103,507
0299999. Property occupied by the reporting entity - Administrative						74,237,219	0	21,599,507	28,992,720	2,242,642	0	0	(2,242,642)	0	11,890,549	7,612,290
0399999. Total Property occupied by the reporting entity						74,237,219	0	21,599,507	28,992,720	2,242,642	0	0	(2,242,642)	0	11,890,549	7,612,290
314 Broadway Building		Cincinnati	OH	01/31/2002	12/15/2020	502,436		272,728	425,000	13,035			(13,035)		0	57,004
Florence Mall Outparcel		Florence	KY	04/15/1993	09/30/2021	404,541		344,541	650,000	0			0		0	19,898
1324 Walnut		Cincinnati	OH	08/27/1997	09/30/2021	511,366		241,922	406,560	13,548			(13,548)		43,305	56,874
0499999. Properties held for the production of income						1,418,343	0	859,191	1,481,560	26,583	0	0	(26,583)	0	43,305	133,776
0699999 - Totals						75,655,562	0	22,458,698	30,474,280	2,269,225	0	0	(2,269,225)	0	11,933,854	7,746,066

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
420 E. Fourth Land	Cincinnati	OH	06/05/1990	Various			1,379,932	78,477
Broadway Garage	Cincinnati	OH	01/01/1950	Various			487,131	124,600
400 Broadway Complex	Cincinnati	OH	01/01/1901	Various			14,335,245	3,324,026
550 Apartments	Cincinnati	OH	08/30/1967	Various			0	256,317
Woodford Land - 424 E Fourth Street	Cincinnati	OH	06/18/1960	Various			507,397	444,703
0199999. Acquired by Purchase					0	0	16,709,705	4,228,123
0399999 - Totals					0	0	16,709,705	4,228,123

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
550 Apartments	Cincinnati	OH	11/01/2021	INTERNAL TRANSFER	8,741,755	256,317	1,539,738	1,025,242			(1,025,242)		770,813	770,813			0	444,457	616,989
0299999. Property Transferred					8,741,755	256,317	1,539,738	1,025,242	0	0	(1,025,242)	0	770,813	770,813	0	0	0	444,457	616,989
0399999 - Totals					8,741,755	256,317	1,539,738	1,025,242	0	0	(1,025,242)	0	770,813	770,813	0	0	0	444,457	616,989

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	21,182	0	0	0	0	0	41,064	01/30/2009
0044696		North Charleston	SC		10/28/2016	3.900	11,272,365	0	0	0	0	0	22,400,000	08/31/2016
0044697		North Charleston	SC		11/01/2016	3.900	1,560,789	0	0	0	0	0	22,400,000	08/31/2016
0044698		San Jose	CA		12/01/2017	4.350	5,177,183	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	10,682,085	0	0	0	0	0	14,850,000	05/09/2019
0044701		Lady Lake	FL		02/20/2020	3.700	6,948,063	0	0	0	0	0	11,100,000	01/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							56,901,667	0	0	0	0	0	117,451,064	XXX
0899999. Total Mortgages in good standing							56,901,667	0	0	0	0	0	117,451,064	XXX
0044692		Cincinnati	OH		12/01/2011	5.250	45,723	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							45,723	0	0	0	0	0	478,910	XXX
1699999. Total - Restructured Mortgages							45,723	0	0	0	0	0	478,910	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							56,947,390	0	0	0	0	0	117,929,974	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
		NONE						
3399999 - Totals								

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
0044682	Cincinnati	OH		12/01/2011		22,394	0	0	0	0	0	0	0	1,212	0	0	0
0044692	Cincinnati	OH		12/01/2011		46,903	0	0	0	0	0	0	0	1,180	0	0	0
0044696	North Charleston	SC		10/28/2016		11,639,771	0	0	0	0	0	0	0	367,406	0	0	0
0044697	North Charleston	SC		11/01/2016		1,611,661	0	0	0	0	0	0	0	50,872	0	0	0
0044698	San Jose	CA		12/01/2017		5,396,473	0	0	0	0	0	0	0	219,290	0	0	0
0044700	Cincinnati	OH		07/01/2019		10,750,000	0	0	0	0	0	0	0	67,915	0	0	0
0044701	Lady Lake	FL		02/20/2020		7,209,884	0	0	0	0	0	0	0	261,822	0	0	0
0299999. Mortgages with partial repayments						36,677,086	0	0	0	0	0	0	0	969,697	0	0	0
0599999 - Totals						36,677,086	0	0	0	0	0	0	0	969,697	0	0	0

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, NAIC Designation Modifier and SVO 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
	Pearlmark Mezz Realty Partners V-WS, LP		Chicago	IL	Pearl Mark		12/02/2021		386,773	386,773	386,773							48,363,227	80.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									386,773	386,773	386,773	0	0	0	0	0	0	48,363,227	XXX
000000-00-0	First Eagle Direct Lending Fund III, LLC		BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	11/18/2016		1,359,579	1,846,770	1,846,770	342,197						634,274	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									1,359,579	1,846,770	1,846,770	342,197	0	0	0	0	0	634,274	XXX
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/17/2000		411,491	6,084,646	6,084,646	333,330							1.600
34921#-10-1	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	4.A	04/17/2001		25,000,000	29,165,675	29,165,675	1,004,289							8.660
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	3.B	09/27/2007		309,033,889	308,601,489	308,601,489	(1,874,734)					8,000,000		31.180
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									334,445,380	343,851,810	343,851,810	(537,115)	0	0	0	0	8,000,000	0	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2	11,989,658	13,568,038	13,568,038	2,402,100					895,257	13,465,053	1.520
000000-00-0	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		210,950	379,472	379,472	785,688					863,816	3,600,588	2.270
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1	6,099,583	6,485,225	6,485,225	933,395					750,169	3,621,278	1.730
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	15,823,625	16,169,402	16,169,402	2,329,565					2,364,481	11,999,720	5.020
000000-00-0	AUDAX MEZZANINE V		WILMINGTON	DE	AUDAX MEZZANINE V		12/27/2021		182,551			(182,551)						60,000,000	70.590
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	253,187	455,409	455,409	198,682						5,228,416	0.760
000000-00-0	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	16,220,004	16,410,492	16,410,492	5,632,174		3,111,872				831,860	1.080
000000-00-0	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	17,661	12,191	12,191	(5,632)						63,587	0.230
000000-00-0	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	45,292	52,170	52,170	6,509						466,964	0.270
000000-00-0	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	96,711	91,335	91,335	(29,185)						363,625	0.530
000000-00-0	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		244,548	915,216	915,216	486,022					340,793	372,367	0.370
000000-00-0	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		4,603,283	4,837,835	4,837,835	433,653					274,951	407,813	0.390
000000-00-0	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	1,064,354	1,365,107	1,365,107	1,634,598		1,582,386				13,980	0.740
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		4,744,736	4,981,509	4,981,509	393,579					309,735	4,058,294	6.930
000000-00-0	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	2,183,168	2,340,980	2,340,980	551,041		149,519				2,287,132	1.070
000000-00-0	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		344,113	516,405	516,405	110,800							0.750
000000-00-0	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		1,324,963	1,922,062	1,922,062	405,509							2.240
000000-00-0	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II (3) LP		06/17/2008	3	4,647,746	4,165,944	4,165,944	521,805		652,910			381,373	5,704,333	0.800
000000-00-0	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		5,285,780	5,564,234	5,564,234	448,871						2,534,684	2.290
000000-00-0	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		5,257,644	5,385,987	5,385,987	1,113,065					763,743	954,181	1.340
000000-00-0	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	150,317	274,080	274,080	122,762						432,455	0.810
000000-00-0	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	3,315,448	2,613,951	2,613,951	1,595,827		1,383,415					2.490
000000-00-0	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		7,045,755	7,361,426	7,361,426	840,466		63,981			137,720	1,792,158	3.270
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	1,318,541	1,918,523	1,918,523	620,920					74,498	2,532,941	0.500
000000-00-0	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		11/01/2017		313,999	656,897	656,897	219,642							0.100
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									92,783,617	98,443,890	98,443,890	21,569,305	0	6,944,083	0	0	7,156,536	120,731,429	XXX
34918T-AC-0	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJ020		CINCINNATI	OH	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJ020		09/15/0221		46,030,000	37,090,790	37,090,790	(8,939,210)							
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									46,030,000	37,090,790	37,090,790	(8,939,210)	0	0	0	0	0	0	XXX
000000-00-0	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		16,381,855	21,667,196	21,667,196	5,720,512					2,752,553	1,050,535	6.640
000000-00-0	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			35,693	35,693	(6,303)						274,242	0.130
000000-00-0	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	24,875	14,945	14,945	64,099		58,195				14,250	0.020
000000-00-0	Astor Place Holdings FUND I		NEW YORK	NY	Astor Place Holdings FUND I		06/26/2007	2	1,549,182	1,548,159	1,548,159	180,742		103,508				3,389,854	4.380
000000-00-0	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	70,317	126,670	126,670	56,353						0	0.480
000000-00-0	BRIDGE GROWTH PARTNERS LP		CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014		5,726,180	9,963,892	9,963,892	1,772,537					1,116,588	515,607	2.440
000000-00-0	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		2,531,259	2,531,259	(797,362)						1,642	10.000
000000-00-0	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	103,427	84,693	84,693	(26,569)						6,633	0.080
000000-00-0	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		500,000	1,127,361	1,127,361	472,349						30,477	1.630
000000-00-0	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	2,909,820	8,924,332	8,924,332	3,310,755						909,142	8.780
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		2,882,863	4,086,704	4,086,704	1,287,300					91,098	2,073,581	8.920
000000-00-0	Core Innovation Capital III LP		LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		4,658,764	6,166,322	6,166,322	1,507,558						4,035,354	7.080

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, NAIC Designation Modifier and SVO 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
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		3,027,640	3,235,040	3,235,040	73,681						375,836	1.040
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		5,086,418	4,612,098	4,612,098	(18,482)					683,450	179,766	1.160
000000-00-0	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012		7,729,737	16,192,127	16,192,127	(3,056,978)						199,839	6.670
000000-00-0	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1	3,353,408	6,133,940	6,133,940	2,225,592					182,699		0.760
000000-00-0	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		07/12/2007	1	2,238,479	4,183,111	4,183,111	1,818,702							1.110
000000-00-0	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	382,945	1,160,719	1,160,719	777,774						125,075	0.050
000000-00-0	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		873,418	572,966	572,966	(300,452)						149,369	1.830
000000-00-0	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	88,620	84,649	84,649	(3,971)						230,060	7.040
000000-00-0	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		8,861,412	16,513,263	16,513,263	14,393,855					11,573,099		1.400
000000-00-0	Further Global Capital Further Global Capital		NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019		6,571,923	8,563,158	8,563,158	1,683,184						1,319,573	2.390
000000-00-0	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		9,792,554	15,160,623	15,160,623	5,560,188						605,561	0.640
000000-00-0	Hither Creek Venture QIV LLC		NEW YORK	NY	Hither Creek Venture QIV LLC		06/30/2021		819,376	819,376	819,376							180,624	0.000
000000-00-0	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	1,285,395	1,858,850	1,858,850	630,055					796,076	206,163	0.070
000000-00-0	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		1,035	1,035	1,035							80,850	0.630
000000-00-0	MPC NC 2017 Energy LP		ATLANTA	GA	MPC NC 2017 Energy LP		10/01/2014		152,000	152,000	152,000								0.000
000000-00-0	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	75,964	469,422	469,422	4,885						1	0.850
000000-00-0	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	10,792	26,481	26,481	93,399						15,000	1.770
000000-00-0	Portag3 L.P.		TORONTO	CAN	Portag3 L.P.		09/23/2019		6,013,727	9,795,989	9,795,989	3,394,251					72,972	2,262,288	2.340
000000-00-0	Portag3 Ventures III L.P.		TORONTO	CAN	Portag3 Ventures III L.P.		07/23/2021		1,921,088	1,689,054	1,689,054	(232,034)						8,076,250	2.790
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	7,654,513	9,812,185	9,812,185	5,634,227					3,704,970	749,447	0.180
000000-00-0	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	12,785	27,054	27,054	14,269						440,858	0.120
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	195,005	643,811	643,811	528,127					79,321	456,666	0.100
000000-00-0	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		469,233	445,759	445,759	(23,474)							9.960
000000-00-0	REFINERY VENTURE FUND II LP		CINCINNATI	OH	REFINERY VENTURE FUND II LP		09/20/2021		600,000	600,000	600,000							1,400,000	20.100
000000-00-0	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		11,319,639	29,054,697	29,054,697	18,028,710					4,148,474	350,646	10.050
000000-00-0	Sands Capital Private Growth F I BYJU		Arlington	VA	Sands Capital Private Growth F I BYJU		10/01/2020		5,000,000	9,322,932	9,322,932	4,322,932							11.490
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		2,009,903	2,006,231	2,006,231	(3,672)						2,990,097	0.520
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-GST		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II-GST		11/15/2021		1,926,693	1,926,693	1,926,693								0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-KLV		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV		07/21/2021		1,000,000	1,000,000	1,000,000								0.000
000000-00-0	Sands Capital Private Growth F Global Venture Fund I		Arlington	VA	Sands Capital Private Growth F Global Venture Fund I		06/28/2017		11,344,829	17,689,015	17,689,015	6,099,384					2,396,722		7.540
000000-00-0	Sands Capital Private Growth F Global Venture Fund III		Arlington	VA	Sands Capital Private Growth F Global Venture Fund III		12/15/2021		1,937,824	1,937,824	1,937,824							3,062,176	1.590
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I		Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I		12/23/2019		8,067,709	13,605,264	13,605,264	7,303,604					4,776,297	1,645,654	10.020
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund II		Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund II		08/20/2021		3,271,512	3,271,512	3,271,512							18,376,434	3.590
000000-00-0	Sands Capital Private Growth F		Arlington	VA	Sands Capital Private Growth F		06/28/2017		500,000	765,970	765,970	271,795							9.090
000000-00-0	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	39,065	167,740	167,740	21,552					50,492	242,583	0.030
000000-00-0	SILVER LAKE PARTNERS L.P		WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3	226,405	508,625	508,625	175,586							0.020
000000-00-0	SixThirty III LP		ST LOUIS	MO	SixThirty III LP		10/21/2021		392,943	392,943	392,943							2,107,057	6.310
000000-00-0	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		2,701,835	2,871,321	2,871,321	169,486						282,161	0.610
000000-00-0	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		631,131	3,183,088	3,183,088	2,841,114					709,293	907,847	0.470
000000-00-0	SOLAMERE CAPITAL FUND Fund II A		BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		9,607,163	9,860,939	9,860,939	2,654,602					6,133,657	2,689,077	4.100
000000-00-0	SOLAMERE CAPITAL FUND Fund III		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018		13,142,387	16,964,501	16,964,501	6,279,923					2,457,809	7,106,105	0.910
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019		1,882,237	2,679,247	2,679,247	950,211					155,907	1,621,159	4.110

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, NAIC Designation Modifier and SVO 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
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment		11/03/2014		1,178,813	1,366,628	1,366,628	222,117					754,246	1,131,912	1.340
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I		01/18/2018		3,472,201	8,122,925	8,122,925	4,162,798					24,722	241,527	8.190
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund II LP		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP		10/22/2020		896,240	880,222	880,222	(11,218)		103,760				4,000,000	6.370
1999999. Joint Venture Interests - Common Stock - Unaffiliated									182,573,279	286,608,253	286,608,253	100,227,693	0	265,463	0	0	42,660,445	76,108,978	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		0	0	0	5,175		5,175				26,665,576	0.000
000000-00-0	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		2,810,511	2,239,328	2,239,328	84,156		188,975				13,852,628	49.890
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		432,582	1,630,677	1,630,677	755,063						1,489,110	34.880
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	262,630	1,721,916	1,721,916	403,370						1,657,776	48.090
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	982,889	1,264,194	1,264,194	315,950						916,499	16.790
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	4,940,023	6,215,116	6,215,116	1,449,927						4,654,187	84.860
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		06/28/2021		1,387,003	1,637,640	1,637,640	250,637						255,000	2.460
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP		12/28/2020		7,050,000	7,745,868	7,745,868	695,868						7,950,000	98.130
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	3,816,366	13,430,319	13,430,319	5,558,487						2,755,461	42.070
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	6,140,839	13,400,572	13,400,572	5,181,174						6,464,926	25.150
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	13,381,286	28,439,615	28,439,615	12,711,938						7,469,251	27.720
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	2,274,780	5,954,464	5,954,464	2,558,043						1,710,449	2.350
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		2,692,375	5,316,458	5,316,458	2,086,576						1,380,125	2.150
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		05/07/2021		2,957,040	3,034,651	3,034,651	77,611						5,034,960	0.230
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	11,512,500	31,765,859	31,765,859	12,188,233						7,653,750	99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		58,922,844	116,655,698	116,655,698	43,228,979						25,907,678	99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018		43,000,000	63,798,201	63,798,201	19,328,616						57,000,000	99.500
000000-00-0	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	224,457	217,620	217,620	38,605		41,621				700,000	12.340
000000-00-0	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	875,556	955,087	955,087	306,859		58,994				196,005	30.130
000000-00-0	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		718,993	1,035,754	1,035,754	301,561						6,859,946	73.590
2099999. Joint Venture Interests - Common Stock - Affiliated									164,382,674	306,459,037	306,459,037	107,526,828	0	294,765	0	0	0	180,573,327	XXX
	Cincinnati Equity Fund, LLC		Cincinnati	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,266,382	1,270,093	6,455					1,744		2.730
	309 Holding LLC		Cincinnati	OH	CITY CLUB		08/02/2016			935,900							385,224	540,396	1.000
	Pretium SFR FUND II LP		New York	NY	PRETIUM PARTNERS LLC		06/30/2017			11,523,546	11,523,546	12,209,881					1,427,549	1,099,389	2.000
	Cabot Industrial Value Fund V, L.P.		Boston	MA	CABOT PROPERTIES		08/22/2017			400,000	400,000	(2,143,502)					29,231,253		3.230
	Cincinnati Equity Fund II, LLC		Cincinnati	OH	3CDC		10/14/2018		1,120,000	1,163,571	1,166,532	19,246					4,847		2.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									2,338,658	15,289,399	14,360,171	10,092,080	0	0	0	0	31,050,617	1,639,785	XXX
	W&S Real Estate Holdings LLC		Cincinnati	OH	WSLIC		12/01/2006		826,773,471	1,079,773,490	1,035,538,646	129,083,190		10,440,981			262,070,947	76,308,356	100.000
	Queen City Square, LLC		Cincinnati	OH	INTERNAL TRANSFER		06/08/2004			125,785,257									99.750
	Chestnut Healthcare Partners, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		12/14/2018		7,569,000	9,560,988	9,560,988	1,082,820					668,712		21.350
	TruAmerica Workforce Housing Fund I-A, LP		Los Angeles	CA	TruAmerica Multifamily		06/25/2021		34,809,538	39,471,270	39,471,270	4,661,732					715,499	20,359,715	11.000
	Chestnut Healthcare Partners II, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		09/28/2021		6,095,414	6,095,414	6,095,414							18,925,000	25.000
2299999. Joint Venture Interests - Real Estate - Affiliated									875,247,423	1,260,686,419	1,090,666,318	134,827,742	0	10,440,981	0	0	263,455,158	115,593,071	XXX
	Pearlmark Mezz Realty Partners GP V, LLC		Chicago	IL	Pearl Mark		12/02/2021		20,627	20,627	20,627							1,229,373	25.000
2599999. Joint Venture Interests - Other - Unaffiliated									20,627	20,627	20,627	0	0	0	0	0	0	1,229,373	XXX
000000-00-0	Gerber Life Agency, LLC		CINCINNATI	OH	Gerber Life Agency, LLC		07/07/2005		11,382,316	7,776,763	7,776,763	(2,176,234)							
000000-00-0	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		77,137,504	191,744,648	191,744,648	48,830,909					35,000,000		
2699999. Joint Venture Interests - Other - Affiliated									88,519,820	199,521,411	199,521,411	46,654,675	0	0	0	0	35,000,000	0	XXX

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, NAIC Designation Modifier and SVO 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
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.D	01/01/2015		1,066,247	1,494,578	1,056,897		(1,618)				73,750		
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.D	01/01/2015		4,983,202	6,378,574	4,983,879		111				243,750		
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.C	01/01/2015		1,669,616	2,245,636	1,641,228		(4,785)				100,440		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	LS			NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		11,205,239	15,526,577	11,173,483		(5,332)				666,930		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		5,834,191	8,237,176	5,821,641		(8,687)				378,531		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15	LS			TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		9,279,069	11,233,994	9,203,672		(12,472)				427,966		
2799999. Surplus Debentures, etc - Unaffiliated									34,037,564	45,116,535	33,880,800	0	(32,783)	0	0	0	1,891,367	0	XXX
	OTR HOUSING ASSOCIATES L.P.		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		5,174,778	5,267,605	2,235,250	111,803						88,076	98.000
	RANDOLPH TOWER AFFORD INV FUND LLC		CHICAGO	IL	VILLAGE GREEN		08/26/2011		192,886	350,419	192,886	(436,504)							99.990
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									5,367,664	5,618,024	2,428,136	(324,701)	0	0	0	0	0	88,076	XXX
4899999. Total - Unaffiliated									313,500,097	447,712,247	435,547,284	132,231,275	(32,783)	7,209,546	0	0	82,758,965	248,707,066	XXX
4999999. Total - Affiliated									1,513,992,961	2,153,227,491	1,980,017,502	279,208,219	0	10,735,746	0	0	306,455,158	296,254,474	XXX
5099999 - Totals									1,827,493,058	2,600,939,738	2,415,564,786	411,439,494	(32,783)	17,945,292	0	0	389,214,123	544,961,540	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 12,814,711	1D $ 21,066,089	1E $ 1,846,770	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 308,601,489	3C $ 0				
1D	4A $ 29,165,675	4B $ 6,084,646	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

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
	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Pearl Mark	12/02/2021			386,773		80.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							0	386,773	0	XXX
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016			40,477		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	40,477	0	XXX
34918@-10-8	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	09/27/2007			18,000,000		31.180
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							0	18,000,000	0	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	2		2,160,746		1.520
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	1		1,735,505		1.730
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	1		3,677,764		5.020
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	12/27/2021		182,551			70.590
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		13,278		0.760
000000-00-0	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	2		1,634		0.230
000000-00-0	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	3		17,756		0.270
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			13,696		0.370
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017			1,410,601		0.390
000000-00-0	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		6,173		0.740
000000-00-0	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	3		375,000		0.800
000000-00-0	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014			19,448		2.290
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			320,765		3.270
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							182,551	9,752,366	0	XXX
000000-00-0	FT. WASHINGTON CLO 2021-2 FTWCL02	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCL02	06/10/2021		10,000,000	40,000,000		
34918T-AC-0	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJ020	CINCINNATI	OH	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJ020	09/15/0221		46,030,000			
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							56,030,000	40,000,000	0	XXX
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			389,932		6.640
000000-00-0	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008			5,608		0.130
000000-00-0	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005			1,302		5.610
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014			1,170,363		2.440
000000-00-0	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016			30,477		1.630
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017			1,419,801		8.920
000000-00-0	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019			2,869,655		7.080
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			53,913		1.040
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			49,804		1.160
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		17,509		0.050
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019			5,047,289		2.390
000000-00-0	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			735,110		0.640
000000-00-0	Hither Creek Venture QIV LLC	NEW YORK	NY	Hither Creek Venture QIV LLC	06/30/2021		819,376			0.000
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019			2,622,899		2.340
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.	07/23/2021	1	1,380,256	831,351		2.790
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		1,476,510		0.180
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	1		3,616		0.100
000000-00-0	REFINERY VENTURE FUND II LP	CINCINNATI	OH	REFINERY VENTURE FUND II LP	09/20/2021		401,901	198,099		20.100
000000-00-0	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			2,217,524		10.050
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II	05/06/2021		1,040,629	969,274		0.520
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-GST	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II-GST	11/15/2021	1	1,926,693			0.000
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II-KLV	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II-KLV	07/21/2021	1	1,000,000			0.000
000000-00-0	Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I	06/28/2017			749,612		7.540
000000-00-0	Sands Capital Private Growth F Global Venture Fund III	Arlington	VA	Sands Capital Private Growth F Global Venture Fund III	12/15/2021		1,937,824			1.590
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I	12/23/2019			3,388,617		10.020
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund II	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund II	08/20/2021		1,623,566	1,647,946		3.590
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	3		25,484		0.020
000000-00-0	SixThirty III LP	ST LOUIS	MO	SixThirty III LP	10/21/2021		392,943			6.310
000000-00-0	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			41,385		0.610
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017			659,085		0.470
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014			185,838		4.100
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018			6,003,923		0.910
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019			770,187		4.110
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014			11,164		1.340
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I	01/18/2018			725,278		8.190
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP	10/22/2020			750,000		6.370
1999999. Joint Venture Interests - Common Stock - Unaffiliated							10,523,188	35,068,555	0	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	06/28/2021		1,608,119			2.460
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP	12/28/2020			6,600,000		98.130

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
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	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017			226,250		2.150
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.	05/07/2021		2,873,400	83,640		0.230
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016			7,336,696		99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018			20,000,000		99.500
2099999. Joint Venture Interests - Common Stock - Affiliated							4,481,519	34,246,586	0	XXX
	EQT Exeter Industrial Core Plus Fund IV	Los Angeles	CA	EQT Exeter	12/03/2021			0		0.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	XXX
	W&S Real Estate Holdings LLC	Cincinnati	OH	WSLIC	12/01/2006		100,000,000	129,347,741		100.000
	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	VARIOUS	06/25/2021			34,809,538		11.000
	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Chestnut Healthcare II GP, LLC	09/28/2021			6,095,414		25.000
2299999. Joint Venture Interests - Real Estate - Affiliated							100,000,000	170,252,693	0	XXX
	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Pearl Mark	12/02/2021			20,627		25.000
2599999. Joint Venture Interests - Other - Unaffiliated							0	20,627	0	XXX
000000-00-0	Gerber Life Agency, LLC	CINCINNATI	OH	Gerber Life Agency, LLC	07/07/2005			10,000,000		
000000-00-0	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006			45,000,000		
2699999. Joint Venture Interests - Other - Affiliated							0	55,000,000	0	XXX
4899999. Total - Unaffiliated							10,705,739	45,268,798	0	XXX
4999999. Total - Affiliated							160,511,519	317,499,279	0	XXX
5099999 - Totals							171,217,258	362,768,077	0	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
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016	03/12/2021	1,552,100					0		1,552,100	1,552,100			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,552,100	0	0	0	0	0	0	1,552,100	1,552,100	0	0	0	0
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/17/2000	05/18/2021	4,426,586					0		4,426,586	4,426,586			0	
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	18,000,000					0		18,000,000	18,000,000			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							22,426,586	0	0	0	0	0	0	22,426,586	22,426,586	0	0	0	0
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	05/28/2021	1,796,878					0		1,796,878	1,796,878			0	
000000-00-0	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/09/2021	7,172,310					0		7,172,310	7,172,310			0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/22/2021	882,627					0		882,627	882,627			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/07/2021	5,745,544					0		5,745,544	5,745,544			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	06/29/2021	290,821					0		290,821	290,821			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	12/01/2021	831,860					0		831,860	831,860			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	06/29/2021	8,322					0		8,322	8,322			0	
000000-00-0	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	06/11/2021	27,840					0		27,840	27,840			0	
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	03/23/2021	918,337					0		918,337	918,337			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2021	274,951					0		274,951	274,951			0	
000000-00-0	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	05/05/2021	22,694	(22,694)				(22,694)		0	0			0	
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	02/04/2021	1,130,549					0		1,130,549	1,130,549			0	
000000-00-0	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	07/26/2021	875,631					0		875,631	875,631			0	
000000-00-0	ExWorks Capital Fund Fund II	CHICAGO		ExWorks Capital Fund Fund II	07/13/2018	12/14/2021	736,411	763,589		1,500,000		(736,411)						0	
000000-00-0	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	03/11/2021	380,319					0		380,319	380,319			0	
000000-00-0	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	06/08/2021	420,941					0		420,941	420,941			0	
000000-00-0	H.I.G. BAYSIDE II (3) LP	MIAMI	FL	H.I.G. BAYSIDE II (3) LP	06/17/2008	01/29/2021	1,111,746					0		1,111,746	1,111,746			0	
000000-00-0	Hark Capital I FUND LP	NEW YORK	NY	Hark Capital I FUND LP	12/01/2014	05/01/2021	266,128	(6,273)				(6,273)		259,855	259,855			0	
000000-00-0	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	01/12/2021	190,820					0		190,820	190,820			0	
000000-00-0	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	02/09/2021	3,059,221					0		3,059,221	3,059,221			0	
000000-00-0	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	03/29/2021	1,071,959					0		1,071,959	1,071,959			0	
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	03/31/2021	7,312,991					0		7,312,991	7,312,991			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/24/2021	1,405,534					0		1,405,534	1,405,534			0	
000000-00-0	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	11/01/2017	02/26/2021	1,175,418					0		1,175,418	1,175,418			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							37,109,852	734,622	0	1,500,000	0	(765,378)	0	36,344,474	36,344,474	0	0	0	0
000000-00-0	FT. WASHINGTON CLO 2021-2 FTWCLO2	CINCINNATI	OH	FT. WASHINGTON CLO 2021-2 FTWCLO2	06/10/2021	09/16/2021		1,796,414				1,796,414		51,796,414	51,796,414			0	
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	1,796,414	0	0	0	1,796,414	0	51,796,414	51,796,414	0	0	0	0
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	01/22/2021	4,702,332					0		4,702,332	4,702,332			0	
000000-00-0	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	10/29/2021	16,814					0		16,814	16,814			0	
000000-00-0	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	10/28/2021	138,665					0		138,665	138,665			0	
000000-00-0	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005	12/31/2021	45,676	4,844				4,844		51,822	51,822			0	
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014	04/29/2021	5,111,862					0		5,111,862	5,111,862			0	
000000-00-0	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	12/06/2021	1,205,304					0		1,205,304	1,205,304			0	
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	04/21/2021	18,802					0		18,802	18,802			0	
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	01/29/2021	683,450					0		683,450	683,450			0	
000000-00-0	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	10/27/2021	2,220,529					0		2,220,529	2,220,529			0	
000000-00-0	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	09/10/2021	781,151					0		781,151	781,151			0	
000000-00-0	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	01/07/2021	419,473					0		419,473	419,473			0	
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	03/11/2021	280,110					0		280,110	280,110			0	
000000-00-0	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	02/05/2021	9,239,359					0		9,239,359	9,239,359			0	
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019	06/30/2021	6,189,443					0		6,189,443	6,189,443			0	
000000-00-0	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	02/26/2021	1,491,155					0		1,491,155	1,491,155			0	

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
000000-00-0	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	09/01/2021	93,500					0		93,500	93,500			0	
000000-00-0	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	08/18/2021	182,719					0		182,719	182,719			0	
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019	07/28/2021	101,518					0		101,518	101,518			0	
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.	07/23/2021	12/29/2021	290,519					0		290,519	290,519			0	
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	05/01/2021	4,225,532					0		4,225,532	4,225,532			0	
000000-00-0	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	01/11/2021	51,186					0		51,186	51,186			0	
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	01/11/2021	3,776,184					0		3,776,184	3,776,184			0	
000000-00-0	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	02/09/2021	5,850,183					0		5,850,183	5,850,183			0	
000000-00-0	Sands Capital Private Growth F Global Venture Fund I	Arlington	VA	Sands Capital Private Growth F Global Venture Fund I	06/28/2017	06/28/2021	2,828,489					0		2,828,489	2,828,489			0	
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I	12/23/2019	03/31/2021	3,813,686					0		3,813,686	3,813,686			0	
000000-00-0	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	01/20/2021	74,438					0		74,438	74,438			0	
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	06/30/2021	56,581					0		56,581	56,581			0	
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017	05/19/2021	4,641,936					0		4,641,936	4,641,936			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	02/09/2021	3,849,596					0		3,849,596	3,849,596			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	04/08/2021	2,119,245					0		2,119,245	2,119,245			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	04/12/2021	162,369					0		162,369	162,369			0	
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	02/26/2021	104,234					0		104,234	104,234			0	
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I	01/18/2018	11/24/2021	1,053,151					0		1,053,151	1,053,151			0	
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP	10/22/2020	08/16/2021	250,000					0		250,000	250,000			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							66,069,191	4,844	0	0	0	4,844	0	66,075,337	66,075,337	0	0	0	0
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	03/25/2021	2,565,000					0		2,565,000	2,565,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	03/25/2021	779,589					0		779,589	779,589			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	09/24/2021	396,563					0		396,563	396,563			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014	09/24/2021	1,853,438					0		1,853,438	1,853,438			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	06/28/2021	12/07/2021	221,116					0		221,116	221,116			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	03/26/2021	8,962,690					0		8,962,690	8,962,690			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	03/25/2021	6,298,994					0		6,298,994	6,298,994			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	03/25/2021	12,406,557					0		12,406,557	12,406,557			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	03/31/2021	2,027,201					0		2,027,201	2,027,201			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	09/29/2021	452,500					0		452,500	452,500			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	03/17/2021	7,766,250					0		7,766,250	7,766,250			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	09/29/2021	6,878,153					0		6,878,153	6,878,153			0	
000000-00-0	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	09/29/2021	314,998					0		314,998	314,998			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							50,923,049	0	0	0	0	0	0	50,923,049	50,923,049	0	0	0	0
	Pretium SFR FUND II LP	New York	NY	Cash Return Distribution	06/30/2017	12/27/2021	22,562,468					0		23,248,803	23,248,803			0	
	309 Holding LLC	Cincinnati	OH	Cash Return Distribution	08/02/2016	10/05/2021	178,569					0		178,569	178,569			0	
	Cabot Industrial Value Fund V, L.P.	Boston	MA	Cash Return Distribution	08/22/2017	11/22/2021	26,737,002					0		24,193,500	24,193,500			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							49,478,039	0	0	0	0	0	0	47,620,872	47,620,872	0	0	0	0
	'W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	12/29/2021	888,622,847					0		201,074,149	201,074,149			0	
	Chestnut Healthcare Partners, L.P.	Chattanooga	TN	Cash Return Distribution	12/14/2018	12/03/2021	10,909,168					0		2,431,000	2,431,000			0	

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
2299999. Joint Venture Interests - Real Estate - Affiliated							899,532,015	0	0	0	0	0	0	203,505,149	203,505,149	0	0	0	0
000000-00-0	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	12/31/2021	35,000,000					0		35,000,000	35,000,000			0	
2699999. Joint Venture Interests - Other - Affiliated							35,000,000	0	0	0	0	0	0	35,000,000	35,000,000	0	0	0	0
4899999. Total - Unaffiliated							154,209,182	739,466	0	1,500,000	0	(760,534)	0	151,592,783	151,592,783	0	0	0	0
4999999. Total - Affiliated							1,007,881,650	1,796,414	0	0	0	1,796,414	0	363,651,198	363,651,198	0	0	0	0
5099999 - Totals							1,162,090,832	2,535,880	0	1,500,000	0	1,035,880	0	515,243,981	515,243,981	0	0	0	0

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, NAIC Designation Modifier and SVO 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
690353-2F-3	DFC AGENCY DEBENTURES				1.A	11,437,090	100.0000	11,437,090	11,437,090	11,437,090	0	0	0	0	0.091	0.091	JAJO	2,088	2,620	07/29/2021	04/20/2035
690353-4D-6	DFC AGENCY DEBENTURES				1.A	7,622,400	100.0000	7,622,400	7,622,400	7,622,400	0	0	0	0	0.091	0.091	JAJO	1,392	1,746	07/29/2021	01/20/2035
690353-5H-6	DFC AGENCY DEBENTURES				1.A	9,611,000	100.0000	9,611,000	9,611,000	9,611,000	0	0	0	0	0.091	0.091	JAJO	1,755	0	07/29/2021	04/20/2035
690353-T5-6	DFC AGENCY DEBENTURES				1.A	9,528,000	100.0000	9,528,000	9,528,000	9,528,000	0	0	0	0	0.080	0.060	JAJO	1,047	2,182	07/29/2021	01/20/2035
690353-V8-7	DFC AGENCY DEBENTURES				1.A	12,494,300	100.0000	12,494,300	12,494,300	12,494,300	0	0	0	0	0.080	0.060	JAJO	1,373	2,862	07/29/2021	04/20/2035
690353-YE-1	DFC AGENCY				1.A	4,059,377	100.0000	4,059,377	4,059,377	4,059,377	0	0	0	0	0.060	0.369	MJSD	113	3,891	07/10/2018	06/15/2034
90376P-AU-5	INT DEV FIN CORP AGENCY DEBENTURES				1.A	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	0.060	0.050	MJSD	503	3,935	11/22/2021	03/15/2030
912810-FH-6	U S TREASURY TII				1.A	1,015,547	233.9240	1,169,620	500,000	1,015,725	57,778	(19,664)	0	0	3.875	0.903	AO	6,976	31,557	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY				1.A	3,251,250	137.8590	4,135,781	3,000,000	3,115,745	0	(10,573)	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY				1.A	737,604	167.0320	835,162	500,000	771,785	44,372	(10,598)	0	0	2.375	0.626	JJ	8,045	16,639	11/01/2013	01/15/2025
912810-QF-8	U S TREASURY				1.A	210,748	195.7060	293,559	150,000	234,060	13,637	(1,834)	0	0	2.125	0.823	FA	1,541	3,913	04/15/2016	02/15/2040
912828-3W-8	U S TREASURY	SD			1.A	5,021,114	108.0940	5,404,688	5,000,000	5,014,903	0	(2,223)	0	0	2.750	2.697	FA	51,936	137,500	02/28/2019	02/15/2028
912828-N7-1	U S TREASURY				1.A	577,499	127.9720	703,848	550,000	646,366	38,077	(1,265)	0	0	0.625	0.398	JJ	1,849	3,820	08/23/2017	01/15/2026
912828-UH-1	U S TREASURY TII				1.A	737,304	123.5580	926,682	750,000	894,307	53,069	2,504	0	0	0.125	0.457	JJ	518	1,070	11/01/2013	01/15/2023
912828-VM-9	U S TREASURY TII				1.A	498,750	125.0270	625,134	500,000	593,956	35,102	324	0	0	0.375	0.440	JJ	1,030	2,127	09/30/2013	07/15/2023
912828-WU-0	U S TREASURY				1.A	826,449	124.0220	1,023,181	825,000	955,233	56,514	1,545	0	0	0.125	0.311	JJ	554	1,145	11/21/2016	07/15/2024
912828-XL-9	U S TREASURY				1.A	720,483	126.8070	887,651	700,000	814,292	48,100	629	0	0	0.375	0.464	JJ	1,415	2,923	02/13/2018	07/15/2025
91282C-AJ-0	US TREASURY	SD			1.A	334,310	96.8910	324,584	335,000	334,485	0	139	0	0	0.250	0.292	FA	287	838	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	450,027	96.8440	437,927	452,200	450,562	0	434	0	0	0.250	0.347	MS	289	1,179	10/07/2020	09/30/2025
91282C-AM-3	US TREASURY				1.A	796	96.8440	775	800	797	0	1	0	0	0.250	0.347	MS	1	2	10/07/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						87,134,048	XXX	89,520,759	86,015,167	87,594,383	346,649	(40,581)	0	0	XXX	XXX	XXX	107,056	407,449	XXX	XXX
36202K-UV-5	G2 G2 8696			4	1.A	2,967	100.8350	2,908	2,884	2,799	0	15	0	0	1.625	3.367	MON	4	63	06/13/2003	09/20/2025
36203C-ZE-5	GNMA GN 345541			4	1.A	1,167	100.8870	1,314	1,302	1,271	0	17	0	0	6.500	8.841	MON	7	85	11/14/1994	02/15/2024
36203D-J4-3	GNMA GN 345983			4	1.A	610	100.8260	687	681	666	0	9	0	0	6.500	8.845	MON	4	44	11/14/1994	12/15/2023
36203D-JE-1	GNMA GN 345961			4	1.A	1,594	102.2650	1,819	1,779	1,741	0	23	0	0	6.500	8.846	MON	10	116	11/14/1994	11/15/2023
36203D-JL-5	GNMA GN 345967			4	1.A	390	100.3230	458	457	443	0	9	0	0	6.500	9.939	MON	2	30	12/13/1994	11/15/2023
36203D-MZ-0	GNMA GN 346076			4	1.A	526	100.5720	619	616	596	0	12	0	0	6.500	9.934	MON	3	40	12/13/1994	01/15/2024
36203K-7M-0	GNMA GN 352000			4	1.A	2,337	103.1770	2,690	2,607	2,550	0	34	0	0	6.500	8.843	MON	14	170	11/14/1994	12/15/2023
36203K-KX-1	GNMA GN 351410			4	1.A	662	103.1400	789	765	743	0	13	0	0	6.500	9.656	MON	4	50	12/13/1994	01/15/2024
36203L-4H-2	GNMA GN 352824			4	1.A	8,594	102.3060	10,208	9,978	9,643	0	179	0	0	6.500	9.742	MON	54	649	12/13/1994	04/15/2024
36203L-S5-2	GNMA GN 352540			4	1.A	19,862	102.2950	23,446	22,921	22,246	0	394	0	0	6.500	9.607	MON	124	1,490	01/12/1995	01/15/2024
36203M-JM-3	GNMA GN 353168			4	1.A	279	100.4360	312	311	304	0	4	0	0	6.500	8.844	MON	2	20	11/14/1994	12/15/2023
36203N-6L-7	GNMA GN 354675			4	1.A	509	101.7780	578	568	556	0	7	0	0	6.500	8.848	MON	3	37	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714			4	1.A	699	103.1220	804	779	762	0	10	0	0	6.500	8.846	MON	4	51	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350			4	1.A	612	102.5960	701	683	669	0	9	0	0	6.500	8.848	MON	4	44	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966			4	1.A	2,496	100.5890	2,904	2,887	2,803	0	50	0	0	6.500	9.657	MON	16	188	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405			4	1.A	1,525	101.9510	1,735	1,701	1,662	0	22	0	0	6.500	8.841	MON	9	111	11/14/1994	02/15/2024
36204C-7L-9	GNMA 30 YR GN 366399			4	1.A	1,462	102.1740	1,666	1,631	1,594	0	21	0	0	6.500	8.844	MON	9	106	11/14/1994	01/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830			4	1.A	306	101.5870	364	358	347	0	7	0	0	6.500	9.935	MON	2	23	12/13/1994	12/15/2023
36204J-B2-1	GNMA GN 370957			4	1.A	1,304	101.0150	1,469	1,455	1,423	0	19	0	0	6.500	8.843	MON	8	95	11/14/1994	12/15/2023
36204J-KH-8	GNMA GN 371196			4	1.A	5,994	101.3080	6,774	6,687	6,540	0	87	0	0	6.500	8.844	MON	36	435	11/14/1994	12/15/2023
36204J-KN-5	GNMA GN 371201			4	1.A	3,766	101.8730	4,281	4,202	4,109	0	55	0	0	6.500	8.844	MON	23	273	11/14/1994	12/15/2023
36204J-L2-0	GNMA GN 371245			4	1.A	7,568	101.0910	8,828	8,733	8,476	0	150	0	0	6.500	9.607	MON	47	568	01/12/1995	01/15/2024
36204J-L7-9	GNMA GN 371250			4	1.A	3,358	101.1130	3,926	3,883	3,767	0	68	0	0	6.500	9.656	MON	21	252	12/13/1994	01/15/2024
36204K-5W-9	GNMA GN 372661			4	1.A	6,999	100.5220	8,119	8,076	7,839	0	139	0	0	6.500	9.607	MON	44	525	01/12/1995	01/15/2024
36204K-DN-0	GNMA GN 371909			4	1.A	3,390	101.0930	3,963	3,920	3,799	0	68	0	0	6.500	9.654	MON	21	255	12/13/1994	02/15/2024
36204K-EA-7	GNMA GN 371929			4	1.A	1,843	101.9750	2,097	2,057	2,007	0	27	0	0	6.500	8.841	MON	11	134	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670			4	1.A	9,404	101.8430	11,052	10,852	10,522	0	186	0	0	6.500	9.605	MON	59	705	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888			4	1.A	2,147	100.3700	2,492	2,483	2,409	0	43	0	0	6.500	9.656	MON	13	161	12/13/1994	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012			4	1.A	83	100.0000	95	95	92	0	2	0	0	6.500	9.605	MON	1	6	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849			4	1.A	657	100.5390	736	732	716	0	9	0	0	6.500	8.825	MON	4	48	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367			4	1.A	1,432	102.2300	1,633	1,597	1,561	0	21	0	0	6.500	8.841	MON	9	104	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429			4	1.A	2,176	101.4790	2,584	2,546	2,459	0	48	0	0	6.500	9.930	MON	14	166	12/13/1994	03/15/2024

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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.A	742	100.3240	861	858	833	0	15	0	0	6.500	9.656	MON	5	56	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919			4	1.A	662	100.0020	769	769	745	0	14	0	0	6.500	9.748	MON	4	50	12/13/1994	01/15/2024
36205B-EE-8	GNMA 30 YR GN 385433			4	1.A	2,694	100.6190	3,135	3,115	3,019	0	54	0	0	6.500	9.654	MON	17	203	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434			4	1.A	732	100.0450	847	847	821	0	15	0	0	6.500	9.654	MON	5	55	12/13/1994	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624			4	1.A	2,040	103.2660	2,192	2,123	2,100	0	12	0	0	7.500	8.395	MON	13	159	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194			4	1.A	5,130	100.5190	5,963	5,932	5,750	0	104	0	0	6.500	9.654	MON	32	386	12/13/1994	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054			4	1.A	1,359	100.6210	1,601	1,591	1,535	0	30	0	0	6.500	9.927	MON	9	103	12/13/1994	04/15/2024
36207N-D4-3	GNMA GN 436723			4	1.A	39,617	106.6040	40,702	38,180	38,687	0	(226)	0	0	7.500	6.769	MON	239	2,864	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591			4	1.A	17,395	104.9220	17,831	16,995	17,166	0	(43)	0	0	7.000	6.582	MON	99	1,190	08/01/2001	09/15/2028
36224R-KG-8	GNMA 30 YR GN 336095			4	1.A	2,026	100.7760	2,277	2,260	2,212	0	29	0	0	6.500	8.844	MON	12	147	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM G2 80147			4	1.A	4,708	101.7310	4,653	4,574	4,436	0	19	0	0	2.125	4.235	MON	8	101	06/13/2003	12/20/2027
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1.A	237,921	114.8920	276,951	241,053	239,245	0	59	0	0	6.500	6.753	MON	1,306	15,668	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1.A	1,085,606	112.6500	1,222,937	1,085,606	1,085,606	0	0	0	0	5.500	5.535	MON	4,976	59,708	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			4	1.A	130,987	100.8440	128,220	127,147	129,315	0	(219)	0	0	4.241	4.110	MON	449	5,410	12/01/2021	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,628,337	XXX	1,820,990	1,641,276	1,638,584	0	1,620	0	0	XXX	XXX	XXX	7,760	93,144	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	383,254	104.4300	404,467	387,308	386,270	0	495	0	0	6.112	6.351	MON	1,973	23,660	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	1,028,653	103.7790	1,106,191	1,065,916	1,130,156	0	(2,289)	0	0	5.687	3.913	MON	5,052	60,650	02/04/2003	02/16/2044
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,411,907	XXX	1,510,658	1,453,224	1,516,426	0	(1,794)	0	0	XXX	XXX	XXX	7,025	84,310	XXX	XXX
0599999. Total - U.S. Government Bonds						90,174,292	XXX	92,852,407	89,109,667	90,749,393	346,649	(40,755)	0	0	XXX	XXX	XXX	121,841	584,903	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1.D FE	4,945,200	116.2230	4,648,901	4,000,000	4,217,343	0	(78,205)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
748148-QR-7	PROV OF QUEBEC		A		1.D FE	23,071,183	139.8310	23,421,684	16,750,000	20,353,217	0	(388,839)	0	0	7.500	4.201	MS	369,896	1,256,250	02/14/2014	09/15/2029
085209-AH-7	GOVT OF BERMUDA SOVEREIGN	LS	D	1	1.F FE	6,420,000	100.0370	6,002,206	6,000,000	6,411,093	0	(8,907)	0	0	3.375	3.012	FA	73,688	202,500	01/11/2021	08/20/2050
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	1,992,720	92.9780	1,859,556	2,000,000	1,992,783	0	63	0	0	3.100	3.116	JJ	27,383	31,000	01/19/2021	01/22/2061
445545-AN-6	REPUBLIC OF HUNGARY SOVEREIGN		D		2.B FE	7,669,840	98.4680	7,877,469	8,000,000	7,671,377	0	1,537	0	0	3.125	3.344	MS	69,444	0	09/14/2021	09/21/2051
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	4,958,300	115.0520	5,752,602	5,000,000	4,961,425	0	779	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
46513J-XN-6	STATE OF ISRAEL SOVEREIGN		D		1.E FE	6,502,500	108.3170	6,499,013	6,000,000	6,491,663	0	(10,837)	0	0	3.375	2.944	JJ	93,375	202,500	01/11/2021	01/15/2050
636203-AA-9	NATIONAL GAS CO		D	1	3.B FE	10,112,655	102.5420	9,833,769	9,590,000	10,099,916	0	(12,739)	0	0	6.050	5.501	JJ	267,534	290,098	06/10/2021	01/15/2036
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	1,770,000	107.6180	2,152,365	2,000,000	1,785,799	0	2,801	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	2.B FE	11,509,960	106.2530	11,804,684	11,110,000	11,276,018	0	(63,133)	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.B FE	8,961,210	110.2270	9,920,444	9,000,000	8,962,857	0	629	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		2.C FE	955,000	132.5700	1,325,701	1,000,000	958,653	0	648	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
831594-AG-1	REPUBLIC OF SLOVENIA		D		1.F FE	1,964,940	108.7410	2,174,817	2,000,000	1,990,729	0	3,938	0	0	5.250	5.480	FA	38,792	105,000	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		D		1.G FE	1,965,000	105.9260	2,118,518	2,000,000	1,991,495	0	3,856	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						92,798,508	XXX	95,391,729	84,450,000	89,164,368	0	(548,409)	0	0	XXX	XXX	XXX	1,457,024	3,693,248	XXX	XXX
1099999. Total - All Other Government Bonds						92,798,508	XXX	95,391,729	84,450,000	89,164,368	0	(548,409)	0	0	XXX	XXX	XXX	1,457,024	3,693,248	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	3,000,000	100.9340	3,028,027	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
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,000,000	XXX	3,028,027	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	41,505	83,010	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,000,000	XXX	3,028,027	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	41,505	83,010	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				1.D FE	7,910,000	121.0450	9,574,652	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	1.A FE	1,856,440	130.3470	2,606,949	2,000,000	1,890,996	0	4,000	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	12,181,601	9,910,000	9,800,996	0	4,000	0	0	XXX	XXX	XXX	76,035	573,644	XXX	XXX
3128MB-YE-1	FGLMC FG G13209			4	1.A	69,944	102.6400	69,045	67,269	67,876	0	(282)	0	0	5.000	3.406	MON	280	3,363	08/13/2009	07/01/2023
3128MT-PK-8	FGCI FG H01326			4	1.A	187,395	109.5880	206,411	188,352	187,492	0	20	0	0	5.500	5.648	MON	863	10,359	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC FG J10378			4	1.A	77,155	102.4080	77,440	75,619	76,084	0	(118)	0	0	4.500	3.772	MON	284	3,403	08/05/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	33,861	103.6220	34,318	33,118	33,347	0	(57)	0	0	4.500	3.700	MON	124	1,490	07/29/2009	07/01/2024
3128PR-LS-6	FG FG J12137			4	1.A	153,060	104.4640	154,020	147,439	149,769	0	(335)	0	0	4.500	3.176	MON	553	6,635	04/29/2010	05/01/2025

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, NAIC Designation Modifier and SVO 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
3132G7-H3-2	FG FG U80250			4	1.A	1,221,877	107.4110	1,248,355	1,162,220	1,208,211	0	(3,785)	0	0	3.500	2.230	MON	3,390	40,678	05/30/2013	03/01/2033
313615-HN-9	FNMA FN 50637			4	1.A	1,213	102.2130	1,244	1,217	1,211	0	0	0	0	8.000	8.077	MON	8	97	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			4	1.A	5,153,528	111.6200	5,247,245	4,700,978	4,890,850	0	(38,756)	0	0	4.500	3.515	MON	17,629	206,477	12/01/2021	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1.A	1,069,375	106.6040	1,066,043	1,000,000	1,018,640	0	(5,889)	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.A	2,241,744	107.7140	2,849,241	2,645,181	2,433,137	0	24,348	0	0	3.500	5.342	MON	7,715	90,850	12/01/2021	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1.A	10,430,861	115.7150	11,813,552	10,209,174	10,386,916	0	(13,325)	0	0	4.000	3.864	MON	34,031	399,655	12/01/2021	01/25/2057
31374S-Y4-7	FNMA FN 323031			4	1.A	110,517	108.9260	119,114	109,353	109,738	0	(114)	0	0	6.000	5.741	MON	547	6,561	04/30/2003	04/01/2028
3137A6-6S-6	FHR FHR 3798 AY			4	1.A	279,190	103.2240	268,593	260,203	264,024	0	(817)	0	0	3.500	2.410	MON	759	9,107	05/15/2012	01/15/2026
3137B3-KM-9	FHR FHR 4223 CL			4	1.A	3,964,500	104.2370	4,169,465	4,000,000	3,983,636	0	2,825	0	0	3.000	3.100	MON	10,000	120,000	06/04/2014	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV			4	1.A	2,740,022	104.6020	2,888,331	2,761,271	2,751,529	0	(217)	0	0	3.500	3.612	MON	8,054	96,644	06/24/2014	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	5,579,480	107.0410	5,878,700	5,492,013	5,512,599	0	(20,634)	0	0	4.000	3.654	MON	18,307	216,369	10/01/2021	10/15/2047
3138E0-YE-3	FN FN AJ7908			4	1.A	1,140,254	104.5630	1,227,387	1,173,824	1,154,663	0	2,779	0	0	3.000	3.786	MON	2,935	35,215	11/15/2011	01/01/2027
3138W9-JV-3	FN FN AS0275			4	1.A	2,521,772	105.1030	2,653,365	2,524,533	2,521,261	0	(153)	0	0	3.000	2.998	MON	6,311	75,736	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			4	1.A	1,857,253	112.4080	2,174,304	1,934,303	1,897,308	0	220	0	0	5.750	6.335	MON	9,269	111,222	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1.A	1,476,192	112.2320	1,540,164	1,372,305	1,419,562	0	(2,180)	0	0	5.620	4.642	MON	6,427	77,124	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	3,780,412	112.5640	3,915,234	3,478,240	3,625,963	0	59	0	0	5.750	4.741	MON	16,667	199,999	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	2,124,028	112.5310	2,462,451	2,188,252	2,159,500	0	107	0	0	5.500	5.941	MON	10,029	120,354	03/19/2004	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC			4	1.A	8,919,819	112.6520	9,231,744	8,194,901	8,527,787	0	(65,178)	0	0	4.500	3.508	MON	30,731	359,937	12/01/2021	01/25/2041
31398F-WS-6	FNR 2009-95 EY			4	1.A	1,279,477	102.7470	1,389,755	1,352,602	1,342,080	0	2,483	0	0	4.000	4.593	MON	4,509	54,104	01/29/2010	11/25/2024
31398L-NM-6	FHR FHR 3609 LE			4	1.A	8	100.1270	8	8	8	0	0	0	0	3.000	2.298	MON	0	0	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			4	1.A	306,406	102.7150	328,910	320,215	317,522	0	567	0	0	4.000	4.670	MON	1,067	12,809	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1.A	1,182,448	102.7000	1,346,966	1,311,554	1,289,074	0	4,627	0	0	3.500	4.787	MON	3,825	45,904	04/21/2010	05/25/2025
31412S-D3-6	FN FN 933122			4	1.A	21,073	113.1410	23,534	20,801	21,013	0	(13)	0	0	5.500	5.202	MON	95	1,144	01/09/2009	01/01/2038
31414D-UF-1	FNMA FN 963282			4	1.A	53,944	102.2810	53,252	52,065	52,400	0	(205)	0	0	5.000	3.502	MON	217	2,603	08/04/2009	05/01/2023
31414M-4W-3	FNMA FN 970737			4	1.A	35,072	103.0830	34,638	33,602	33,986	0	(133)	0	0	5.000	3.230	MON	140	1,680	08/31/2009	11/01/2023
31415Q-AP-1	FNMA FN 985714			4	1.A	20,804	102.3740	20,454	19,980	20,144	0	(86)	0	0	5.000	3.309	MON	83	999	08/14/2009	06/01/2023
31416M-W4-2	FNMA FN AA4266			4	1.A	45,095	103.2260	45,435	44,015	44,299	0	(106)	0	0	4.500	3.596	MON	165	1,981	05/27/2009	05/01/2024
31416R-VA-8	FNMA FN AA7808			4	1.A	263,536	105.1710	277,999	264,331	263,594	0	8	0	0	4.000	4.044	MON	881	10,573	07/20/2009	08/01/2024
31417C-QF-5	FN FN AB5853			4	1.A	1,326,536	104.9010	1,400,740	1,335,299	1,328,035	0	453	0	0	3.000	3.125	MON	3,338	40,059	08/06/2013	08/01/2032
31417K-ZN-0	FNMA FN AC1648			4	1.A	238,127	105.1710	250,675	238,351	237,863	0	(38)	0	0	4.000	3.979	MON	795	9,534	07/17/2009	09/01/2024
31417V-RS-4	FNMA FN AC8596			4	1.A	480,343	105.1710	499,770	475,199	476,434	0	(562)	0	0	4.000	3.610	MON	1,584	19,008	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153			4	1.A	84,951	103.7380	85,664	82,577	83,302	0	(217)	0	0	4.500	3.455	MON	310	3,716	08/31/2009	08/01/2024
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						60,471,272	XXX	65,053,566	59,270,364	59,890,857	0	(114,704)	0	0	XXX	XXX	XXX	204,839	2,430,389	XXX	XXX
072024-YC-0	BAY AREA CA TOLL AUTH TOLL BRI TRANSPORTATION			1	1.D FE	6,750,000	101.0720	6,822,345	6,750,000	6,750,000	0	0	0	0	3.176	3.176	AO	5,955	0	12/09/2021	04/01/2041
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG				1.G FE	4,095,000	100.0000	4,095,000	4,095,000	4,095,000	0	0	0	0	0.170	0.170	MON	604	285	12/09/2021	03/01/2057
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			1	1.B FE	980,460	133.4510	1,334,505	1,000,000	982,538	0	326	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
40727T-CR-3	HAMILTON CO OH HLTH			2	1.G FE	3,950,880	101.9580	4,078,312	4,000,000	3,959,197	0	1,114	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	1.F FE	2,000,000	104.8850	2,097,709	2,000,000	2,000,000	0	0	0	0	3.756	3.756	JD	6,260	75,120	12/19/2019	06/01/2042
56052F-BD-6	MAINE ST HSG AUTH MTGE			2	1.B FE	950,000	102.3540	972,362	950,000	950,000	0	0	0	0	3.950	3.950	MN	4,795	37,525	02/04/2015	11/15/2040
592643-AA-8	MET WASHINGTON DC ARPTS			1	2.A FE	4,053,970	176.3900	5,291,700	3,000,000	3,937,970	0	(18,321)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
594653-7M-3	MICHIGAN ST HSG			2	1.C FE	177,938	101.6800	198,276	195,000	180,180	0	476	0	0	3.500	4.060	JD	569	6,825	11/23/2016	12/01/2041
626207-YM-0	MEAG TXB PLT			1	1.F FE	14,562,000	155.4770	22,640,517	14,562,000	14,562,000	0	0	0	0	6.655	6.655	AO	242,275	969,101	03/05/2010	04/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.F FE	9,185,000	100.0000	9,185,000	9,185,000	9,185,000	0	0	0	0	0.280	0.280	MON	2,199	4,131	10/12/2021	09/01/2030
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME			2	1.F FE	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	0.280	0.280	MN	36	169	05/12/2021	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			2	1.F FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	0.280	0.280	MON	817	1,598	10/12/2021	12/31/2023
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1.D FE	4,000,000	106.1670	4,246,674	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
792905-DU-2	ST PAUL MN HEALTH PARTNERS			1	1.F FE	2,500,000	107.4970	2,687,431	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				1.A FE	925,371	102.9530	952,699	925,371	925,371	0	0	0	0	4.250	4.271	MON	3,277	39,328	10/18/2013	10/25/2043
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND				5.B GI	875,000	100.0000	875,000	875,000	875,000	0	0	0	0	0.150	0.150	JD	109	656	06/01/2021	06/01/2026
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021				5.B GI	125,000	100.0000	125,000	125,000	125,000	0	0	0	0	0.150	0.150	MAT	109	0	06/01/2021	06/01/2026

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, NAIC Designation Modifier and SVO 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
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						58,730,619	XXX	69,202,530	57,762,371	58,627,256	0	(16,405)	0	0	XXX	XXX	XXX	429,933	1,877,513	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						128,968,331	XXX	146,437,697	126,942,735	128,319,109	0	(127,109)	0	0	XXX	XXX	XXX	710,807	4,881,546	XXX	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC			1	1.F FE	983,640	116.1820	1,161,815	1,000,000	985,071	0	339	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.A FE	2,994,990	136.9720	4,109,160	3,000,000	2,995,575	0	113	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.A FE	11,230,200	114.5140	13,741,663	12,000,000	11,286,658	0	18,630	0	0	4.400	4.849	JD	44,000	528,000	10/22/2018	06/01/2043
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.F FE	28,489,932	138.3640	36,548,939	26,415,000	27,571,947	0	(79,052)	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	2.B FE	994,800	134.0230	1,340,231	1,000,000	995,990	0	132	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC			1	2.B FE	1,986,720	130.5180	2,610,366	2,000,000	1,988,990	0	299	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-DK-5	AT&T INC	LS		1	2.B FE	11,989,200	117.8750	14,709,639	12,479,000	12,025,800	0	7,978	0	0	4.550	4.790	MS	176,647	567,795	12/20/2016	03/09/2049
00206R-MM-1	AT&T INC	LS		1	2.B FE	34,510,317	97.9320	31,867,917	32,541,000	34,464,789	0	(45,529)	0	0	2.550	1.978	JD	69,150	414,898	09/09/2021	12/01/2033
002819-AC-4	ABBOTT LABORATORIES			1	1.F FE	4,980,000	147.4210	7,371,064	5,000,000	4,985,108	0	526	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1	1.F FE	15,060,750	137.2560	20,588,336	15,000,000	15,054,931	0	(1,292)	0	0	4.900	4.873	MN	63,292	735,000	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.B FE	2,998,560	123.6540	3,709,611	3,000,000	2,998,574	0	29	0	0	4.700	4.703	MN	18,408	141,000	05/05/2015	05/14/2045
00287Y-CA-5	ABBVIE INC			1	2.B FE	4,982,921	114.6310	5,731,527	5,000,000	4,983,438	0	612	0	0	4.050	4.076	MN	22,500	202,500	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1	2.B FE	10,506,145	124.2810	13,049,526	10,500,000	10,505,897	0	(188)	0	0	4.750	4.745	MS	146,854	498,750	11/19/2020	03/15/2045
00440E-AW-7	ACE INA HOLDINGS INC			1	1.F FE	5,985,000	124.2720	7,456,327	6,000,000	5,986,416	0	312	0	0	4.350	4.365	MN	42,050	261,000	10/27/2015	11/03/2045
007589-AC-8	ADVOCATE HEALTH			1	1.C FE	5,000,000	110.8470	5,542,348	5,000,000	5,000,000	0	0	0	0	3.387	3.387	AO	35,752	169,350	11/07/2019	10/15/2049
010392-FP-8	ALABAMA POWER CO			1	1.G FE	2,428,965	119.8080	2,495,610	2,083,000	2,410,564	0	(9,071)	0	0	4.300	3.330	JJ	44,536	89,569	12/04/2019	01/02/2046
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	5,876,498	131.9440	8,444,399	6,400,000	6,048,319	0	16,542	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC			1	2.B FE	3,780,320	96.9240	3,876,952	4,000,000	3,799,919	0	4,538	0	0	3.875	4.202	MS	45,208	155,000	04/27/2017	09/16/2046
023135-AP-1	AMAZON.COM INC			1	1.E FE	10,103,450	127.7770	12,777,733	10,000,000	10,077,986	0	(4,546)	0	0	4.800	4.716	JD	34,667	480,000	08/05/2015	12/05/2034
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	1,996,580	99.2400	1,984,801	2,000,000	1,996,643	0	71	0	0	3.250	3.259	MS	21,667	65,000	03/03/2020	03/01/2050
026351-AZ-9	AMERICAN GENERAL CORP				2.B FE	8,028,270	123.7620	9,900,937	8,000,000	8,011,959	0	(1,396)	0	0	6.625	6.596	FA	200,222	530,000	06/19/2002	02/15/2029
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	13,901,333	145.2230	20,331,185	14,000,000	13,924,722	0	2,547	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.A FE	1,973,680	120.1710	2,403,415	2,000,000	1,976,754	0	549	0	0	4.300	4.379	MS	28,667	86,000	08/10/2015	09/01/2045
030955-AN-8	AMERITECH CAPITAL FUNDING				2.A FE	2,047,560	119.2510	2,385,012	2,000,000	2,018,840	0	(2,498)	0	0	6.550	6.359	JJ	60,406	131,000	09/10/2002	01/15/2028
031162-BZ-2	AMGEN INC	LS		1	2.A FE	4,145,985	119.3430	5,191,414	4,350,000	4,158,335	0	4,433	0	0	4.400	4.713	MN	31,900	191,400	02/04/2019	05/01/2045
032177-AJ-6	AMSTED INDUSTRIES			1	3.C FE	1,894,000	102.5970	1,943,183	1,894,000	1,894,000	0	0	0	0	4.625	4.625	MN	11,193	87,598	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	9,441,433	126.6670	12,666,735	10,000,000	9,468,799	0	10,726	0	0	4.900	5.292	FA	204,167	490,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH			1	2.B FE	1,994,636	162.6650	3,253,292	2,000,000	1,995,706	0	110	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH			1	2.B FE	4,959,115	161.9900	8,099,504	5,000,000	4,965,476	0	825	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	2.B FE	3,183,354	125.5010	3,765,025	3,000,000	3,161,034	0	(4,849)	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.B FE	1,988,680	122.3870	2,447,744	2,000,000	1,989,298	0	203	0	0	4.600	4.635	AO	19,422	92,000	03/20/2018	04/15/2048
037833-BA-7	APPLE INC			1	1.B FE	9,251,950	111.6740	11,167,430	10,000,000	9,342,360	0	17,193	0	0	3.450	3.882	FA	136,083	345,000	11/29/2017	02/09/2045
037833-BX-7	APPLE INC			1	1.B FE	1,988,460	131.3690	2,627,377	2,000,000	1,989,542	0	227	0	0	4.650	4.686	FA	33,067	93,000	02/16/2016	02/23/2046
037833-CD-0	APPLE INC			1	1.B FE	4,986,750	118.4700	5,923,502	5,000,000	4,988,027	0	284	0	0	3.850	3.865	FA	78,604	192,500	07/28/2016	08/04/2046
037833-CH-1	APPLE INC			1	1.B FE	2,993,940	125.4310	3,762,942	3,000,000	2,994,374	0	121	0	0	4.250	4.262	FA	50,292	127,500	02/02/2017	02/09/2047
038336-C#-8	APTARGROUP PP			1	2.B	2,000,000	101.6220	2,032,430	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	1.B FE	5,000,000	104.1770	5,208,859	5,000,000	5,000,000	0	0	0	0	2.532	2.532	MN	16,177	126,600	10/16/2019	11/15/2029
04650N-AB-0	AT&T INC			1	2.B FE	968,640	126.4400	1,264,405	1,000,000	973,905	0	777	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
049560-AM-7	ATMOS ENERGY			1	1.E FE	3,117,210	117.0150	3,510,459	3,000,000	3,104,751	0	(2,915)	0	0	4.125	3.889	AO	26,125	123,750	06/05/2017	10/15/2044
049560-AW-5	ATMOS ENERGY			1	1.G FE	16,890,690	98.3870	16,725,851	17,000,000	16,890,828	0	138	0	0	2.850	2.882	FA	121,125	0	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	4,000,000	113.6210	4,544,830	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	197,600	04/16/2014	04/23/2029
05379B-AK-3	AVISTA CORP			1	1.G FE	2,045,560	135.5130	2,710,268	2,000,000	2,030,936	0	(1,387)	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.B FE	5,000,000	104.5460	5,227,321	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	1.G FE	9,912,170	127.7240	11,495,135	9,000,000	9,457,585	0	(52,180)	0	0	6.875	5.968	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	882,270	121.1780	1,211,783	1,000,000	926,710	0	4,314	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	3,997,080	107.1560	4,286,256	4,000,000	3,998,917	0	313	0	0	4.200	4.209	FA	58,333	168,000	08/21/2014	08/26/2024
06051G-HA-0	BANK OF AMERICA CORP			1	1.G FE	10,000,000	116.6680	11,666,776	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	2.A FE	15,000,000	105.1640	15,774,550	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	1.E FE	5,000,000	115.6310	5,781,545	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

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, NAIC Designation Modifier and SVO 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
067316-AH-2	BARCARDI			1	2.C FE	5,502,130	131.5050	5,433,780	4,132,000	5,472,349	0	(29,781)	0	0	5.300	3.422	MN	27,983	218,996	01/12/2021	05/15/2048
07274N-AQ-6	BAYER US FINANCE II LLC			1	2.B FE	4,982,800	123.4850	6,174,235	5,000,000	4,983,728	0	295	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.B FE	5,797,068	116.6720	7,000,333	6,000,000	5,812,530	0	4,707	0	0	4.650	4.884	MN	35,650	279,000	07/10/2018	11/15/2043
072863-AC-7	BAYLOR SCOTT & WHITE			1	1.D FE	2,000,000	122.4760	2,449,510	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	1.D FE	1,500,000	118.9560	1,784,337	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	2.B FE	2,209,620	127.7210	2,554,428	2,000,000	2,114,855	0	(8,390)	0	0	6.875	6.086	AO	29,028	137,500	02/24/2004	10/15/2031
080555-AF-2	BELO A H CORP			1	3.C FE	1,920,724	114.9930	1,935,326	1,683,000	1,832,505	0	(21,851)	0	0	7.250	5.417	MS	35,927	122,018	08/01/2017	09/15/2027
084664-CQ-2	BERKSHIRE HATHAWAY INC			1	1.C FE	5,969,580	121.4490	7,286,923	6,000,000	5,971,176	0	572	0	0	4.200	4.230	FA	95,200	252,000	08/07/2018	08/15/2048
097023-AU-9	BOEING CO			1	2.C FE	8,087,730	126.6410	10,131,293	8,000,000	8,051,355	0	(3,205)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
110122-AA-6	BRISTOL-MYERS SQUIBB	LS			1.F FE	5,217,600	108.9640	5,175,768	4,750,000	4,805,727	0	(35,611)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB				1.F FE	20,954,115	124.1510	24,823,971	19,995,000	20,315,078	0	(54,900)	0	0	6.800	6.409	MN	173,734	1,359,660	11/01/2002	11/15/2026
110122-CR-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,958,323	123.6940	6,184,681	5,000,000	4,958,882	0	751	0	0	4.250	4.301	AO	38,368	212,500	07/17/2020	10/26/2049
110122-DJ-4	BRISTOL-MYERS SQUIBB			1	1.F FE	2,814,986	133.1690	3,329,230	2,500,000	2,803,699	0	(7,687)	0	0	5.000	4.175	FA	47,222	125,000	07/17/2020	08/15/2045
11135F-BF-7	BROADCOM INC			1	2.C FE	3,990,880	96.9890	3,879,561	4,000,000	3,991,487	0	607	0	0	2.600	2.622	FA	39,289	59,511	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC	LS		1	2.C FE	5,829,759	101.8270	5,956,887	5,850,000	5,830,406	0	647	0	0	3.500	3.524	FA	77,350	117,163	01/04/2021	02/15/2041
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	3,000,000	116.9680	3,509,028	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	1.G FE	4,942,750	116.2800	5,813,990	5,000,000	4,950,135	0	2,110	0	0	4.000	4.084	AO	42,222	200,000	03/22/2018	04/15/2038
115885-AK-1	BROWNING FERRIS INDUSTRIES			1	2.B FE	3,767,403	147.6680	4,636,781	3,140,000	3,617,921	0	(22,392)	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	1.D FE	3,239,717	138.7490	3,742,063	2,697,000	3,178,158	0	(17,645)	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	1.D FE	5,926,920	129.1330	7,747,970	6,000,000	5,940,972	0	1,709	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	1.G FE	1,054,730	130.9220	1,309,222	1,000,000	1,046,813	0	(1,241)	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	1.D FE	7,174,160	142.4280	9,969,983	7,000,000	7,121,352	0	(5,088)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS			1	2.B FE	2,672,010	119.7920	3,593,748	3,000,000	2,710,113	0	7,361	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
125896-85-2	CMS ENERGY CORP PREFERRED			2	2.C FE	258,707	26.7500	278,200	10,400	258,707	0	0	0	0	5.904	5.904	JAJO	3,819	15,275	03/16/2020	
125896-BV-1	CMS ENERGY CORP			1	2.C FE	5,276,250	98.3010	5,160,788	5,250,000	5,273,717	0	(2,171)	0	0	3.750	3.690	JD	16,406	200,156	11/20/2020	12/01/2050
12592B-AH-7	CNH INDUSTRIAL CAPITAL L				2.C FE	8,368,883	100.9050	8,324,676	8,250,000	8,330,968	0	(37,914)	0	0	4.375	0.604	AO	86,224	0	11/15/2021	04/05/2022
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,023,250	130.3190	3,909,560	3,000,000	3,020,881	0	(462)	0	0	5.125	5.073	MN	18,365	153,750	01/27/2016	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	5,206,500	120.6550	6,032,769	5,000,000	5,188,513	0	(4,274)	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.A FE	2,679,907	118.2020	3,629,975	3,071,000	2,710,566	0	5,909	0	0	3.950	4.701	MN	20,217	121,305	09/27/2017	05/01/2050
126408-HF-3	CSX CORP			1	2.A FE	8,139,013	113.2260	9,533,609	8,420,000	8,162,609	0	5,967	0	0	3.800	3.995	MN	53,327	319,960	10/03/2017	11/01/2046
126650-CN-8	CVS CORP			1	2.B FE	13,650,750	130.0250	16,903,209	13,000,000	13,574,028	0	(13,602)	0	0	5.125	4.804	JJ	297,962	666,250	08/13/2015	07/20/2045
126650-CX-6	CVS CORP			1	2.B FE	4,929,700	112.2950	5,614,736	5,000,000	4,952,554	0	6,426	0	0	4.300	4.475	MS	57,333	215,000	03/06/2018	03/25/2028
126650-CZ-1	CVS CORP			1	2.B FE	3,504,660	130.8450	3,925,350	3,000,000	3,482,840	0	(10,567)	0	0	5.050	4.037	MS	40,400	151,500	11/20/2019	03/25/2048
14149Y-BM-9	CARDINAL HEALTH INC			1	2.B FE	5,000,000	112.9180	5,645,916	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	1.F FE	1,299,562	131.9160	1,634,434	1,239,000	1,292,723	0	(1,241)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
14448C-AS-3	CARRIER GLOBAL CORP			1	2.C FE	2,999,890	106.3790	3,191,366	3,000,000	2,999,674	0	(169)	0	0	3.577	3.577	AO	25,635	107,310	12/10/2020	04/05/2050
149123-BJ-9	CATERPILLAR INC			1	1.F FE	8,411,410	140.1040	10,269,642	7,330,000	7,938,836	0	(47,236)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14912L-6C-0	CATERPILLAR FINANCE SERV	LS			1.F FE	3,484,987	105.2950	3,684,283	3,499,000	3,493,095	0	2,265	0	0	3.300	3.372	JD	7,056	115,467	04/10/2018	06/09/2024
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	2.A FE	901,370	114.3830	1,143,826	1,000,000	917,258	0	3,249	0	0	4.350	5.013	MN	7,250	43,500	03/06/2014	11/01/2042
15189T-AS-6	CENTERPOINT ENERGY			2	3.A FE	300,000	104.0480	312,143	300,000	300,000	0	0	0	0	6.125	6.125	MS	6,125	18,375	08/15/2018	01/01/9999
15189W-AN-0	CENTERPOINT				1.G FE	860,000	99.8180	858,436	860,000	860,000	0	0	0	0	0.673	0.688	MJSD	483	4,238	02/26/2021	03/02/2023
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	2,484,825	124.5100	3,112,753	2,500,000	2,485,586	0	276	0	0	4.250	4.286	FA	44,271	106,250	01/10/2019	02/01/2049
161175-BA-1	CHARTER COMM OPT LLC/CAP			1	2.C FE	1,750,000	136.7150	2,392,514	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
171232-AQ-4	CHUBB			1	1.G FE	4,840,600	142.1970	7,109,846	5,000,000	4,883,978	0	4,388	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL			1	4.B FE	8,638,450	106.5080	10,650,834	10,000,000	9,387,877	0	65,484	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	9,230,598	135.9650	12,712,729	9,350,000	9,315,425	0	(13,256)	0	0	6.125	6.014	MN	95,448	572,688	07/10/2017	11/01/2034
17252M-AG-5	CINTAS CORP NO 2			1	1.G FE	1,987,040	137.8280	2,756,566	2,000,000	1,990,689	0	375	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
172967-CC-3	CITIGROUP				2.B FE	1,990,500	129.5150	2,590,309	2,000,000	1,993,983	0	310	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP			2	3.A FE	4,000,000	113.0150	4,520,600	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
172967-MV-0	CITIGROUP			2	3.A FE	5,000,000	100.0940	5,004,724	5,000,000	5,000,000	0	0	0	0	3.875	3.875	FMAN	23,142	145,313	02/10/2021	01/01/9999
185508-AH-1	CLECO POWER LLC				2.A FE	1,050,000	99.9230	1,049,191	1,050,000	1,050,000	0	0	0	0	0.703	0.619	MJSD	348	1,700	09/08/2021	06/15/2023
191219-AU-8	COCA COLA ENTERPRISES				1.F FE	4,345,480	109.1090	4,364,354	4,000,000	4,046,438	0	(25,385)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1.F FE	8,664,720	144.9140	11,593,138	8,000,000	8,450,305	0	(18,358)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036

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, NAIC Designation Modifier and SVO 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
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	19,154,393	123.0580	19,707,759	16,015,000	17,191,495	0	(212,020)	0	0	6.950	5.199	MN	142,222	1,113,043	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES			1	1.F FE	3,292,380	128.4250	3,852,746	3,000,000	3,122,369	0	(14,482)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE			1	1.G FE	4,935,650	141.4470	7,072,372	5,000,000	4,962,595	0	2,681	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	2,109,120	141.4440	2,828,879	2,000,000	2,064,471	0	(4,114)	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	1.G FE	6,763,826	132.1180	8,950,977	6,775,000	6,767,532	0	421	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
195869-AQ-5	COLONIAL PIPE LINE			1	1.G FE	4,818,934	117.4250	5,841,896	4,975,000	4,828,926	0	2,883	0	0	4.250	4.440	AO	44,637	211,438	04/24/2018	04/15/2048
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	2,570,768	134.5370	3,208,716	2,385,000	2,497,226	0	(6,899)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	144.9550	1,449,551	1,000,000	1,145,310	0	(6,225)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP			1	1.G FE	2,143,370	150.7180	2,800,333	1,858,000	2,075,836	0	(8,398)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP			1	1.G FE	1,998,360	123.0400	2,460,802	2,000,000	1,998,656	0	37	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-BK-6	COMCAST CORP			1	1.G FE	5,207,800	124.4310	6,221,561	5,000,000	5,182,459	0	(4,737)	0	0	4.750	4.488	MS	79,167	237,500	01/21/2016	03/01/2044
20030N-BZ-3	COMCAST CORP			1	1.G FE	4,958,450	114.6310	5,731,526	5,000,000	4,961,754	0	834	0	0	4.000	4.048	FA	75,556	200,000	08/07/2017	08/15/2047
20030N-CE-9	COMCAST CORP			1	1.G FE	4,068,040	115.8820	4,635,261	4,000,000	4,063,078	0	(1,278)	0	0	3.999	3.904	MN	26,660	159,960	01/17/2018	11/01/2049
20030N-CK-5	COMCAST CORP			1	1.G FE	4,909,650	114.9730	5,748,651	5,000,000	4,916,037	0	1,759	0	0	4.000	4.105	MS	66,667	200,000	02/01/2018	03/01/2048
20030N-CU-3	COMCAST CORP			1	1.G FE	5,996,580	115.4170	6,925,026	6,000,000	5,997,071	0	240	0	0	4.250	4.256	AO	53,833	255,000	10/02/2018	10/15/2030
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	2,986,920	129.5510	3,886,540	3,000,000	2,992,329	0	467	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON			1	1.F FE	5,661,420	137.8650	8,271,926	6,000,000	5,759,931	0	10,160	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
202795-JA-9	COMMONWEALTH EDISON			1	1.F FE	2,075,320	112.8310	2,256,618	2,000,000	2,069,633	0	(2,318)	0	0	3.800	3.557	AO	19,000	76,000	06/20/2019	10/01/2042
207597-DV-4	CONN LT & PWR			1	1.E FE	5,008,300	138.5890	6,929,457	5,000,000	5,005,752	0	(253)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR			1	1.E FE	9,656,815	132.8990	13,954,374	10,500,000	9,885,837	0	23,484	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	3,990,600	137.7940	5,511,757	4,000,000	3,992,489	0	256	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC			1	1.G FE	13,424,790	131.5460	15,785,477	12,000,000	12,630,215	0	(67,191)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	106.2150	5,310,767	5,000,000	4,980,045	0	95	0	0	3.600	3.619	JD	8,000	93,500	06/03/2021	06/15/2061
210518-CP-9	CONSUMERS ENERGY CO			1	1.F FE	1,040,100	130.7800	1,307,798	1,000,000	1,026,194	0	(1,256)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
210518-DA-1	CONSUMERS ENERGY CO			1	1.F FE	4,979,100	117.9950	5,899,775	5,000,000	4,980,796	0	426	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,925,220	107.3260	2,146,518	2,000,000	1,951,293	0	8,085	0	0	3.000	3.500	MN	7,167	60,000	08/21/2018	05/18/2027
225310-AN-1	CREDIT ACCEPTANC	LS		1	3.C FE	2,129,450	102.5590	2,229,630	2,174,000	2,144,192	0	8,589	0	0	5.125	5.616	JD	310	111,418	03/27/2020	12/31/2024
22532X-QL-5	CREDIT AGRICOLE CIB NY				1.A FE	800,000	99.9550	799,636	800,000	800,000	0	0	0	0	0.200	0.200	MON	71	680	07/14/2021	07/15/2022
22822R-BH-2	CROWN CASTLE			1	1.F FE	15,000,000	108.0440	16,206,615	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
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN			1	2.C FE	1,909,958	108.5550	1,944,217	1,791,000	1,895,773	0	(12,277)	0	0	3.450	2.599	MN	7,895	61,790	11/03/2020	11/15/2029
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	4,977,550	120.3770	6,018,862	5,000,000	4,978,910	0	435	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	1.G FE	997,970	105.6820	1,056,824	1,000,000	999,213	0	210	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
250847-EB-2	DETROIT EDISON			1	1.F FE	5,065,610	144.0610	7,203,060	5,000,000	5,046,196	0	(1,903)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION	LS		1	2.C FE	12,958,660	125.8890	16,365,603	13,000,000	12,965,966	0	929	0	0	5.600	5.622	JJ	335,689	728,000	07/05/2011	07/15/2041
254687-DH-6	DISNEY				2.A FE	2,458,324	125.9210	2,518,426	2,000,000	2,329,639	0	(62,556)	0	0	7.430	3.620	AO	37,150	148,600	11/18/2019	10/01/2026
254687-DV-5	DISNEY				1.G FE	7,739,776	138.9990	8,339,953	6,000,000	7,519,295	0	(107,276)	0	0	6.550	3.759	MS	115,717	393,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.G FE	2,566,965	146.8420	2,936,846	2,000,000	2,530,241	0	(17,923)	0	0	6.150	4.131	FA	46,467	123,000	11/18/2019	02/15/2041
25468P-BW-5	DISNEY				2.A FE	1,111,660	141.2450	1,412,453	1,000,000	1,062,811	0	(4,343)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25746U-AV-1	DOMINION RESOURCES			1	2.B FE	6,165,040	131.2690	6,563,446	5,000,000	6,117,338	0	(68,655)	0	0	5.950	3.704	JD	13,222	297,500	01/04/2021	06/15/2035
260543-CV-3	DOW CHEMICAL CO			1	2.B FE	4,498,442	127.8060	5,751,261	4,500,000	4,498,388	0	24	0	0	4.800	4.802	MN	27,600	216,000	11/14/2019	05/15/2049
264399-DK-9	DUKE ENERGY CORP			1	2.A FE	7,898,788	123.4090	10,841,512	8,785,000	8,388,782	0	43,456	0	0	6.000	6.828	JD	43,925	527,100	05/08/2002	12/01/2028
26441C-40-2	DUKE ENERGY PREFERRED			2	2.C FE	194,190	26.7200	208,416	7,800	194,190	0	0	0	0	5.648	5.648	MJSD	0	10,969	03/18/2020	
26875P-AP-6	EOG RESOURCES			1	1.G FE	7,499,224	109.4050	7,948,299	7,265,000	7,397,055	0	(31,893)	0	0	4.150	3.633	JJ	139,024	301,498	08/23/2018	01/15/2026
26884A-BM-4	ERP OPERATING			1	1.G FE	4,974,900	102.6990	5,134,959	5,000,000	4,979,864	0	2,196	0	0	2.500	2.555	FA	47,222	125,000	08/20/2019	02/15/2030
276480-AA-8	EASTERN GAS TRAN			1	1.G FE	1,998,908	110.4470	2,208,944	2,000,000	1,989,158	0	(9,750)	0	0	3.900	3.932	MN	9,967	39,000	06/30/2021	11/15/2049
278865-BA-7	ECOLAB INC			1	1.G FE	6,963,411	122.2040	8,554,259	7,000,000	6,966,062	0	734	0	0	3.950	3.980	JD	23,042	276,500	04/18/2018	12/01/2047
283695-BE-3	EL PASO NATURAL GAS				2.B FE	9,094,050	122.3690	11,013,226	9,000,000	9,032,542	0	(5,560)	0	0	7.500	7.407	MN	86,250	675,000	10/18/2001	11/15/2026
29266M-AF-6	IBERDROLA FINANCE			1	2.A FE	14,344,194	147.5180	20,239,526	13,720,000	14,188,919	0	(20,619)	0	0	6.750	6.375	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.C FE	3,329,460	121.4960	3,644,871	3,000,000	3,320,767	0	(8,211)	0	0	5.950	5.118	AO	44,625	178,500	12/08/2020	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.C FE	2,490,475	124.8370	3,120,921	2,500,000	2,491,202	0	156	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29278N-AR-4	ENERGY TRANSFER PARTNERS			1	2.C FE	999,140	115.1440	1,151,440	1,000,000	999,037	0	14	0	0	5.000	5.006	MN	6,389	50,000	01/07/2020	05/15/2050
29364D-10-0	ENTERGY ARKANSAS INC PFD			2	1.F FE	2,316,000	25.5800	2,558,000	100,000	2,316,000	0	0	0	0	5.262	5.262	MJSD	0	121,875	05/02/2017	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			2	1.F FE	2,312,000	25.3800	2,538,000	100,000	2,312,000	0	0	0	0	5.298	5.298	MJSD	30,625	122,500	05/03/2017	

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, NAIC Designation Modifier and SVO 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
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			2	1.F FE	2,302,000	25.3000	2,530,000	100,000	2,302,000	0	0	0	0	5.294	5.294	MJSD	0	121,875	05/03/2017	
29365@-AE-6	ENTERGY NO Private Placement			1	2.B Z	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	4.510	4.510	MN	31,570	0	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	2.A FE	1,996,900	124.2920	2,485,850	2,000,000	1,997,191	0	60	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1	2.A FE	2,500,695	121.6440	3,041,105	2,500,000	2,500,489	0	(17)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1	2.A FE	2,496,625	113.9550	2,848,885	2,500,000	2,496,757	0	65	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
30231G-AW-2	EXXON MOBIL CORP			1	1.D FE	5,000,000	116.9510	5,847,526	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.C FE	1,998,980	120.1080	2,402,165	2,000,000	1,998,924	0	17	0	0	4.500	4.503	AO	22,500	90,000	09/17/2019	10/01/2049
31428X-AW-6	FEDEX CORP			1	2.B FE	5,026,770	127.4420	6,372,121	5,000,000	5,023,171	0	(568)	0	0	5.100	5.065	JJ	117,583	255,000	03/10/2014	01/15/2044
337738-AV-0	FISERV INC			1	2.B FE	2,240,320	119.2560	2,385,113	2,000,000	2,230,448	0	(4,891)	0	0	4.400	3.720	JJ	44,000	88,000	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	3.A FE	5,172,980	135.0700	6,753,497	5,000,000	5,110,164	0	(7,555)	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	1.E FE	3,896,200	132.8090	5,312,348	4,000,000	3,916,763	0	2,435	0	0	5.250	5.426	FA	87,500	210,000	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP			1	1.F FE	1,972,780	127.8420	2,556,832	2,000,000	1,983,216	0	1,018	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	5,974,680	144.2980	8,657,883	6,000,000	5,980,445	0	646	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				3.A FE	990,660	103.9460	1,039,463	1,000,000	998,178	0	1,054	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
34959J-AH-1	FORTIVE CORPORATION			1	2.B FE	8,146,494	119.2680	9,568,873	8,023,000	8,133,535	0	(3,084)	0	0	4.300	4.203	JD	15,333	344,989	05/08/2018	06/15/2046
35671D-CC-7	FREEPORT-MC C&G			1	3.A FE	286,200	104.6610	376,779	360,000	299,682	0	7,901	0	0	5.000	8.817	MS	6,000	18,000	03/24/2020	09/01/2027
36962G-XZ-2	GEN ELEC CAP CORP			1	2.B FE	1,773,306	136.3190	2,419,666	1,775,000	1,772,865	0	51	0	0	6.750	6.761	MS	35,278	119,813	09/20/2002	03/15/2032
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	4,351,892	139.9170	4,379,411	3,130,000	3,855,193	0	(76,113)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC			1	1.G FE	1,917,640	103.5430	2,070,850	2,000,000	1,985,016	0	9,213	0	0	3.734	4.241	JJ	34,436	74,680	06/24/2013	07/15/2023
42225U-AG-9	HEALTHCARE TRUST OF AMER			1	2.B FE	4,982,900	103.7500	5,187,489	5,000,000	4,986,022	0	1,477	0	0	3.100	3.139	FA	58,556	155,000	09/05/2019	02/15/2030
437076-AS-1	HOME DEPOT			1	1.F FE	19,534,560	141.5850	33,980,515	24,000,000	20,563,586	0	121,633	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
437076-BF-8	HOME DEPOT			1	1.F FE	5,363,150	124.7040	6,235,184	5,000,000	5,323,370	0	(8,661)	0	0	4.400	3.965	MS	64,778	220,000	01/12/2017	03/15/2045
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	2,987,910	101.6180	3,048,538	3,000,000	2,989,946	0	1,099	0	0	2.550	2.596	FA	31,238	76,500	01/28/2020	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES INC			2	2.A FE	2,542,532	95.7930	2,549,040	2,661,000	2,542,867	0	335	0	0	2.487	2.861	FA	24,817	0	12/09/2021	08/15/2036
45138L-AT-0	IDAHO POWER CORP			1	1.E FE	2,991,960	137.1490	4,114,473	3,000,000	2,993,691	0	216	0	0	6.250	6.270	AO	39,583	187,500	10/15/2007	10/15/2037
454889-AR-7	INDIANA MICHIGAN POWER			1	1.G FE	4,968,734	110.7960	5,152,032	4,650,000	4,953,333	0	(7,643)	0	0	3.750	3.362	JJ	87,188	174,375	12/05/2019	07/01/2047
458140-AY-6	INTEL CORPORATION			1	1.E FE	9,941,900	119.8640	11,986,389	10,000,000	9,946,513	0	1,167	0	0	4.100	4.134	MN	56,944	410,000	05/08/2017	05/11/2047
459200-AM-3	IBM			1	1.G FE	8,895,980	120.5530	9,644,224	8,000,000	8,244,562	0	(55,334)	0	0	7.000	6.090	AO	94,889	560,000	09/25/2002	10/30/2025
459200-AS-0	IBM			1	1.G FE	11,355,924	125.9750	14,209,979	11,280,000	11,307,434	0	(3,905)	0	0	6.500	6.448	JJ	338,087	733,200	10/11/2002	01/15/2028
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	991,300	132.4400	1,324,397	1,000,000	992,118	0	157	0	0	5.150	5.207	MN	6,581	51,500	05/14/2015	05/15/2046
460690-BS-8	INTERPUBLIC GROUP			1	2.B FE	2,042,340	102.4500	2,049,005	2,000,000	2,042,340	0	0	0	0	3.375	3.223	MS	22,500	0	12/29/2021	03/01/2041
46284V-AE-1	IRON MOUNTAIN INC	LS		1	3.C FE	108,803	104.4810	133,736	128,000	112,095	0	1,925	0	0	5.250	7.812	MS	1,979	6,720	03/23/2020	03/15/2028
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	5,082,966	133.7330	7,221,562	5,400,000	5,167,370	0	8,891	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AG-0	ITC HOLDINGS CORP			1	2.B FE	1,994,300	103.5560	2,071,118	2,000,000	1,998,990	0	640	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.B FE	5,983,920	131.1760	7,870,577	6,000,000	5,986,261	0	336	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO				1.G FE	3,969,680	139.0710	5,562,856	4,000,000	3,973,500	0	606	0	0	5.625	5.678	FA	84,375	225,000	08/14/2013	08/16/2043
46647P-AX-4	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	113.4860	5,674,310	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	LS			1.A FE	5,743,987	136.9030	7,255,879	5,300,000	5,505,894	0	(20,402)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	4,276,890	106.6610	4,799,766	4,500,000	4,352,934	0	21,506	0	0	2.900	3.505	JJ	60,175	130,500	04/19/2018	01/15/2028
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	4,981,150	114.9480	5,747,399	5,000,000	4,983,003	0	392	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	1.G FE	5,101,400	133.5130	6,675,655	5,000,000	5,090,318	0	(1,990)	0	0	4.750	4.625	AO	50,139	237,500	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	137.4700	1,374,704	1,000,000	1,096,347	0	(4,629)	0	0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
482480-AJ-9	KLA CORPORATION			1	2.A FE	2,812,230	106.8780	3,206,341	3,000,000	2,818,604	0	3,642	0	0	3.300	3.645	MS	33,000	99,000	03/13/2020	03/01/2050
487836-AT-5	KELLOGG CO			1	2.B FE	2,368,840	140.9200	2,818,400	2,000,000	2,204,059	0	(16,121)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
491674-BG-1	KU ENERGY CORP			1	1.F FE	965,516	128.2270	1,282,273	1,000,000	972,384	0	831	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP	LS		2	3.A FE	4,000,000	108.0150	4,320,618	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	2.A FE	1,000,000	131.4790	1,314,793	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	1.F FE	4,035,020	123.8680	4,954,710	4,000,000	4,013,724	0	(1,832)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1.F FE	3,957,840	151.1610	6,046,444	4,000,000	3,968,266	0	1,117	0	0	6.625	6.707	FA	110,417	265,000	07/25/2007	08/01/2037
494550-BU-9	KINDER MORGAN PARTNERS			1	2.B FE	2,904,090	122.8370	3,685,097	3,000,000	2,915,199	0	1,860	0	0	5.500	5.726	MS	55,000	165,000	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN			1	2.B FE	4,983,150	126.5580	6,327,916	5,000,000	4,984,781	0	305	0	0	5.550	5.573	JD	23,125	277,500	11/24/2014	06/01/2045
49456B-AJ-0	KINDER MORGAN			1	2.B FE	8,980,560	119.7430	10,776,865	9,000,000	8,982,034	0	363	0	0	5.050	5.064	FA	171,700	454,500	02/23/2015	02/15/2046
49456B-AQ-4	KINDER MORGAN			1	2.B FE	2,992,770	123.8510	3,715,536	3,000,000	2,992,974	0	120	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048

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, NAIC Designation Modifier and SVO 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
50075N-AC-8	KRAFT FOODS INC				2.A FE	1,017,720	131.0280	1,310,275	1,000,000	1,010,296	0	(743)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AZ-7	KRAFT FOODS INC				2.A FE	2,475,900	142.2250	3,555,622	2,500,000	2,480,369	0	546	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	3.A FE	2,990,378	117.3590	3,520,782	3,000,000	2,991,419	0	191	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	3.A FE	1,992,195	127.4740	2,549,488	2,000,000	1,992,963	0	148	0	0	5.200	5.226	JJ	47,956	104,000	08/19/2016	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	3,333,030	138.0980	4,142,949	3,000,000	3,171,293	0	(16,318)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			1	2.A FE	5,173,710	130.2860	6,514,307	5,000,000	5,152,266	0	(4,281)	0	0	5.150	4.912	FA	107,292	257,500	01/08/2016	08/01/2043
51808B-AE-2	LASMO (USA) INC			1	2.B FE	14,722,070	126.8420	17,123,610	13,500,000	13,977,110	0	(64,979)	0	0	7.300	6.562	MN	125,925	985,500	10/21/2002	11/15/2027
532457-AP-3	ELI LILLY			1	1.F FE	3,520,090	145.8450	5,104,559	3,500,000	3,513,805	0	(580)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
532457-BT-4	ELI LILLY			1	1.F FE	4,971,950	122.9470	6,147,342	5,000,000	4,973,318	0	532	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
536797-AE-3	LITHIA MOTORS INC-CL A			1	3.B FE	522,000	105.1510	630,909	600,000	536,478	0	8,391	0	0	4.625	6.817	JD	1,233	27,750	03/24/2020	12/15/2027
539830-AR-0	LOCKHEED MARTIN			1	1.G FE	13,781,601	140.7300	19,702,146	14,000,000	13,844,493	0	6,262	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.G FE	5,150,000	139.8260	7,201,050	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.A FE	2,489,450	125.6670	3,141,679	2,500,000	2,489,772	0	183	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS			1	2.A FE	1,999,300	105.4600	2,109,208	2,000,000	1,999,311	0	15	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.C FE	3,997,640	120.4530	4,818,110	4,000,000	3,997,658	0	46	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.B FE	2,961,800	117.9270	3,537,803	3,000,000	2,966,644	0	790	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	10,964,910	117.2060	12,892,652	11,000,000	10,967,205	0	676	0	0	4.250	4.269	JD	20,778	467,500	12/06/2017	12/15/2047
57629W-CR-9	MASSMUTUAL GLOBAL FUND				1.B FE	1,600,000	100.0010	1,600,020	1,600,000	1,600,000	0	0	0	0	0.274	2.024	JAJO	1,047	5,653	01/10/2020	01/07/2022
57636Q-AK-0	MASTERCARD INC			1	1.E FE	4,995,650	120.4900	6,024,512	5,000,000	4,995,761	0	87	0	0	3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	5,023,000	141.2580	7,062,907	5,000,000	5,016,801	0	(631)	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.A FE	4,344,419	128.7760	5,569,548	4,325,000	4,342,305	0	(394)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
585055-BU-9	MEDTRONIC INC			1	1.G FE	3,034,996	131.1760	3,935,274	3,000,000	3,031,529	0	(781)	0	0	4.625	4.550	MS	40,854	138,750	03/14/2017	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	7,707,600	110.1100	7,707,678	7,000,000	7,689,597	0	(17,063)	0	0	3.626	3.075	FA	95,888	253,820	12/07/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	2,142,196	128.1340	2,754,870	2,150,000	2,142,712	0	98	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1.E FE	4,000,000	105.2830	4,211,334	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	2.A FE	1,497,605	134.6000	2,019,001	1,500,000	1,498,265	0	67	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59217G-GU-7	MET LIFE GLOB	LS			1.D FE	6,969,690	94.5360	6,617,526	7,000,000	6,972,454	0	2,764	0	0	1.550	1.597	JJ	52,442	54,250	01/04/2021	01/07/2031
594918-BL-7	MICROSOFT CORP	LS		1	1.A FE	12,955,150	131.9960	17,159,437	13,000,000	12,959,527	0	920	0	0	4.450	4.471	MN	93,203	578,500	10/29/2015	11/03/2045
594918-BT-0	MICROSOFT CORP			1	1.A FE	4,975,750	119.9960	5,999,797	5,000,000	4,978,248	0	529	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CA-0	MICROSOFT CORP			1	1.A FE	9,973,100	129.5250	12,952,498	10,000,000	9,975,176	0	537	0	0	4.250	4.266	FA	171,181	425,000	01/30/2017	02/06/2047
595620-AB-1	MIDAMERICAN ENERGY CO			1	1.E FE	4,790,940	137.9620	6,898,123	5,000,000	4,879,988	0	8,021	0	0	6.750	7.089	JD	938	337,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP			1	1.E FE	8,985,350	125.6050	11,304,451	9,000,000	8,993,592	0	712	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.B FE	1,996,860	105.2880	2,105,756	2,000,000	1,998,746	0	325	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.C FE	4,967,850	111.0160	5,550,777	5,000,000	4,971,112	0	658	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.B FE	4,951,100	114.3400	5,716,992	5,000,000	4,966,393	0	4,492	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.B FE	4,918,650	122.0810	6,104,072	5,000,000	4,923,307	0	1,438	0	0	4.625	4.727	MN	34,688	231,250	05/03/2018	05/07/2048
61761J-ZN-2	MORGAN STANLEY				2.A FE	5,967,090	109.9680	6,598,106	6,000,000	5,983,217	0	2,737	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	3,555,000	140.8930	4,226,778	3,000,000	3,495,827	0	(17,933)	0	0	7.768	6.129	JD	10,357	233,040	06/11/2018	12/15/2037
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	7,991,120	146.9080	11,752,667	8,000,000	7,993,086	0	341	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
651229-AY-2	NEWELL BRANDS INC			1	3.A FE	5,573,700	128.2550	6,412,731	5,000,000	5,515,013	0	(11,501)	0	0	5.500	4.770	AO	68,750	300,000	04/27/2016	04/01/2046
65339K-BT-6	NEXTERA ENERGY CAPITAL				2.A FE	1,310,000	99.8130	1,307,545	1,310,000	1,310,000	0	0	0	0	0.430	0.452	FMAN	625	4,213	02/17/2021	02/22/2023
65473Q-AX-1	NISOURCE FINANCE CORP			1	2.B FE	10,649,030	138.4120	12,432,210	8,982,000	10,406,873	0	(46,241)	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.A FE	2,535,090	114.3970	3,431,908	3,000,000	2,610,366	0	10,558	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BN-8	NORTHERN STATES PWR-MINN				1.F FE	6,719,007	119.0800	7,937,871	6,666,000	6,680,459	0	(3,528)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	8,711,539	123.4000	11,068,972	8,970,000	8,863,537	0	13,387	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665789-AW-3	NORTHERN STATES PWR			1	1.F FE	1,984,700	144.9630	2,899,267	2,000,000	1,988,007	0	386	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	5,000,000	108.0620	5,403,118	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	1.F FE	3,000,000	105.2690	3,158,061	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-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	4,992,200	118.0700	5,903,476	5,000,000	4,992,582	0	156	0	0	4.030	4.039	AO	42,539	201,500	10/10/2017	10/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	3.B FE	3,991,040	98.3870	3,935,480	4,000,000	3,992,365	0	168	0	0	4.100	4.112	FA	61,956	164,000	11/02/2016	02/15/2047
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	6,335,290	140.4750	8,765,643	6,240,000	6,325,740	0	(1,967)	0	0	5.897	5.785	MN	47,019	367,973	06/02/2017	05/15/2045
677415-CF-6	OHIO POWER COMPANY			1	1.G FE	5,399,050	134.3770	6,718,863	5,000,000	5,240,476	0	(14,871)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,987,780	129.2580	2,585,168	2,000,000	1,990,004	0	287	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, NAIC Designation Modifier and SVO 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	1.G FE	3,365,988	118.1920	3,870,787	3,275,000	3,357,611	0	(1,959)	0	0	4.150	3.988	AO	33,978	135,913	06/05/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,996,220	109.9810	2,199,619	2,000,000	1,997,270	0	347	0	0	3.800	3.823	FA	28,711	76,000	08/14/2018	08/15/2028
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	2,333,333	106.4710	2,484,334	2,333,333	2,333,333	0	0	0	0	6.210	6.210	JD	12,075	144,900	12/12/2002	12/01/2028
680665-AL-0	OLIN CORPORATION			1	3.B FE	275,029	108.3790	330,555	305,000	279,277	0	2,486	0	0	5.625	7.080	FA	7,148	17,156	04/01/2020	08/01/2029
681936-BB-5	OMEGA HEALTHCARE			1	2.C FE	986,470	106.7910	1,067,910	1,000,000	996,099	0	1,564	0	0	4.950	5.132	AO	12,375	49,500	10/16/2014	04/01/2024
681936-BM-1	OMEGA HEALTHCARE			1	2.C FE	4,912,450	100.8150	5,040,737	5,000,000	4,921,014	0	7,137	0	0	3.375	3.580	FA	70,313	136,875	10/07/2020	02/01/2031
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,316,373	134.0140	3,481,696	2,598,000	3,260,705	0	(22,674)	0	0	5.300	3.509	JD	11,475	137,694	06/20/2019	06/01/2042
68235P-AK-4	ONE GAS INC				2.A FE	1,050,000	100.1070	1,051,128	1,050,000	1,050,000	0	0	0	0	0.811	0.787	MJSD	497	6,221	03/08/2021	03/11/2023
682680-BA-0	ONEOK INC			2	2.B FE	895,000	101.2270	1,012,275	1,000,000	926,597	0	17,870	0	0	2.200	4.366	MS	6,478	22,000	03/11/2020	09/15/2025
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	991,710	126.6600	1,266,602	1,000,000	993,159	0	182	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1	2.A FE	8,806,780	103.9790	9,358,077	9,000,000	8,824,702	0	4,065	0	0	4.000	4.127	JJ	166,000	360,000	04/28/2017	07/15/2046
693475-AM-7	PNC FINANCIAL			2	2.B FE	9,767,500	102.0820	10,208,171	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
69349L-AR-9	PNC BANK NA				1.G FE	4,987,800	112.2450	5,612,260	5,000,000	4,991,321	0	1,115	0	0	4.050	4.080	JJ	87,188	202,500	07/23/2018	07/26/2028
69349L-AS-7	PNC BANK NA				1.G FE	5,974,980	103.2220	6,193,348	6,000,000	5,979,764	0	2,279	0	0	2.700	2.748	AO	31,050	162,000	10/17/2019	10/22/2029
694308-JM-0	PACIFIC GAS & EL	LS		1	2.C FE	2,794,375	108.4660	2,711,645	2,500,000	2,754,218	0	(27,595)	0	0	4.550	3.105	JJ	56,875	113,434	07/13/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1	2.C FE	2,901,900	109.5380	2,738,457	2,500,000	2,891,099	0	(7,459)	0	0	4.950	4.015	JJ	61,875	123,406	07/13/2020	07/01/2050
695114-BT-4	PACIFICORP			1	1.E FE	2,991,360	143.8680	4,316,031	3,000,000	2,994,470	0	335	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP			1	1.E FE	4,286,887	131.7410	4,716,342	3,580,000	4,143,868	0	(25,833)	0	0	5.750	4.324	AO	51,463	205,850	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP			1	1.E FE	3,291,900	139.0670	4,172,008	3,000,000	3,219,957	0	(8,547)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1.E FE	8,298,540	107.6420	9,687,741	9,000,000	8,902,287	0	56,748	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				1.E FE	11,974,560	110.3230	14,342,051	13,000,000	12,851,428	0	82,133	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER			1	1.E FE	5,988,220	119.7930	8,385,524	7,000,000	6,677,463	0	65,101	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
701094-AJ-3	PARKER HANNIFIN			1	2.A FE	4,836,800	107.0030	5,350,155	5,000,000	4,898,371	0	17,522	0	0	3.250	3.685	MS	54,167	162,500	04/19/2018	03/01/2027
701094-AL-8	PARKER HANNIFIN			1	2.A FE	4,979,464	116.9460	5,847,319	5,000,000	4,981,079	0	417	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.A FE	998,680	120.5030	1,205,026	1,000,000	998,814	0	28	0	0	4.450	4.458	MN	4,944	44,500	11/18/2014	11/21/2044
70213H-AD-0	PARTNERS HEALTHCARE SYST			1	1.D FE	5,000,000	115.3970	5,769,862	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
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	2,887,416	136.2150	2,860,507	2,100,000	2,886,035	0	(1,381)	0	0	6.150	3.237	AO	32,288	0	12/16/2021	10/01/2038
713448-CZ-9	PEPSICO INC			1	1.E FE	2,318,820	131.4690	2,760,849	2,100,000	2,303,875	0	(5,344)	0	0	4.600	3.954	JJ	44,007	96,600	02/04/2019	07/17/2045
713448-EG-9	PEPSICO INC			1	1.E FE	2,002,863	136.2510	2,180,020	1,600,000	1,900,373	0	(35,605)	0	0	7.000	3.964	MS	37,333	112,000	01/04/2019	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC				1.F FE	1,606,410	125.7190	1,885,787	1,500,000	1,541,180	0	(5,572)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC			1	1.F FE	10,377,068	129.8150	12,085,781	9,310,000	9,761,766	0	(52,273)	0	0	6.600	5.736	JD	51,205	614,460	04/01/2004	12/01/2028
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.F FE	3,552,385	121.4600	4,107,793	3,382,000	3,538,390	0	(4,117)	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				1.F FE	1,325,772	114.1540	1,458,894	1,278,000	1,321,428	0	(1,143)	0	0	4.250	4.021	MN	7,695	54,315	12/20/2017	11/10/2044
718546-AH-7	PHILLIPS 66			1	2.A FE	1,999,517	137.6400	2,752,790	2,000,000	1,999,582	0	6	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	2.C FE	1,984,143	129.5160	2,590,323	2,000,000	1,988,295	0	437	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
73102Q-AA-4	POLAR TANKERS INC			1	1.G FE	14,225,788	122.8660	19,351,321	15,750,000	14,867,359	0	318,311	0	0	5.951	6.818	MN	132,782	937,283	02/04/2009	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	145.2340	4,357,035	3,000,000	2,972,704	0	932	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	1.D FE	2,500,000	114.0710	2,851,780	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	1.D FE	4,000,000	117.8450	4,713,797	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	1.F FE	4,663,550	112.2710	5,613,551	5,000,000	4,688,295	0	8,740	0	0	3.950	4.405	MS	58,153	197,500	01/15/2019	03/15/2043
744448-CN-9	PUBLIC SERVICE COLORADO			1	1.E FE	5,982,389	113.3940	7,160,835	6,315,000	6,005,758	0	6,781	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	1.F FE	5,372,050	113.4190	5,670,942	5,000,000	5,334,266	0	(9,937)	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	1.F FE	4,247,560	137.6780	5,507,115	4,000,000	4,175,113	0	(7,291)	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	1.F FE	2,631,820	137.2460	2,744,929	2,000,000	2,490,020	0	(18,200)	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	1.F FE	6,907,648	133.0110	7,648,135	5,750,000	6,786,199	0	(35,803)	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	1.F FE	999,950	133.7030	1,337,030	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	1.F FE	4,999,200	125.6190	6,280,957	5,000,000	4,999,033	0	16	0	0	4.300	4.301	MN	24,486	215,000	05/19/2017	05/20/2047
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	6,002,300	121.5420	6,077,076	5,000,000	5,909,908	0	(21,831)	0	0	5.850	4.567	FA	110,500	292,500	05/24/2017	08/15/2045
771196-AU-6	ROCHE HLDGS INC			1	1.C FE	972,780	160.5520	1,605,519	1,000,000	978,124	0	625	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HLDGS INC			1	1.C FE	1,925,600	105.5780	2,111,555	2,000,000	1,959,325	0	9,655	0	0	3.000	3.568	MN	8,500	60,000	04/30/2018	11/10/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC			1	1.F FE	2,081,000	106.0550	2,121,100	2,000,000	2,057,345	0	(10,268)	0	0	3.100	2.505	JD	5,167	62,000	08/20/2019	06/01/2027
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	3,352,020	113.0010	3,390,039	3,000,000	3,328,522	0	(9,810)	0	0	6.875	5.888	AO	43,542	206,250	06/27/2019	04/15/2040
78349A-AB-9	RWJ BARNABAS HEALTH			1	1.D FE	2,500,000	118.4090	2,960,225	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

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, NAIC Designation Modifier and SVO 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
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	3,006,500	119.2590	3,577,782	3,000,000	3,005,617	0	(239)	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	1.F FE	5,840,350	130.2990	6,514,970	5,000,000	5,749,649	0	(26,716)	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	1.F FE	4,977,700	111.3670	5,568,349	5,000,000	4,979,555	0	470	0	0	3.750	3.775	JD	15,625	187,500	06/05/2017	06/01/2047
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	4,977,900	124.1900	6,209,492	5,000,000	4,978,937	0	385	0	0	4.800	4.828	AO	50,667	240,000	02/11/2019	04/15/2048
816851-60-4	SEMPRA ENERGY PREFERRED			2	2.C FE	299,109	27.3400	330,814	12,100	299,109	0	0	0	0	5.815	5.815	JAJO	4,348	17,394	03/18/2020	
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,996,460	105.4070	2,108,131	2,000,000	1,996,644	0	69	0	0	3.300	3.309	MN	8,433	66,000	03/03/2020	05/15/2050
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	117.0690	1,170,692	1,000,000	1,081,145	0	(4,772)	0	0	4.250	3.478	MS	12,514	42,500	12/04/2019	03/15/2035
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	4,995,150	140.8130	7,040,656	5,000,000	4,996,261	0	129	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842329-AA-2	SOUTHERN BAPTIST HOSP.			1	1.C FE	1,300,000	127.4060	1,656,282	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	2.A FE	3,912,200	127.6810	5,107,254	4,000,000	3,941,350	0	2,832	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.A FE	999,300	110.4330	1,104,333	1,000,000	999,321	0	14	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON			1	2.A FE	4,841,450	112.3850	5,619,243	5,000,000	4,851,653	0	3,011	0	0	4.125	4.315	MS	68,750	206,250	05/30/2018	03/01/2048
842400-GY-3	SOUTHERN CAL EDISON			1	1.G FE	4,965,350	95.9330	4,796,660	5,000,000	4,966,061	0	711	0	0	2.950	2.985	FA	61,458	83,174	01/05/2021	02/01/2051
842400-HE-6	SOUTHERN CAL EDISON				1.G FE	850,000	100.0060	850,050	850,000	850,000	0	0	0	0	0.400	0.360	MJSD	179	1,711	06/09/2021	06/13/2022
842587-80-0	SOUTHERN CO PFD			2	2.C FE	5,000,000	27.1100	5,422,000	200,000	5,000,000	0	0	0	0	2.500	2.500	JAJO	0	247,500	01/06/2020	
844895-AL-6	SOUTHWEST GAS				2.A FE	4,284,755	123.2910	5,794,688	4,700,000	4,546,098	0	26,083	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
853496-AD-9	STANDARD INDUSTRIES INC			1	4.A FE	523,500	103.4460	620,675	600,000	537,471	0	8,101	0	0	4.750	6.888	JJ	13,142	28,500	03/24/2020	01/15/2028
85434V-AA-6	STANFORD HEALTH CARE			1	1.D FE	4,000,000	118.5670	4,742,692	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	1.G FE	1,997,760	133.7190	2,674,370	2,000,000	1,997,791	0	37	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
863667-AJ-0	STRYKER CORP	LS		1	2.A FE	5,339,250	128.2680	6,413,412	5,000,000	5,302,035	0	(7,313)	0	0	4.625	4.219	MS	68,090	231,250	05/24/2016	03/15/2046
871829-BR-7	SYSCO CORP			1	2.B FE	9,946,200	98.5570	9,855,744	10,000,000	9,946,145	0	(55)	0	0	3.150	3.178	JD	14,875	0	12/03/2021	12/14/2051
87612E-AU-0	TARGET CORP			1	1.F FE	4,065,240	157.6010	6,304,038	4,000,000	4,049,606	0	(1,663)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
880451-AU-3	TENNESSEE GAS PIPELINE				2.B FE	5,396,598	142.7440	7,708,176	5,400,000	5,397,102	0	65	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	1.G FE	4,955,850	112.1340	5,606,701	5,000,000	4,959,003	0	853	0	0	4.150	4.202	JJ	95,681	207,500	01/04/2018	01/15/2048
88579Y-BD-2	3M CO.			1	1.E FE	3,952,440	120.7320	4,829,300	4,000,000	3,955,122	0	913	0	0	4.000	4.069	MS	47,556	160,000	09/11/2018	09/14/2048
887317-AX-3	TIME WARNER INC			1	2.B FE	1,936,240	110.5530	2,211,066	2,000,000	1,943,088	0	1,237	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.C FE	5,862,390	121.1390	7,268,313	6,000,000	5,884,257	0	3,113	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	2.A FE	2,938,470	138.0650	4,141,951	3,000,000	2,954,965	0	1,688	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.C FE	2,000,000	106.2740	2,125,472	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	1.F FE	4,242,563	107.4120	4,565,031	4,250,000	4,245,530	0	364	0	0	3.625	3.637	MS	45,363	154,063	09/08/2016	09/15/2031
89417E-AM-1	TRAVELERS COS INC			1	1.F FE	1,991,320	119.8620	2,397,238	2,000,000	1,992,038	0	176	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	1.G FE	9,633,288	119.9440	11,394,722	9,500,000	9,616,629	0	(2,960)	0	0	4.700	4.611	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	1,398,614	120.4690	1,686,559	1,400,000	1,398,691	0	31	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.B FE	7,953,280	123.9450	9,915,578	8,000,000	7,956,724	0	880	0	0	4.550	4.586	JD	29,322	364,000	05/23/2017	06/02/2047
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	9,200,263	129.4610	9,404,066	7,264,000	8,295,526	0	(133,154)	0	0	7.000	4.470	JJ	234,466	508,480	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	7,017,500	107.8850	7,551,969	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	LS		1	2.A FE	5,767,482	117.0660	6,392,982	5,461,000	5,728,593	0	(8,284)	0	0	3.799	3.473	AO	51,866	207,463	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1	2.A FE	11,958,524	117.5790	11,757,944	10,000,000	11,882,764	0	(48,065)	0	0	3.839	2.818	MS	107,705	383,900	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.G FE	1,973,600	130.7370	2,614,744	2,000,000	1,979,212	0	650	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
911365-BF-0	NA UNITED RENTALS			1	3.B FE	503,925	103.9540	600,855	578,000	518,618	0	8,580	0	0	5.500	7.882	FA	12,010	31,790	03/25/2020	05/15/2027
911365-BL-7	NA UNITED RENTALS			1	3.B FE	101,100	108.2610	129,913	120,000	103,580	0	1,440	0	0	5.250	7.551	JJ	2,905	6,300	03/24/2020	01/15/2030
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	2,937,540	141.1070	4,233,199	3,000,000	2,953,095	0	1,576	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES			1	2.A FE	4,993,100	116.8850	5,844,237	5,000,000	4,993,847	0	148	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES			1	2.A FE	4,834,950	111.6590	5,582,953	5,000,000	4,850,968	0	3,484	0	0	3.750	3.939	MN	31,250	187,500	01/12/2017	11/01/2046
91324P-DF-6	UNITEDHEALTH GROUP INC			1	1.G FE	4,953,800	114.9570	5,747,845	5,000,000	4,957,311	0	956	0	0	3.750	3.802	AO	39,583	187,500	10/18/2017	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC			1	1.G FE	4,965,600	123.8260	6,191,295	5,000,000	4,967,651	0	646	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91913Y-AV-2	VALERO ENERGY CORP			1	2.B FE	5,771,890	110.2670	6,383,370	5,789,000	5,777,046	0	1,556	0	0	4.350	4.387	JD	20,985	251,822	06/22/2018	06/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	3,971,040	116.4220	4,656,894	4,000,000	3,978,442	0	1,210	0	0	4.400	4.455	MN	29,333	176,000	10/22/2014	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS			1	2.A FE	18,170,528	125.3840	23,430,538	18,687,000	18,218,278	0	8,611	0	0	4.522	4.687	MS	248,813	845,026	08/25/2015	09/15/2048
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	12,933,781	133.3630	17,691,903	13,266,000	12,954,715	0	5,099	0	0	5.012	5.173	AO	140,366	664,892	07/11/2017	04/15/2049
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	8,285,520	134.7570	8,085,422	6,000,000	8,223,176	0	(62,344)	0	0	5.500	3.207	JD	14,667	330,000	01/12/2021	06/15/2045
925524-AH-3	VIACOM INC.			1	2.B FE	8,232,240	138.6140	9,702,980	7,000,000	7,743,032	0	(66,548)	0	0	7.875	6.225	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.B FE	1,980,272	143.1920	2,863,838	2,000,000	1,985,542	0	564	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036

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, NAIC Designation Modifier and SVO 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
92826C-AF-9	VISA INC			1	1.D FE	4,991,650	125.8580	6,292,905	5,000,000	4,992,499	0	174	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.B FE	2,601,000	108.4380	2,820,480	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.B FE	5,071,500	122.6740	6,133,698	5,000,000	5,066,046	0	(1,433)	0	0	4.500	4.412	JD	10,000	225,000	10/18/2017	06/15/2047
92929Q-AQ-0	WASTE MANAGEMENT INC				2.A FE	5,636,613	122.4090	5,753,221	4,700,000	5,070,976	0	(70,697)	0	0	7.100	5.135	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CK-7	WAL-MART				1.C FE	15,488,543	154.2630	23,640,737	15,325,000	15,444,277	0	(4,457)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART	LS			1.C FE	3,767,240	135.1350	5,405,399	4,000,000	3,813,471	0	5,602	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.B FE	3,472,560	118.3700	4,142,944	3,500,000	3,475,112	0	533	0	0	4.650	4.699	JD	13,563	162,750	05/26/2016	06/01/2046
94974B-FP-0	WELLS FARGO CO				2.B FE	4,035,160	131.3460	5,253,835	4,000,000	4,029,928	0	(721)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	9,982,000	134.4730	13,447,333	10,000,000	9,986,479	0	526	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.A FE	5,000,000	103.9670	5,198,332	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	24,392	143,950	10/24/2019	10/30/2030
95763P-EF-4	WESTERN ALLIANCE BANK			2	1.G PL	2,000,000	107.2270	2,144,545	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	105,000	05/20/2020	06/01/2030
960413-AU-6	WESTLAKE CHEMICAL CORP			1	2.B FE	3,959,160	117.8150	4,712,617	4,000,000	3,961,867	0	771	0	0	4.375	4.437	MN	22,361	175,000	11/13/2017	11/15/2047
962166-AW-4	WEYERHAEUSER CO				2.B FE	2,208,184	126.3270	2,905,528	2,300,000	2,262,913	0	4,981	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
969457-BD-1	WILLIAMS COS INC			1	2.B FE	14,720,130	136.4590	20,468,820	15,000,000	14,835,238	0	11,124	0	0	7.750	7.915	JD	51,667	1,162,500	12/14/2001	06/15/2031
976656-BP-2	WISC ELEC POWER				1.G FE	13,221,505	124.0380	17,399,988	14,028,000	13,697,576	0	36,308	0	0	6.500	6.940	JD	75,985	911,820	02/25/2014	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	5,821,410	140.2650	7,013,242	5,000,000	5,818,113	0	(7,027)	0	0	6.375	4.764	FA	120,417	191,250	10/22/2021	08/15/2037
98419M-AK-6	XYLEM INC			1	2.B FE	8,012,530	119.6810	9,382,976	7,840,000	7,996,658	0	(4,052)	0	0	4.375	4.237	MN	57,167	343,000	06/12/2018	11/01/2046
98934K-AB-6	ZENECA WILMINGTON				1.G FE	8,177,070	110.9190	8,318,911	7,500,000	7,599,944	0	(49,257)	0	0	7.000	6.229	MN	67,083	525,000	08/15/2002	11/15/2023
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	135.3300	4,059,886	3,000,000	2,875,296	0	5,809	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA	LS			3.A FE	6,031,950	127.5160	6,375,816	5,000,000	5,523,972	0	(49,951)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
071734-AC-1	BAUSCH HEALTH COS INC	LS	A	1	3.B FE	206,381	103.8840	233,739	225,000	209,985	0	2,096	0	0	5.750	7.213	FA	4,888	12,938	03/23/2020	08/15/2027
136375-BD-3	CANADIAN NATL RAILWAYS		A	1	1.F FE	3,545,883	130.2880	3,517,772	2,700,000	3,136,776	0	(57,258)	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	1.F FE	8,822,300	140.2840	12,625,590	9,000,000	8,873,703	0	5,207	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS	LS	A	1	1.F FE	4,999,300	127.7030	6,385,151	5,000,000	4,999,866	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.C FE	8,695,115	133.2710	10,175,207	7,635,000	8,242,802	0	(42,808)	0	0	7.200	6.126	JJ	253,482	549,720	04/06/2006	01/15/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	6,335,564	137.0990	8,644,107	6,305,000	6,329,735	0	(1,206)	0	0	5.950	5.907	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RAILWAY	LS	A	1	2.B FE	1,992,440	128.4640	2,569,279	2,000,000	1,993,205	0	150	0	0	4.800	4.824	FA	40,000	96,000	07/29/2015	08/01/2045
292505-AD-6	ENCANA CORP	LS		1	3.A FE	1,001,610	128.5740	1,285,740	1,000,000	1,001,016	0	(56)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
65334H-AE-2	NEXEN INC		A	1	1.E FE	3,889,200	123.6080	4,944,318	4,000,000	3,926,624	0	3,525	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A	1	1.E FE	944,990	132.0110	1,320,110	1,000,000	959,085	0	1,466	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
67077M-AQ-1	NUTRIEN LTD COM		A	1	2.B FE	7,133,600	142.6870	7,134,340	5,000,000	7,091,545	0	(42,055)	0	0	6.125	3.133	JJ	141,215	153,125	06/24/2021	01/15/2041
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	2,073,640	127.1240	2,542,473	2,000,000	2,067,133	0	(1,870)	0	0	4.900	4.647	JD	8,167	98,000	04/12/2018	06/01/2043
698900-AG-2	PANCANADIAN ENERGY CORP			1	3.A FE	7,973,510	130.0610	10,404,863	8,000,000	7,983,711	0	1,028	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A	1	2.A FE	1,149,250	122.4780	1,224,784	1,000,000	1,051,188	0	(9,620)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A	1	2.A FE	2,728,320	129.3330	3,879,980	3,000,000	2,810,820	0	8,542	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	2.B FE	6,695,550	135.9960	9,519,711	7,000,000	6,781,843	0	9,276	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.A FE	2,499,383	123.2680	2,726,692	2,212,000	2,472,377	0	(7,267)	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.A FE	4,983,350	116.2290	5,811,456	5,000,000	4,983,861	0	297	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC	LS	A	1	2.A FE	6,964,860	112.0200	7,841,393	7,000,000	6,967,319	0	702	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	2.A FE	3,406,040	136.4290	4,092,873	3,000,000	3,235,591	0	(16,529)	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	2.A FE	2,892,210	129.2030	3,876,090	3,000,000	2,928,628	0	3,507	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	2.C FE	4,458,870	129.7730	5,839,772	4,500,000	4,471,912	0	1,242	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.A FE	4,961,900	138.7540	6,937,711	5,000,000	4,969,101	0	876	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	2.A FE	996,870	139.7300	1,397,302	1,000,000	997,501	0	81	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA	LS	A	1	2.A FE	4,007,960	132.7170	5,308,674	4,000,000	4,006,326	0	(171)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
02364W-AP-0	AMERICA MOVIL SA de CV		D	1	2.A FE	5,942,820	135.7260	8,143,568	6,000,000	5,957,428	0	1,523	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
06849A-AB-5	BARRICK INTL BK CORP		D	1	2.A FE	1,950,932	135.2240	2,704,480	2,000,000	1,963,253	0	1,429	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
09659W-2M-5	BNP PARIBAS		D	2	1.G FE	10,000,000	97.7880	9,778,776	10,000,000	10,000,000	0	0	0	0	1.904	1.904	MS	48,129	277,750	09/23/2020	09/30/2028
10373Q-BQ-2	BP CAPITAL MARKETS		C	1	1.F FE	10,625,400	103.2110	10,321,064	10,000,000	10,622,989	0	(2,411)	0	0	3.379	3.101	FA	134,221	0	09/14/2021	02/08/2061
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	24,969,690	147.0480	33,820,974	23,000,000	24,148,361	0	(81,651)	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	1.G FE	984,330	141.5280	1,415,276	1,000,000	989,039	0	469	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	4,917,300	103.8810	5,194,038	5,000,000	4,919,268	0	1,968	0	0	3.125	3.238	AO	32,986	78,125	04/12/2021	04/15/2041
12615T-AB-4	CNOOC FINANCE		D		1.E FE	1,769,130	120.1940	2,403,882	2,000,000	1,855,352	0	8,403	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033

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, NAIC Designation Modifier and SVO 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
21987B-AW-8	CODELCO INC		D	1	1.G FE	5,894,220	106.4840	6,389,043	6,000,000	5,935,887	0	10,091	0	0	3.625	3.839	FA	90,625	217,500	07/25/2017	08/01/2027
22535W-AA-5	CREDIT AGRICOLE LONDON		D		1.G FE	607,348	100.0470	603,284	603,000	603,477	0	(3,870)	0	0	3.375	0.206	JJ	9,667	0	10/14/2021	01/10/2022
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.F FE	2,983,080	106.0770	3,182,324	3,000,000	2,994,709	0	1,798	0	0	3.625	3.693	MS	33,833	108,750	09/04/2014	09/09/2024
22550U-AA-9	CREDIT SUISSE NEW YORK		D		1.E FE	1,900,000	100.0160	1,900,296	1,900,000	1,900,000	0	0	0	0	0.500	2.050	FMAN	1,531	9,533	01/30/2020	02/04/2022
23291K-AJ-4	DH EUROPE FINANCE II		D	1	2.A FE	2,994,270	106.4990	3,194,961	3,000,000	2,994,665	0	214	0	0	3.250	3.263	MN	12,458	97,500	10/29/2019	11/15/2039
24820R-AG-3	STATOIL		D	1	1.D FE	19,072,098	128.5220	26,141,343	20,340,000	19,767,385	0	62,243	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2.B FE	19,255,950	145.3980	27,625,650	19,000,000	19,142,147	0	(11,186)	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		1.G FE	7,884,080	145.6380	11,651,065	8,000,000	7,907,480	0	2,715	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AL-8	ELECTRICITE DE FRANCE		D		1.G FE	4,223,730	138.8930	4,166,801	3,000,000	4,222,832	0	(898)	0	0	6.000	4.236	JJ	79,500	90,000	02/18/2021	01/22/2114
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.A FE	4,987,600	125.6640	6,283,224	5,000,000	4,988,545	0	240	0	0	4.950	4.966	AO	53,625	247,500	10/07/2015	10/13/2045
279158-AN-9	ECOPET		D	1	3.A FE	11,737,500	111.7390	11,173,853	10,000,000	11,693,130	0	(44,370)	0	0	6.875	4.365	AO	118,403	343,750	09/28/2021	04/29/2030
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	12,395,970	142.3580	17,082,963	12,000,000	12,291,487	0	(10,645)	0	0	6.800	6.547	MS	240,267	816,000	10/22/2007	09/15/2037
35177P-AL-1	ORANGE SA		D	1	2.A FE	5,959,027	153.1810	9,190,884	6,000,000	5,974,266	0	1,650	0	0	9.000	9.066	MS	180,000	540,000	11/14/2008	03/01/2031
35177P-AX-5	ORANGE SA		D	1	2.A FE	8,340,990	131.5510	9,208,604	7,000,000	8,198,630	0	(37,943)	0	0	5.375	4.112	JJ	175,583	376,250	01/04/2018	01/13/2042
36164Q-NA-2	GE CAPITAL INTL FUNDING	LS	D		2.A FE	19,270,495	119.9350	22,529,725	18,785,000	19,170,009	0	(20,106)	0	0	4.418	4.221	MN	106,046	829,921	07/08/2016	11/15/2035
372319-AB-9	GENNEIA SA		D	1	5.C FE	494,953	93.7810	475,940	507,500	496,033	0	1,079	0	0	8.750	9.565	JJ	22,080	0	09/02/2021	09/02/2027
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1	2.B FE	14,966,400	119.2030	17,880,382	15,000,000	14,967,915	0	609	0	0	4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS	LS	D	2	1.G FE	5,000,000	108.1010	5,405,060	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
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	6,749,400	148.5920	8,915,546	6,000,000	6,485,197	0	(26,642)	0	0	7.450	6.462	MN	45,942	447,000	07/27/2007	11/24/2033
456472-AB-5	INDUSTRIAS PENOLES SAB D		D	1	2.B FE	1,997,240	108.1640	2,163,274	2,000,000	1,997,676	0	240	0	0	4.150	4.167	MS	25,131	83,000	09/05/2019	09/12/2029
456873-AF-5	INGERSOLL-RAND LUX FINAN		D	1	2.B FE	4,986,900	124.1650	6,208,264	5,000,000	4,987,204	0	230	0	0	4.500	4.516	MS	62,500	225,000	03/19/2019	03/21/2049
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	3,731,760	123.5320	4,323,607	3,500,000	3,587,100	0	(14,125)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
50066A-AP-8	KOREA GAS CORP		D		1.D FE	4,955,750	106.3800	5,318,977	5,000,000	4,965,407	0	4,030	0	0	2.875	2.978	JJ	65,885	143,750	07/09/2019	07/16/2029
50201D-AA-1	LIKAK	LS	D	1	4.A FE	563,000	105.8400	595,882	563,000	563,000	0	0	0	0	6.750	6.750	AO	8,023	38,003	10/22/2019	10/15/2027
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR		D		1.G FE	2,414,672	100.3570	2,380,471	2,372,000	2,381,382	0	(33,290)	0	0	2.998	0.203	FA	25,482	35,556	06/30/2021	02/22/2022
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	6,720,504	127.9100	6,702,500	5,240,000	5,941,403	0	(114,916)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
656531-AJ-9	STATOIL ASA		D	1	1.D FE	8,500,859	131.0810	9,477,142	7,230,000	7,888,568	0	(76,932)	0	0	7.150	5.542	JJ	238,369	516,945	03/18/2014	01/15/2029
714264-AH-1	PERNOD RICARD SA UNSPON ADR		D	1	2.A FE	879,860	101.9060	872,318	856,000	873,488	0	(6,372)	0	0	4.250	0.450	JJ	16,775	0	10/27/2021	07/15/2022
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,496,875	101.5270	2,538,173	2,500,000	2,497,372	0	45	0	0	4.375	4.381	FA	44,358	109,375	11/22/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	3.C FE	1,317,701	88.4800	1,128,114	1,275,000	1,314,803	0	(592)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	3.C FE	562,446	96.4600	521,851	541,000	562,225	0	(234)	0	0	7.690	7.355	JJ	18,259	41,603	10/26/2020	01/23/2050
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	917,200	112.9450	1,035,934	917,200	917,200	0	0	0	0	5.838	5.838	MS	13,535	53,546	08/04/2005	09/30/2027
780641-AH-9	KONINKLIJKE		D	1	2.B FE	5,617,500	142.6050	9,982,332	7,000,000	6,133,508	0	57,843	0	0	8.375	10.573	AO	146,563	586,250	10/30/2001	10/01/2030
78392B-AC-1	SK HYNIX INC		D		2.C FE	2,969,640	96.5190	2,895,579	3,000,000	2,972,192	0	2,552	0	0	2.375	2.490	JJ	32,063	35,625	01/13/2021	01/19/2031
80414L-2F-1	SAUDI ARABIAN OIL CO	LS	D		1.F FE	4,890,000	116.1980	5,809,902	5,000,000	4,894,728	0	1,926	0	0	4.375	4.510	AO	45,573	218,750	04/12/2019	04/16/2049
822582-AD-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	9,946,900	146.2650	14,626,533	10,000,000	9,958,609	0	1,308	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	1.D FE	11,783,760	116.6100	13,993,219	12,000,000	11,806,637	0	4,543	0	0	4.000	4.105	MN	68,000	480,000	05/05/2016	05/10/2046
826200-AD-9	SIEMENS FINANCING		D	1	1.E FE	2,011,390	119.2180	2,384,353	2,000,000	2,003,816	0	(728)	0	0	6.125	6.075	FA	45,597	122,500	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	26,349,950	144.1020	37,315,113	25,895,000	26,155,007	0	(17,647)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	3.B FE	3,089,839	107.7270	3,231,806	3,000,000	3,055,497	0	(3,114)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		D	1	2.C FE	8,262,740	142.0140	11,361,158	8,000,000	8,139,948	0	(11,188)	0	0	8.250	7.961	MS	194,333	660,000	12/07/2001	09/15/2030
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	5,000,000	120.1740	6,008,691	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
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	8,719,695	132.9280	11,298,872	8,500,000	8,627,290	0	(8,068)	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	2.B FE	3,453,680	116.4440	4,657,769	4,000,000	3,534,627	0	11,738	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	2.B PL	1,000,000	104.7330	1,047,329	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.G	5,734,950	112.6040	5,630,217	5,000,000	5,298,667	0	(72,143)	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.A	2,000,000	100.8020	2,016,040	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	1.G	2,000,000	101.5330	2,030,652	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						2,374,036,937	XXX	2,883,422,180	2,318,338,333	2,362,565,406	0	(1,776,674)	0	0	XXX	XXX	XXX	28,596,908	120,551,246	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.D FM	511,164	98.6390	595,894	604,114	477,805	0	(15,479)	0	0	6.000	12.595	MON	3,021	36,089	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.D FM	69,525	96.1040	67,015	69,732	65,717	0	(863)	0	0	5.064	4.711	MON	294	2,270	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1.A FM	288,223	104.1620	301,207	289,172	288,167	0	20	0	0	5.500	5.555	MON	1,325	15,803	08/30/2005	09/25/2035

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, NAIC Designation Modifier and SVO 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
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	927,199	106.4670	995,365	934,905	930,272	0	159	0	0	5.750	5.879	MON	4,480	53,757	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	658,744	109.1930	734,626	672,777	665,979	0	1,178	0	0	5.750	6.054	MON	3,224	38,680	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	282,206	107.2560	318,090	296,571	290,891	0	1,885	0	0	5.500	6.318	MON	1,359	16,219	09/20/2007	08/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1.D FM	350,716	101.3890	424,729	418,910	365,461	0	(1,090)	0	0	5.500	8.755	MON	1,920	23,042	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1.D FM	562,896	39.9900	384,781	962,190	265,688	0	(13,167)	0	0	3.236	16.451	MON	2,595	13,677	10/30/2009	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	4,149,260	101.4120	4,308,168	4,248,163	4,202,313	0	28,173	0	0	3.500	4.349	MON	12,390	148,686	07/11/2018	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8			4	1.D FM	395,246	98.3140	404,639	411,578	382,553	0	(8,136)	0	0	5.500	5.660	MON	1,886	22,629	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.D FM	449,919	90.4100	449,688	497,388	403,004	0	(14,804)	0	0	5.500	8.666	MON	2,280	27,272	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1.D FM	2,255,209	90.4100	2,144,462	2,371,928	2,007,901	0	(75,908)	0	0	5.500	6.772	MON	10,871	130,052	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.D FM	1,174,251	80.1270	1,079,301	1,346,994	1,034,923	0	(58,113)	0	0	5.750	6.736	MON	6,454	83,228	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	2.B FM	1,233,023	70.4090	1,032,448	1,466,356	1,022,074	0	(118,668)	0	0	5.500	6.479	MON	6,721	80,596	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.D FM	237,252	87.6310	222,004	253,339	212,815	0	(11,282)	0	0	5.500	6.923	MON	1,161	13,874	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.D FM	412,861	68.3580	347,526	508,389	286,786	0	(26,447)	0	0	6.000	9.710	MON	2,542	30,491	04/07/2006	05/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1.D FM	241,232	76.1890	217,186	285,062	198,866	0	(26,381)	0	0	5.500	7.521	MON	1,307	15,603	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			4	3.B FM	1,867,790	96.2630	1,951,921	2,027,702	1,970,010	0	(14,573)	0	0	5.750	6.970	MON	9,716	116,557	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	1,214,064	100.0000	1,214,100	1,214,100	1,195,777	0	5,651	0	0	4.988	6.119	MON	5,046	59,932	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	388,349	102.5530	393,954	384,147	386,214	0	634	0	0	3.500	3.161	MON	1,120	13,445	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1.D FM	419,417	90.3620	403,418	446,449	367,004	0	(16,389)	0	0	5.500	5.799	MON	2,046	24,462	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 4A9			4	2.B FM	188,791	100.0000	196,146	196,146	197,425	0	0	0	0	5.500	3.757	MON	899	10,381	01/25/2006	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	1,194,037	101.2540	1,322,050	1,305,672	1,198,758	0	4,436	0	0	6.365	7.190	MON	6,926	62,704	10/04/2006	02/25/2036
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	1.A FM	294,842	100.0000	287,733	287,733	294,562	0	0	0	0	5.865	1.365	MON	1,406	16,876	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	3.B FM	95,651	127.3360	127,851	100,404	101,017	0	110	0	0	5.750	4.748	MON	481	5,773	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	2.B FM	386,316	103.1970	410,024	397,321	373,874	0	(4,036)	0	0	5.750	5.793	MON	1,904	23,573	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	279,280	105.3190	309,004	293,399	289,715	0	2,463	0	0	5.500	6.347	MON	1,345	12,959	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1.D FM	1,071,083	57.9100	754,343	1,302,611	729,425	0	(94,499)	0	0	6.000	12.685	MON	6,513	88,516	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	1,308,940	106.6230	1,965,727	1,843,618	1,255,909	0	4,564	0	0	6.650	40.584	MON	10,217	122,601	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-S2 4A4			4	3.B FM	518,657	95.0410	491,093	516,719	524,398	0	3,450	0	0	5.500	5.567	MON	2,368	28,420	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.D FM	2,230,695	66.7260	2,087,890	3,129,048	1,918,648	0	(220,069)	0	0	5.750	6.444	MON	14,993	178,800	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	4.B FM	1	66.7260	0	1	1	0	0	0	0	5.750	1.392	MON	0	0	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.D FM	1,307,994	40.3310	945,552	2,344,497	844,969	0	(87,144)	0	0	6.910	7.902	MON	13,500	51,749	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.D FM	743,211	38.9050	502,705	1,292,140	477,814	0	(48,702)	0	0	6.000	7.104	MON	6,461	30,737	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3.B FM	550,029	85.1410	567,527	666,572	528,177	0	(20,875)	0	0	5.750	7.723	MON	3,194	38,007	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	1.D FM	1,063,713	100.0000	1,353,137	1,353,137	1,271,994	0	(11,566)	0	0	5.950	3.377	MON	6,709	69,336	10/04/2006	12/25/2042
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.D FM	728,124	43.4380	571,735	1,316,205	532,512	0	(40,804)	0	0	6.092	7.441	MON	6,682	19,737	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.D FM	6,824,995	67.5010	7,250,793	10,741,756	3,966,760	0	(201,766)	0	0	5.941	13.470	MON	53,182	461,038	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.D FM	258,439	40.4980	195,629	483,064	179,307	0	(12,634)	0	0	6.207	8.155	MON	2,499	10,072	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	1,117,064	101.4060	1,161,816	1,145,707	1,134,536	0	5,145	0	0	3.250	3.789	MON	3,103	37,235	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	1,616,857	102.1720	1,986,540	1,944,302	1,544,479	0	17,009	0	0	6.347	12.768	MON	10,284	91,549	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	2.B FM	55,748	91.6040	61,042	66,637	57,522	0	(527)	0	0	6.250	7.843	MON	347	4,183	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1.D FM	777,496	40.5280	578,497	1,427,383	422,223	0	(49,153)	0	0	5.742	10.415	MON	6,830	93,469	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1.D FM	4,653,944	40.3530	3,191,312	7,908,572	2,347,056	0	(250,747)	0	0	5.710	17.429	MON	37,632	514,967	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	2.B FM	2,981,758	96.6890	3,184,759	3,293,814	3,036,583	0	(24,177)	0	0	5.750	7.494	MON	15,783	189,394	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	1.D FM	216,094	91.6190	240,256	262,233	237,661	0	(1,474)	0	0	6.000	6.357	MON	1,311	15,731	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.D FM	5,286,230	44.3090	3,373,477	7,613,589	3,096,726	0	(404,285)	0	0	6.000	9.480	MON	38,068	456,171	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1.A	762,782	101.4980	787,876	776,245	771,149	0	1,531	0	0	3.500	3.858	MON	2,264	27,169	07/19/2013	07/25/2043
863579-AM-0	SARM 2004-12 1A2			4	1.A FM	184,420	100.0000	208,832	208,832	195,620	0	(890)	0	0	2.620	4.985	MON	456	5,674	10/30/2009	09/25/2034
863579-CB-2	SARM 2004-14 1A			4	1.A FM	222,871	100.0000	260,941	260,941	251,899	0	15,420	0	0	2.648	5.692	MON	576	6,992	10/30/2009	10/25/2034
89177J-AC-2	TPMT 2019-2 M1			4	1.A	15,473,438	106.2550	15,938,259	15,000,000	15,323,967	0	(92,291)	0	0	3.750	3.260	MON	46,875	562,500	08/26/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A	16,050,000	108.4230	16,263,479	15,000,000	15,782,347	0	(144,347)	0	0	4.250	3.186	MON	53,125	613,897	12/11/2019	02/25/2059
93934F-BL-5	WMALT 2005-7 2CB1			4	1.D FM	225,185	100.0000	234,998	234,998	223,671	0	(2,764)	0	0	5.500	7.722	MON	1,077	12,902	09/30/2005	08/25/2035
949831-AA-9	WFMBS 2019-3 A1			4	1.A	1,049,605	101.3480	1,048,999	1,035,050	1,039,393	0	(7,831)	0	0	3.500	2.130	MON	3,019	36,251	09/10/2019	07/25/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						87,806,836	XXX	85,850,544	103,458,312	77,170,317	0	(2,030,053)	0	0	XXX	XXX	XXX	441,787	4,865,727	XXX	XXX

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, NAIC Designation Modifier and SVO 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
05525M-AA-4	BAMLL 2014-520M A			4	1.A	7,209,979	116.9350	8,185,446	7,000,000	7,138,489	0	(7,780)	0	0	4.185	4.075	MON	16,275	297,040	08/01/2014	08/15/2046
06540W-BD-4	BANK 2019-BN19 A3			4	1.A	7,096,451	107.1130	6,734,216	6,287,000	6,996,948	0	(90,076)	0	0	3.183	1.565	MON	16,676	200,115	11/19/2020	08/15/2061
23312B-AE-0	DCOT 2019-MTC B			4	1.A	5,149,690	103.0400	5,151,985	5,000,000	5,118,744	0	(13,321)	0	0	3.072	2.776	MON	12,800	155,733	10/16/2019	09/15/2045
36192H-AA-2	GSMS 2012-ALOH A			4	1.A FM	20,034,375	100.0000	19,999,947	20,000,000	20,024,222	0	(10,153)	0	0	3.551	2.800	MON	59,183	0	12/03/2021	04/10/2034
36249K-AC-4	GSMS 2010-C1 A2			4	1.A FM	125,116	99.6380	121,037	121,476	121,388	0	(10)	0	0	4.592	4.235	MON	465	5,578	08/04/2010	08/10/2043
61770Y-AA-3	MSC 2020-CNP A			4	1.A	2,107,344	100.3300	2,006,595	2,000,000	2,096,008	0	(10,744)	0	0	2.428	1.805	MON	4,046	49,226	12/09/2020	04/05/2042
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	105,272	0.1490	43,981	0	43,836	0	(13,607)	0	0	0.051	1.621	MON	1,249	14,985	07/07/2017	08/10/2035
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						41,828,227	XXX	42,243,207	40,408,476	41,539,635	0	(145,691)	0	0	XXX	XXX	XXX	110,694	722,677	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	4	0.0010	349	0	4	0	0	0	0	2.000	2.000	MON	0	0	02/26/2015	04/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4	6. *	1	0.0010	77	0	1	0	0	0	0	2.000	2.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMETOW				1.A FE	964,150	99.4550	994,553	1,000,000	994,833	0	4,123	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1			4	1.B FE	364,391	99.9410	364,177	364,391	364,391	0	0	0	0	0.326	0.326	MON	56	49	11/16/2021	11/15/2022
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	1,666,570	109.8340	1,831,495	1,667,511	1,666,754	0	10	0	0	3.960	4.000	MON	2,935	66,033	02/10/2014	03/15/2063
66981F-AB-6	AMSR 2020-SFR4 B			4	1.D FE	8,999,789	97.2280	8,750,490	9,000,000	8,998,237	0	(1,253)	0	0	1.706	1.697	MON	12,795	153,540	09/16/2020	11/17/2037
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	1,173,477	107.6890	1,102,544	1,023,823	1,093,783	0	(12,444)	0	0	5.560	2.850	MON	2,530	56,925	02/13/2014	07/15/2059
05682V-AE-5	BCC 2018-2A B		D	4	1.C FE	9,000,000	99.7640	8,978,789	9,000,000	9,000,000	0	0	0	0	1.721	2.234	JAJO	31,841	163,430	06/01/2018	07/19/2031
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1.A FE	4,200,000	100.0040	4,200,168	4,200,000	4,200,000	0	0	0	0	1.322	1.864	FMAN	9,406	58,187	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2		D	4	1.C FE	10,000,000	100.0040	10,000,423	10,000,000	10,000,000	0	0	0	0	1.794	2.420	JAJO	33,880	187,397	05/15/2018	07/25/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						36,368,382	XXX	36,223,065	36,255,725	36,318,003	0	(9,564)	0	0	XXX	XXX	XXX	94,807	716,261	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,540,040,382	XXX	3,047,738,996	2,498,460,846	2,517,593,361	0	(3,961,982)	0	0	XXX	XXX	XXX	29,244,196	126,855,911	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2.B FE	2,978,280	131.2770	3,938,305	3,000,000	2,963,904	0	(2,819)	0	0	6.500	6.480	MN	24,917	195,000	10/22/2014	05/15/2057
060505-EU-4	BANK OF AMERICA CORP	LS		2	2.C FE	8,217,500	112.6880	9,015,031	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
064058-AH-3	BANK OF NY MELLON CORP			2	2.A FE	2,000,000	107.0100	2,140,209	2,000,000	2,000,000	0	0	0	0	4.700	4.700	MS	26,372	94,000	05/12/2020	01/01/9999
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1			2	2.B FE	4,755,525	100.2630	4,902,876	4,890,000	4,755,525	0	0	0	0	3.599	3.599	JAJO	30,795	180,711	06/05/2008	01/01/9999
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	1,763,490	92.6370	1,971,323	2,128,000	1,771,401	0	3,779	0	0	2.267	5.698	FMAN	6,298	49,216	07/09/2019	05/15/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						19,714,795	XXX	21,967,744	20,018,000	19,708,330	0	960	0	0	XXX	XXX	XXX	243,782	1,022,927	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	2,531,250	112.9900	2,824,750	2,500,000	2,511,928	0	(2,529)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				2.A FE	15,381,250	944.0000	18,880,000	20,000	15,381,250	0	0	0	0	0.586	0.586	JAJO	178,889	709,722	08/03/2010	
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						17,912,500	XXX	21,704,750	2,520,000	17,893,178	0	(2,529)	0	0	XXX	XXX	XXX	255,122	875,047	XXX	XXX
4899999. Total - Hybrid Securities						37,627,295	XXX	43,672,494	22,538,000	37,601,508	0	(1,569)	0	0	XXX	XXX	XXX	498,904	1,897,974	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.A	76,377	129.2000	90,440	0	90,440	1,085	0	0	0	0.000	0.000	N/A	0	3,870	11/14/2016	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND				2.A	5,009,987	69.5500	5,904,030	0	5,904,030	(294,565)	0	0	0	0.000	0.000	N/A	0	186,828	01/19/2017	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						5,086,364	XXX	5,994,470	0	5,994,470	(293,480)	0	0	0	XXX	XXX	XXX	0	190,698	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						2,586,450,728	XXX	3,105,512,040	2,521,731,500	2,571,833,483	346,649	(2,360,704)	0	0	XXX	XXX	XXX	30,522,310	126,331,524	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						149,906,445	XXX	152,725,100	164,369,952	138,699,758	0	(2,143,137)	0	0	XXX	XXX	XXX	654,386	7,389,260	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						43,240,134	XXX	43,753,865	41,861,700	43,056,061	0	(147,485)	0	0	XXX	XXX	XXX	117,719	806,987	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						113,011,501	XXX	127,130,345	96,538,096	112,838,437	0	(28,498)	0	0	XXX	XXX	XXX	779,862	3,468,821	XXX	XXX
8099999. Total - SVO Identified Funds						5,086,364	XXX	5,994,470	0	5,994,470	(293,480)	0	0	0	XXX	XXX	XXX	0	190,698	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						2,897,695,172	XXX	3,435,115,820	2,824,501,248	2,872,422,209	53,169	(4,679,824)	0	0	XXX	XXX	XXX	32,074,277	138,187,290	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 293,594,955	1B $ 28,211,232	1C $ 60,233,653	1D $ 189,174,659	1E $ 155,113,707	1F $ 469,937,714	1G $ 401,221,688
1B	2A $ 444,124,979	2B $ 586,282,110	2C $ 143,026,217				
1C	3A $ 59,737,770	3B $ 21,919,318	3C $ 7,859,820				
1D	4A $ 1,100,471	4B $ 9,387,878	4C $ 0				
1E	5A $ 0	5B $ 1,000,000	5C $ 496,033				
1F	6 $ 5						

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
#BEAMT-EC-H	Beam Technologies Inc. Series E Preferred Stock			71,289.000	100.00		2,999,991	42.082	2,999,991	2,999,991	0	0	0	0	0	0	0	0	6. *	01/04/2021
#THREE-OC-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
#AFXCL-AS-S	AFX AFX Class B Units			4.000	25.00		3	0.648	3	3	0	0	0	7,661	0	7,661	0	0	6. *	08/06/2020
008492-20-9	AGREE REALTY CORP PREFERRED			18,700.000	25.00		443,564	23.720	443,564	465,743	1,567	3,729	0	(22,179)	0	0	(22,179)	0	3.A FE	12/27/2021
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED			21,370.000	25.00		562,031	26.300	562,031	529,716	0	31,387	0	32,315	0	0	32,315	0	3.B FE	09/20/2018
04208T-20-7	ARMADA HOFFLER PROP PFD			11,275.000	25.00	25.000	303,526	26.920	303,526	281,875	4,757	19,027	0	21,651	0	0	21,651	0	4.B	06/11/2019
15202L-20-6	INVESTORS REAL ESTATE TRUST PREFERRED			11,314.000	25.00		295,069	26.080	295,069	280,147	0	18,739	0	14,923	0	0	14,923	0	3.B	12/21/2020
16208T-20-1	CHATHAM LODGING TRUST PREFERRED			11,000.000	25.00	25.136	291,610	26.510	291,610	276,501	4,555	5,314	0	15,109	0	0	15,109	0	5.B IF	09/15/2021
253868-82-2	DIGITAL REALTY TRUST INC PREFERRED			11,300.000	25.00		302,614	26.780	302,614	282,500	0	14,690	0	20,114	0	0	20,114	0	3.A FE	10/01/2019
26884U-50-5	EPR PROPERTIES PREFERRED			9,822.000	25.00		248,104	25.260	248,104	207,085	3,530	14,119	0	41,019	0	0	41,019	0	3.C FE	12/21/2018
29273V-50-6	ENERGY TRANSFER EQUITY LP PREFERRED			13,200.000	25.00		330,924	25.070	330,924	262,944	0	18,872	0	67,980	0	0	67,980	0	3.B FE	04/05/2021
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00		214,039	61.154	214,039	145,331	0	0	0	215,886	0	147,177	68,709	0	6. *	06/17/2016
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00		403	0.010	403	403	0	0	0	199,594	0	199,594	0	0	6. *	08/23/2017
67034#-12-2	Indigo Technologies, INC Class A			64,010.000	100.00		12,500	0.195	12,500	12,500	0	0	0	0	0	0	0	0	6. *	02/07/2020
69360J-55-2	PS BUSINESS PARKS INC PREFERRED			11,428.000	25.00		309,242	27.060	309,242	282,802	0	13,928	0	26,440	0	0	26,440	0	2.B FE	03/16/2020
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED			18,035.000	25.00	21.079	456,646	25.320	456,646	380,165	7,186	28,743	0	76,481	0	0	76,481	0	4.C Z	11/30/2018
70509V-80-3	PEBBLEBROOK HOTEL TRUST PREFERRED			15,900.000	25.00	25.000	417,534	26.260	417,534	397,500	6,335	10,699	0	20,034	0	0	20,034	0	4.C	05/06/2021
70509V-88-6	PEBBLEBROOK HOTEL TRUST PREFERRED			16,000.000	25.00	25.000	393,600	24.600	393,600	400,000	5,700	4,940	0	(6,400)	0	0	(6,400)	0	4.C	07/22/2021
74460W-46-1	PUBLIC STORAGE PREFERRED			13,600.000	25.00		341,224	25.090	341,224	340,000	0	7,367	0	1,224	0	0	1,224	0	2.A FE	06/07/2021
74460W-57-8	PUBLIC STORAGE PFD			350,000.000	25.00		9,219,000	26.340	9,219,000	8,750,000	0	415,625	0	469,000	0	0	469,000	0	2.A FE	12/11/2019
74460W-62-8	PUBLIC STORAGE PREFERRED			20,600.000	25.00		550,844	26.740	550,844	515,000	0	25,106	0	35,844	0	0	35,844	0	2.A FE	09/06/2019
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED			11,000.000	25.00		287,980	26.180	287,980	270,867	0	15,469	0	17,113	0	0	17,113	0	3.A FE	03/16/2020
804395-80-4	SAUL CENTERS INC PREFERRED			12,756.000	25.00	24.761	331,656	26.000	331,656	315,846	4,883	19,533	0	24,585	0	0	24,585	0	4.A	01/30/2019
804395-87-9	SAUL CENTERS INC PREFERRED			15,200.000	25.00	25.000	417,544	27.470	417,544	380,000	5,700	22,800	0	59,432	0	0	59,432	0	4.A	09/10/2019
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED			10,100.000	25.00	24.710	256,035	25.350	256,035	249,575	0	15,781	0	6,460	0	0	6,460	0	4.B	11/20/2018
867892-80-4	SUNSTONE HOTEL INVESTORS PREFERRED			16,500.000	25.00	25.000	422,070	25.580	422,070	412,500	6,316	8,913	0	9,570	0	0	9,570	0	4.B	05/11/2021
929042-81-0	VORNADO REALTY TRUST PREFERRED			9,700.000	25.00		256,953	26.490	256,953	242,500	3,183	10,857	0	14,453	0	0	14,453	0	3.A FE	11/19/2020
EP0597-28-6	BROOKFIELD INFRASTRUCTUR PREFERRED		D	14,664.000	25.00		371,439	25.330	371,439	366,606	0	16,465	0	4,833	0	0	4,833	0	2.C FE	06/16/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							21,036,145	XXX	21,036,145	20,048,100	53,712	742,103	0	1,373,142	0	354,432	1,018,710	0	XXX	XXX
8999999 - Total Preferred Stocks							21,036,145	XXX	21,036,145	20,048,100	53,712	742,103	0	1,373,142	0	354,432	1,018,710	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 10,111,068	2B $ 309,242	2C $ 371,439				
1C	3A $ 1,291,111	3B $ 1,188,024	3C $ 248,104				
1D	4A $ 749,200	4B $ 981,631	4C $ 1,267,780				
1E	5A $ 0	5B $ 291,610	5C $ 0				
1F	6 $ 4,226,936						

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
SMARTG-12-3	SMART GLOBAL HOLDINGS INC COMMON			351.000	24,917	70.990	24,917	17,638	0	0	0	7,280	0	7,280	0	07/26/2021	
00130H-10-5	AES CORP			38,200.000	928,260	24.300	928,260	529,685	0	20,649	0	21,602	0	21,602	0	12/31/2021	
00206R-10-2	AT&T INC			49,573.000	1,219,496	24.600	1,219,496	1,230,402	0	103,112	0	388,566	594,789	(206,223)	0	03/22/2018	
008492-10-0	AGREE REALTY CORP REIT			14,000.000	999,040	71.360	999,040	621,408	3,178	34,874	0	61,126	0	61,126	0	12/15/2021	
009066-10-1	AIRBNB INC-CLASS A COMMON			8,803.000	1,465,611	166.490	1,465,611	1,541,258	0	0	0	(75,646)	0	(75,646)	0	12/22/2021	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			2,500.000	557,400	222.960	557,400	323,405	2,875	11,050	0	111,850	0	111,850	0	05/14/2020	
01748X-10-2	ALLEGIANT TRAVEL CO			4,539.000	848,975	187.040	848,975	851,107	0	0	0	(2,133)	0	(2,133)	0	11/12/2021	
02079K-10-7	ALPHABET CLASS C			3,307.000	9,569,102	2,893.590	9,569,102	1,367,083	0	0	0	3,775,635	0	3,775,635	0	03/22/2018	
02079K-30-5	ALPHABET CLASS A			1,011.000	2,928,907	2,897.040	2,928,907	314,585	0	0	0	1,156,988	0	1,156,988	0	10/02/2015	
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON			800.000	49,048	61.310	49,048	55,695	0	1,200	0	(6,647)	0	(6,647)	0	10/22/2021	
023135-10-6	AMAZON.COM INC			3,270.000	10,903,292	3,334.340	10,903,292	2,587,655	0	0	0	264,444	0	264,444	0	05/18/2021	
02361E-10-8	AMERESCO INC-CL A			5,000.000	407,200	81.440	407,200	247,037	0	0	0	160,163	0	160,163	0	03/16/2021	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			8,300.000	475,507	57.290	475,507	358,386	0	10,669	0	106,728	0	106,728	0	09/21/2021	
025537-10-1	AMERICAN ELECTRIC POWER			13,900.000	1,236,683	88.970	1,236,683	978,843	0	30,132	0	67,735	0	67,735	0	11/18/2021	
025932-10-4	AMERICAN FINANCIAL GROUP			306,676.000	42,112,748	137.320	42,112,748	26,347,271	0	8,560,056	0	13,096,382	0	13,096,382	0	02/23/2021	
03027X-10-0	AMERICAN TOWER CORP REIT			2,800.000	819,000	292.500	819,000	627,962	3,892	9,633	0	191,524	0	191,524	0	11/18/2021	
03064D-10-8	AMERICOLD REALTY TRUST REIT			4,779.000	156,703	32.790	156,703	147,620	1,051	4,074	0	(20,496)	0	(20,496)	0	03/08/2021	
03073E-10-5	AMERISOURCEBERGEN CORP			21,057.000	2,798,265	132.890	2,798,265	1,860,829	0	33,680	0	677,844	0	677,844	0	10/13/2021	
03676B-10-2	ANTERO MIDSTREAM CORP			142,150.000	1,376,012	9.680	1,376,012	1,391,739	0	8,134	0	(15,727)	0	(15,727)	0	12/21/2021	
03750L-10-9	APARTMENT INCOME REIT CO REIT			8,900.000	486,563	54.670	486,563	468,898	0	1,232	0	17,665	0	17,665	0	12/30/2021	
037833-10-0	APPLE INC			80,767.000	14,341,796	177.570	14,341,796	1,532,621	0	69,863	0	3,624,823	0	3,624,823	0	01/22/2013	
053484-10-1	AVALON BAY COMMUNITIES REIT			4,600.000	1,161,914	252.590	1,161,914	825,150	7,314	19,398	0	326,520	0	326,520	0	11/08/2021	
053807-10-3	AVNET INC			10,775.000	444,253	41.230	444,253	339,809	0	9,805	0	65,943	0	65,943	0	04/19/2013	
05722G-10-0	BAKER HUGHES CO COMMON			18,000.000	433,080	24.060	433,080	398,679	0	9,684	0	34,401	0	34,401	0	10/20/2021	
060505-10-4	BANK OF AMERICA CORP			111,289.000	4,951,248	44.490	4,951,248	608,751	0	86,805	0	1,578,078	0	1,578,078	0	07/19/2011	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			31,120.000	9,304,880	299.000	9,304,880	5,539,959	0	0	0	1,685,544	0	1,685,544	0	11/04/2021	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			29,848.000	2,637,071	88.350	2,637,071	2,340,987	0	0	0	296,083	0	296,083	0	10/21/2021	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT			25,560.000	782,647	30.620	782,647	726,138	14,979	35,613	0	35,855	0	35,855	0	12/30/2021	
101121-10-1	BOSTON PROPERTIES INC REIT			4,960.000	571,293	115.180	571,293	502,442	4,861	19,443	0	102,424	0	102,424	0	09/30/2020	
10316T-10-4	BOX INC - CLASS A			42,605.000	1,115,825	26.190	1,115,825	829,362	0	0	0	346,805	0	346,805	0	01/25/2019	
110122-10-8	BRISTOL-MYERS SQUIBB			72,489.000	4,519,689	62.350	4,519,689	4,199,490	0	98,577	0	123,042	0	123,042	0	11/30/2021	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT			3,800.000	96,558	25.410	96,558	45,709	0	3,268	0	33,668	0	33,668	0	08/31/2020	
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON			14,800.000	367,336	24.820	367,336	250,717	7,844	11,248	0	116,619	0	116,619	0	03/22/2021	
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON			15,130.000	557,238	36.830	557,238	614,970	0	11,333	0	(163,619)	0	(163,619)	0	12/15/2021	
12514G-10-8	CDW CORP/DE			6,218.000	1,273,322	204.780	1,273,322	262,431	0	10,571	0	453,852	0	453,852	0	01/24/2017	
125896-10-0	CMS ENERGY CORP			4,300.000	279,715	65.050	279,715	243,692	0	6,786	0	21,222	0	21,222	0	06/18/2021	
133131-10-2	CAMDEN PROPERTY TRUST REIT			4,800.000	857,664	178.680	857,664	363,736	3,984	15,936	0	378,048	0	378,048	0	03/06/2018	
14174T-10-7	CARETRUST REIT INC REIT			28,800.000	657,504	22.830	657,504	634,336	7,632	28,201	0	17,119	0	17,119	0	08/12/2021	
14427M-10-7	US AUTO PARTS NETWORK INC COMMON			36,021.000	403,435	11.200	403,435	50,429	0	0	0	(42,865)	0	(42,865)	0	07/28/2020	
15189T-10-7	CENTERPOINT ENERGY			22,200.000	619,602	27.910	619,602	466,268	0	13,390	0	139,752	0	139,752	0	10/01/2021	
16208T-10-2	CHATHAM LODGING TRUST REIT			13,300.000	182,476	13.720	182,476	157,715	0	0	0	24,761	0	24,761	0	08/03/2021	
16411R-20-8	CHENIERE ENERGY INC			20,600.000	2,089,252	101.420	2,089,252	2,166,826	0	3,795	0	(77,574)	0	(77,574)	0	12/16/2021	
166764-10-0	CHEVRON CORPORATION			10,539.000	1,236,752	117.350	1,236,752	998,624	0	55,962	0	346,733	0	346,733	0	03/06/2020	
172062-10-1	CINCINNATI FINANCIAL			1,120,641.000	127,674,629	113.930	127,674,629	23,905,586	706,004	2,790,396	0	29,764,225	0	29,764,225	0	05/18/2020	
184496-10-7	CLEAN HARBORS INC			32,000.000	3,192,640	99.770	3,192,640	3,181,597	0	0	0	11,043	0	11,043	0	09/21/2021	
18539C-10-5	NRG YIELD INC-CLASS A COMMON			29,739.000	995,662	33.480	995,662	689,081	0	29,212	0	175,339	0	175,339	0	12/21/2021	
20030N-10-1	COMCAST CORP CL A			68,872.000	3,466,328	50.330	3,466,328	1,912,417	0	67,495	0	(142,565)	0	(142,565)	0	03/22/2018	
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT			9,534.000	450,672	47.270	450,672	443,472	0	11,445	0	4,774	0	4,774	0	11/29/2021	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			152,070.000	4,253,398	27.970	4,253,398	4,093,507	41,819	99,495	0	134,989	0	134,989	0	12/27/2021	
222795-50-2	COUSINS PROPERTIES INC REIT			11,500.000	463,220	40.280	463,220	373,376	0	14,145	0	77,970	0	77,970	0	11/09/2020	
224399-10-5	CRANE CO			30,700.000	3,123,111	101.730	3,123,111	2,756,154	0	13,201	0	366,957	0	366,957	0	09/21/2021	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS	LS		6,500.000	179,335	27.590	179,335	167,659	0	10,063	0	11,676	0	11,676	0	09/20/2021	
22822V-10-1	CROWN CASTLE INTL CORP REIT			8,000.000	1,669,920	208.740	1,669,920	755,233	0	39,690	0	385,569	0	385,569	0	10/20/2021	
229663-10-9	CUBESMART REIT			9,392.000	534,499	56.910	534,499	500,672	4,039	0	0	33,827	0	33,827	0	12/27/2021	

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, NAIC Designation Modifier and SVO Administrative Symbol
23311P-10-0	DCP MIDSTREAM PARTNERS LP			34,400.000	945,312	27.480	945,312	791,529	0	34,086	0	153,783	0	153,783	0	12/20/2021	
233331-10-7	DTE ENERGY COMPANY			2,990.000	357,425	119.540	357,425	237,218	2,646	10,159	0	44,287	0	44,287	0	10/11/2021	
244199-10-5	DEERE & COMPANY			8,293.000	2,843,587	342.890	2,843,587	1,124,164	8,708	29,938	0	612,355	0	612,355	0	03/27/2020	
24703L-20-2	DELL TECH COMMON			325.000	18,255	56.170	18,255	16,449	0	0	0	1,806	0	1,806	0	06/30/2021	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT			5,682.000	54,604	9.610	54,604	27,516	0	0	0	7,728	0	7,728	0	10/19/2020	
253868-10-3	DIGITAL REALTY TRUST INC REIT			11,096.000	1,962,550	176.870	1,962,550	1,243,605	13,219	51,042	0	414,547	0	414,547	0	11/22/2019	
254687-10-6	DISNEY			11,442.000	1,772,251	154.890	1,772,251	1,243,288	0	0	0	(300,810)	0	(300,810)	0	03/21/2019	
25746U-10-9	DOMINION RESOURCES			15,435.000	1,212,574	78.560	1,212,574	1,110,500	0	36,943	0	61,625	0	61,625	0	06/24/2021	
25809K-10-5	DOORDASH INC - A COMMON			9,296.000	1,384,174	148.900	1,384,174	1,992,784	0	0	0	(608,609)	0	(608,609)	0	09/23/2021	
26441C-20-4	DUKE ENERGY			5,500.000	576,950	104.900	576,950	447,061	0	20,678	0	66,714	0	66,714	0	04/27/2021	
26614N-10-2	DUPONT DE NEMOURS INC			34,390.000	2,778,024	80.780	2,778,024	2,088,482	0	41,129	0	332,802	0	332,802	0	03/02/2021	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON			31,604.000	724,364	22.920	724,364	724,868	0	28,044	0	22,423	0	22,423	0	09/10/2021	
29261A-10-0	ENCOMPASS			41,000.000	2,675,660	65.260	2,675,660	3,081,593	11,480	11,480	0	(405,933)	0	(405,933)	0	09/21/2021	
29273V-10-0	ENERGY TRANSFER EQUITY LP			375,703.000	3,092,036	8.230	3,092,036	3,273,262	0	201,150	0	557,539	0	557,539	0	12/14/2021	
29336T-10-0	ENLINK MIDSTREAM LLC			17,300.000	119,197	6.890	119,197	140,992	0	1,622	0	(21,795)	0	(21,795)	0	10/14/2021	
29364G-10-3	Entergy Corp			4,500.000	506,925	112.650	506,925	431,050	0	17,370	0	58,631	0	58,631	0	01/20/2021	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			201,289.000	4,420,306	21.960	4,420,306	4,200,722	0	289,876	0	192,350	0	192,350	0	12/08/2021	
29444U-70-0	EQUINIX INC REIT			1,675.000	1,416,782	845.840	1,416,782	914,378	0	19,229	0	220,531	0	220,531	0	03/20/2020	
294600-10-1	EQUITRANS MIDSTREAM CORP			151,471.000	1,566,210	10.340	1,566,210	1,529,933	0	5,314	0	36,277	0	36,277	0	12/22/2021	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT			32,700.000	942,741	28.830	942,741	630,385	8,399	24,938	0	211,734	0	211,734	0	12/30/2021	
297178-10-5	ESSEX PROPERTY TRUST INC REIT			4,000.000	1,408,920	352.230	1,408,920	1,053,629	8,360	22,347	0	314,089	0	314,089	0	09/10/2021	
30225T-10-2	EXTRA SPACE STORAGE INC REIT			4,733.000	1,073,113	226.730	1,073,113	360,121	0	21,299	0	525,470	0	525,470	0	01/07/2021	
30231G-10-2	EXXON MOBIL CORP			56,681.000	3,468,310	61.190	3,468,310	3,229,550	0	197,817	0	1,081,949	0	1,081,949	0	02/02/2021	
30303M-10-2	FACEBOOK INC-A			42,151.000	14,177,489	336.350	14,177,489	8,450,507	0	0	0	2,322,197	0	2,322,197	0	05/18/2021	
31428X-10-6	FEDEX CORP			2,926.000	756,781	258.640	756,781	426,064	0	8,485	0	(2,867)	0	(2,867)	0	04/08/2020	
316773-10-0	FIFTH THIRD BANCORP			2,831,619.000	123,317,007	43.550	123,317,007	66,016,706	849,486	2,963,511	0	42,776,800	0	42,776,800	0	07/20/2021	
320209-10-9	FIRST FINANCIAL BANCORP			123,642.000	3,014,392	24.380	3,014,392	3,006,561	0	85,313	0	7,831	0	7,831	0	04/13/2021	
337932-10-7	FIRST ENERGY CORP			5,700.000	237,063	41.590	237,063	219,626	0	936	0	17,437	0	17,437	0	12/01/2021	
344849-10-4	FOOT LOCKER INC			66,400.000	2,897,032	43.630	2,897,032	3,291,186	0	22,100	0	(394,154)	0	(394,154)	0	10/13/2021	
35137L-10-5	FOX CORP			36,871.000	1,360,540	36.900	1,360,540	1,023,133	0	17,329	0	286,856	0	286,856	0	09/12/2019	
371927-10-4	GENESIS ENERGY L.P.	LS		48,150.000	515,687	10.710	515,687	417,407	0	15,323	0	98,280	0	98,280	0	09/08/2021	
374297-10-9	GETTY REALTY CORP REIT			19,000.000	609,710	32.090	609,710	553,166	7,216	14,976	0	49,572	0	49,572	0	12/30/2021	
38141G-10-4	GOLDMAN SACHS GROUP INC			31,130.000	11,908,782	382.550	11,908,782	6,414,331	0	192,151	0	2,851,291	0	2,851,291	0	05/18/2021	
38173M-10-2	GOLUB CAPITAL BDC INC			173,000.000	2,671,120	15.440	2,671,120	2,659,010	0	202,410	0	565,890	340,990	224,900	0	09/16/2019	
40412C-10-1	HCA HOLDINGS INC			21,516.000	5,527,891	256.920	5,527,891	2,772,655	0	38,928	0	1,778,078	0	1,778,078	0	05/18/2021	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT			7,924.000	420,923	53.120	420,923	167,872	2,773	10,597	0	(79,469)	0	(79,469)	0	12/14/2021	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT			36,708.000	1,324,792	36.090	1,324,792	940,830	0	42,160	0	209,533	0	209,533	0	12/14/2021	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON			5,900.000	163,017	27.630	163,017	152,726	0	3,768	0	10,291	0	10,291	0	10/06/2021	
431284-10-8	HIGHWOODS PROPERTY			12,717.000	567,051	44.590	567,051	536,180	0	24,925	0	63,076	0	63,076	0	11/23/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			58,199.000	9,078,462	155.990	9,078,462	5,919,112	0	0	0	2,316,268	0	2,316,268	0	08/04/2021	
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER			4,900.000	80,801	16.490	80,801	98,888	0	1,715	0	(18,087)	0	(18,087)	0	10/14/2021	
44107P-10-4	HOST HOTELS & RESORTS INC			31,500.000	547,785	17.390	547,785	420,098	0	0	0	76,686	0	76,686	0	11/29/2021	
443510-60-7	HUBBELL INC -CL B			19,022.000	3,961,712	208.270	3,961,712	2,570,625	0	75,898	0	979,253	0	979,253	0	10/28/2020	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT			20,800.000	513,968	24.710	513,968	517,736	0	18,350	0	(5,191)	0	(5,191)	0	09/03/2021	
446150-10-4	HUNTINGTON BANCSHARES INC			185,231.000	2,856,262	15.420	2,856,262	2,990,017	28,711	55,569	0	(133,755)	0	(133,755)	0	04/05/2021	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT			42,600.000	1,100,358	25.830	1,100,358	599,844	4,884	16,536	0	473,490	0	473,490	0	12/21/2021	
459200-10-1	IBM			17,410.000	2,327,021	133.660	2,327,021	2,058,720	0	114,036	0	233,711	0	233,711	0	08/05/2020	
46185L-10-3	INVITAE CORP COMMON			26,554.000	405,480	15.270	405,480	429,113	0	0	0	(23,633)	0	(23,633)	0	12/17/2021	
46187W-10-7	INVITATION HOMES INC REIT			16,000.000	725,440	45.340	725,440	356,914	0	10,880	0	250,240	0	250,240	0	10/29/2020	
46625H-10-0	JP MORGAN CHASE & CO			9,308.000	1,473,922	158.350	1,473,922	999,005	0	34,440	0	291,154	0	291,154	0	03/06/2020	
478160-10-4	JOHNSON & JOHNSON			30,320.000	5,186,842	171.070	5,186,842	3,840,491	0	127,041	0	415,081	0	415,081	0	10/28/2020	
48020Q-10-7	JONES LANG LASALLE INC			30,949.000	8,335,804	269.340	8,335,804	4,231,140	0	0	0	3,217,923	0	3,217,923	0	05/18/2021	
48123V-10-2	ZIFF DAVIS			24,200.000	2,682,812	110.860	2,682,812	2,486,109	0	4	0	133,808	0	133,808	0	05/25/2021	
49427F-10-8	KILROY REALTY CORP REIT			14,200.000	943,732	66.460	943,732	888,149	7,384	15,256	0	55,583	0	55,583	0	12/21/2021	

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, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
49446R-10-9	KIMCO REALTY CORP			37,890.000	933,989	24.650	933,989	818,029	0	12,560	0	115,960	0	115,960	0	11/30/2021	
49456B-10-1	KINDER MORGAN			151,371.000	2,400,744	15.860	2,400,744	2,294,971	0	125,265	0	191,007	0	191,007	0	12/30/2021	
49803T-30-0	KITE REALTY GROUP TRUST REIT			27,836.000	606,268	21.780	606,268	569,734	0	1,836	0	36,534	0	36,534	0	12/31/2021	
527064-10-9	LESLIE'S INC COMMON			77,900.000	1,843,114	23.660	1,843,114	1,606,563	0	0	0	236,551	0	236,551	0	11/30/2021	
53223X-10-7	LSI			4,400.000	673,992	153.180	673,992	258,011	0	13,552	0	323,781	0	323,781	0	01/28/2021	
55303A-10-5	MGM GROWTH PROPERTIES LLC-A REIT			12,300.000	502,455	40.850	502,455	398,869	6,458	18,473	0	103,586	0	103,586	0	03/30/2021	
55336V-10-0	MPLX LP LIMITED PARTNERS			103,418.000	3,060,139	29.590	3,060,139	2,184,362	0	291,152	0	608,594	0	608,594	0	12/30/2021	
559080-10-6	MAGELLAN MIDSTREAM PRTNS			43,548.000	2,022,369	46.440	2,022,369	2,086,402	0	96,767	0	(44,342)	0	(44,342)	0	12/30/2021	
594918-10-4	MICROSOFT CORP			51,855.000	17,439,874	336.320	17,439,874	1,755,799	0	119,267	0	5,906,285	0	5,906,285	0	03/22/2018	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			1,668.000	382,706	229.440	382,706	120,091	0	6,839	0	171,387	0	171,387	0	01/08/2019	
598251-10-6	MIDWEST BANC HOLDINGS INC			71,325.000	364	0.005	364	364	0	0	0	713	349	364	0	01/26/2010	
61174X-10-9	MONSTER BEVERAGE CORP			65,104.000	6,252,588	96.040	6,252,588	4,603,765	0	0	0	275,373	0	275,373	0	05/18/2021	
61218C-10-3	MONTAUK RENEWABLES INC	LS		264,339.000	2,709,475	10.250	2,709,475	2,395,880	0	0	0	313,595	0	313,595	0	07/16/2021	
629377-50-8	NRG ENERGY INC			10,677.000	459,965	43.080	459,965	360,725	0	10,808	0	61,604	0	61,604	0	11/22/2021	
637417-10-6	NATL RETAIL PROP REIT			17,762.000	853,819	48.070	853,819	759,848	0	32,062	0	112,763	0	112,763	0	11/26/2021	
64051T-10-0	NEOPHOTONICS CORP			335.000	5,149	15.370	5,149	2,392	0	0	0	2,104	0	2,104	0	04/29/2019	
64110L-10-6	NETFLIX INC			5,342.000	3,218,234	602.440	3,218,234	1,858,253	0	0	0	356,554	0	356,554	0	03/10/2021	
644393-10-0	NEW FORTRESS ENERGY INC COMMON	LS		46,700.000	1,127,338	24.140	1,127,338	1,252,974	0	4,670	0	(125,636)	0	(125,636)	0	10/04/2021	
65339F-10-1	NEXTERA ENERGY INC			9,000.000	840,240	93.360	840,240	697,719	0	11,897	0	142,521	0	142,521	0	05/04/2021	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS			8,400.000	708,960	84.400	708,960	318,918	0	19,661	0	137,312	0	137,312	0	07/20/2021	
67058H-10-2	NUSTAR ENERGY LP			47,560.000	755,253	15.880	755,253	772,353	0	39,616	0	(18,295)	0	(18,295)	0	12/21/2021	
681936-10-0	OMEGA HEALTHCARE REIT			8,900.000	263,351	29.590	263,351	261,999	0	0	0	1,352	0	1,352	0	12/31/2021	
682680-10-3	ONEOK INC			29,288.000	1,720,963	58.760	1,720,963	1,735,139	0	38,477	0	(61,987)	0	(61,987)	0	11/01/2021	
683344-10-5	ONTO INNOVATION INC ONTO			39,177.000	3,965,888	101.230	3,965,888	2,492,627	0	0	0	1,412,222	0	1,412,222	0	05/26/2021	
68389X-10-5	ORACLE CORP			44,161.000	3,851,281	87.210	3,851,281	1,349,086	0	52,993	0	994,506	0	994,506	0	07/01/2013	
701094-10-4	PARKER HANNIFIN			7,630.000	2,427,256	318.120	2,427,256	977,231	0	30,291	0	348,767	0	348,767	0	04/24/2020	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT			18,200.000	407,134	22.370	407,134	399,728	182	409	0	5,312	0	5,312	0	11/30/2021	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			32,384.000	3,076,480	95.000	3,076,480	2,363,318	40,480	157,062	0	395,409	0	395,409	0	09/17/2020	
71844V-20-1	PHILLIPS EDISON & COMPANY IN REIT			20,100.000	664,104	33.040	664,104	562,800	1,809	7,035	0	101,304	0	101,304	0	07/15/2021	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS			7,969.000	287,442	36.070	287,442	205,714	0	20,919	0	81,728	0	81,728	0	04/08/2021	
71943U-10-4	PHYSICIANS REALTY TRUST REIT			40,400.000	760,732	18.830	760,732	663,376	0	28,612	0	37,153	0	37,153	0	12/21/2021	
726503-10-5	PLAINS ALL AMER PIPELINE LP			135,000.000	1,260,900	9.340	1,260,900	1,296,917	0	80,568	0	95,183	0	95,183	0	12/23/2021	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A			199,500.000	2,022,930	10.140	2,022,930	2,141,819	0	57,690	0	(118,889)	0	(118,889)	0	12/14/2021	
737630-10-3	POTLATCH CORPORATION REIT			8,800.000	529,936	60.220	529,936	489,375	0	42,188	0	40,561	0	40,561	0	12/06/2021	
74051N-10-2	PREMIER INC-CLASS A			106,800.000	4,396,956	41.170	4,396,956	3,793,127	0	53,749	0	603,829	0	603,829	0	12/27/2021	
74340W-10-3	PROLOGIS INC REIT			17,046.000	2,869,865	168.360	2,869,865	766,442	0	42,452	0	1,157,523	0	1,157,523	0	12/29/2021	
74460D-10-9	PUBLIC STORAGE INC REIT			5,000.000	1,872,800	374.560	1,872,800	1,001,604	0	38,800	0	707,001	0	707,001	0	09/28/2021	
74965L-10-1	RLJ LODGING TRUST REIT			28,200.000	392,826	13.930	392,826	379,340	282	684	0	(19,854)	0	(19,854)	0	12/07/2021	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS			11,700.000	133,146	11.380	133,146	117,906	0	10,530	0	15,240	0	15,240	0	01/29/2021	
75513E-10-1	RAYTHEON CO RAYTEHON			91,402.000	7,866,056	86.060	7,866,056	6,282,538	0	168,527	0	874,519	0	874,519	0	05/18/2021	
75737F-10-8	REDFIN CORP	LS		40,020.000	1,536,368	38.390	1,536,368	822,133	0	0	0	(1,210,205)	0	(1,210,205)	0	08/07/2019	
758849-10-3	REGENCY CENTERS CORP REIT			7,500.000	565,125	75.350	565,125	352,825	4,688	17,850	0	223,200	0	223,200	0	11/06/2020	
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	34,809	0.650	34,809	50,339	0	0	0	(16,066)	0	(16,066)	0	03/27/2014	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			21,131.000	414,168	19.600	414,168	287,868	3,804	5,114	0	94,627	0	94,627	0	12/01/2021	
78440X-80-4	SL GREEN REALTY CORP REIT			6,820.000	488,994	71.700	488,994	496,936	1,834	3,245	0	(7,942)	0	(7,942)	0	12/27/2021	
78467J-10-0	SS&C TECHNOLOGIES			29,270.000	2,399,555	81.980	2,399,555	1,457,280	0	19,904	0	271,183	0	271,183	0	01/07/2021	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT			35,300.000	477,962	13.540	477,962	611,377	0	27,240	0	(133,415)	0	(133,415)	0	12/31/2021	
79466L-30-2	SALESFORCE.COM INC			34,759.000	8,833,305	254.130	8,833,305	4,336,223	0	0	0	1,170,836	0	1,170,836	0	05/18/2021	
806857-10-8	SCHLUMBERGER LTD			35,612.000	1,066,579	29.950	1,066,579	1,072,277	4,452	17,806	0	510,676	221,507	289,169	0	03/22/2018	
816851-10-9	SEMPRA ENERGY			8,500.000	1,124,380	132.280	1,124,380	1,082,383	9,350	23,777	0	26,961	0	26,961	0	07/26/2021	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS			11,000.000	126,720	11.520	126,720	142,799	0	4,500	0	(16,079)	0	(16,079)	0	09/16/2021	
82669G-10-4	SIGNATURE BANK			10,642.000	3,442,368	323.470	3,442,368	1,159,596	0	23,838	0	2,002,612	0	2,002,612	0	08/25/2020	
828806-10-9	SIMON PROPERTY GRP LP REIT			14,839.000	2,370,827	159.770	2,370,827	2,033,063	0	49,209	0	493,861	0	493,861	0	12/31/2021	
833445-10-9	SNOWFLAKE INC-CLASS A COMMON			9,454.000	3,202,543	338.750	3,202,543	3,063,377	0	0	0	139,165	0	139,165	0	12/03/2021	

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
838518-10-8	SOUTH JERSEY INDUSTRIES			5,700.000	148,884	26.120	148,884	138,895	0	4,338	0	9,989	0	9,989	0	09/10/2021	
842587-10-7	SOUTHERN CO			14,300.000	980,694	68.580	980,694	919,548	0	9,042	0	61,146	0	61,146	0	12/30/2021	
844741-10-8	SOUTHWEST AIR			30,586.000	1,310,304	42.840	1,310,304	1,577,718	0	0	0	(267,413)	0	(267,413)	0	11/03/2021	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT			11,900.000	573,461	48.190	573,461	564,086	7,146	829	0	9,375	0	9,375	0	12/31/2021	
85254J-10-2	STAG INDUSTRIAL INC REIT			34,500.000	1,654,620	47.960	1,654,620	838,837	4,169	41,229	0	499,794	0	499,794	0	11/23/2021	
855244-10-9	STARBUCKS CORP			13,143.000	1,537,337	116.970	1,537,337	770,470	0	24,183	0	131,299	0	131,299	0	04/02/2020	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT			29,800.000	724,140	24.300	724,140	730,403	13,680	20,496	0	(6,263)	0	(6,263)	0	12/31/2021	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT			28,500.000	278,160	9.760	278,160	262,679	0	0	0	(3,900)	0	(3,900)	0	05/10/2021	
866674-10-4	SUN COMMUNITIES INC REIT			3,100.000	650,907	209.970	650,907	366,215	2,573	10,168	0	179,862	0	179,862	0	07/13/2020	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT			15,300.000	179,469	11.730	179,469	188,602	0	0	0	(9,133)	0	(9,133)	0	07/15/2021	
868157-40-5	SUPERIOR ENERGY SERVICES INC			31,406.000	1,130,616	36.000	1,130,616	1,067,804	0	0	0	62,812	0	62,812	0	05/13/2021	
87612G-10-1	TARGA RESOURCES CORP			53,000.000	2,768,720	52.240	2,768,720	2,042,843	0	15,230	0	725,877	0	725,877	0	10/19/2021	
879181-10-5	TELARIA TELARIA INC			18,971.000	113,826	6.000	113,826	142,661	0	0	0	(28,835)	0	(28,835)	0	12/01/2021	
882508-10-4	TEXAS INSTRUMENTS			17,657.000	3,327,815	188.470	3,327,815	1,958,006	0	74,336	0	429,771	0	429,771	0	08/05/2020	
88642R-10-9	TIDEWATER INC			42,506.000	455,239	10.710	455,239	453,539	0	0	0	423,785	335,797	87,988	0	08/02/2017	
902653-10-4	UDR INC REIT			23,600.000	1,415,764	59.990	1,415,764	851,246	0	34,161	0	508,816	0	508,816	0	11/25/2020	
91324P-10-2	UNITEDHEALTH GROUP INC			11,739.000	5,894,621	502.140	5,894,621	2,936,235	0	65,738	0	1,786,254	0	1,786,254	0	02/02/2021	
92276F-10-0	VENTAS INC REIT			12,900.000	659,448	51.120	659,448	724,197	5,805	6,390	0	(64,749)	0	(64,749)	0	11/26/2021	
92343V-10-4	VERIZON COMMUNICATIONS			7,100.000	368,916	51.960	368,916	377,677	0	12,683	0	(32,039)	0	(32,039)	0	12/02/2021	
925652-10-9	VICI PROPERTIES INC REIT			20,500.000	617,255	30.110	617,255	483,225	7,380	22,131	0	72,105	0	72,105	0	09/10/2021	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS			17,800.000	379,318	21.310	379,318	312,268	0	19,398	0	168,453	0	168,453	0	04/08/2021	
92826C-83-9	VISA INC			15,892.000	3,443,955	216.710	3,443,955	3,158,763	0	16,410	0	285,192	0	285,192	0	11/30/2021	
92840M-10-2	VISTRA ENERGY CORP			21,000.000	478,170	22.770	478,170	395,067	0	5,355	0	83,103	0	83,103	0	11/05/2021	
928542-10-9	VIVINT SMART HOME INC COMMON			6,663.000	65,164	9.780	65,164	131,528	0	0	0	(66,363)	0	(66,363)	0	01/29/2021	
928563-40-2	VMWARE INC-CLASS A			143.000	16,571	115.880	16,571	16,045	0	0	0	526	0	526	0	11/02/2021	
947890-10-9	WEBSTER FINANCIAL CORP			70,750.000	3,950,680	55.840	3,950,680	3,839,342	0	54,000	0	111,338	0	111,338	0	12/27/2021	
95040Q-10-4	WELLTOWER INC WELLTOWER INC			18,530.000	1,589,318	85.770	1,589,318	1,072,906	0	44,481	0	388,119	0	388,119	0	10/26/2021	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			72,801.000	1,621,275	22.270	1,621,275	1,443,724	0	47,466	0	177,544	0	177,544	0	11/10/2021	
969457-10-0	WILLIAMS COS INC			106,441.000	2,771,724	26.040	2,771,724	2,215,195	0	150,865	0	445,775	0	445,775	0	12/29/2021	
98138H-10-1	WORKDAY INC-CLASS A			10,122.000	2,765,128	273.180	2,765,128	1,331,546	0	0	0	342,905	0	342,905	0	06/03/2021	
000000-00-0	PIERIDAE ENERGY LTD			5,222,532.000	1,250,990	0.240	1,250,990	3,046,300	0	0	0	(1,856,307)	0	(1,856,307)	60,997	10/12/2021	
000000-00-0	TIDEWATER MIDSTREAM			12,309,462.000	12,364,978	1.005	12,364,978	7,502,583	95,115	95,115	0	4,723,656	0	4,723,656	138,739	10/12/2021	
000000-00-0	GIBSON ENERGY INC			26,200.000	453,887	17.324	453,887	473,040	7,086	0	0	(2,384)	0	(2,384)	(16,768)	10/13/2021	
493271-10-0	KEYERA CORP			62,850.000	1,385,536	22.045	1,385,536	1,542,513	7,770	13,212	0	(110,007)	0	(110,007)	(46,970)	11/19/2021	
000000-00-0	PEMBINA PIPELINE CORP			50,000.000	1,482,425	29.648	1,482,425	1,139,678	8,113	100,392	0	319,757	0	319,757	(20,118)	11/16/2020	
29250N-10-5	ENBRIDGE INC			68,000.000	2,596,179	38.179	2,596,179	2,649,577	0	44,437	0	123,913	0	123,913	(177,310)	10/12/2021	
000000-00-0	TC ENERGY CORP			22,500.000	1,022,804	45.458	1,022,804	1,137,094	15,126	0	0	(75,325)	0	(75,325)	(38,965)	11/19/2021	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A		A	9,290.000	634,135	68.260	634,135	461,630	0	11,432	0	6,125	0	6,125	0	12/02/2021	
29250N-10-5	ENBRIDGE INC		A	22,500.000	879,300	39.080	879,300	720,529	0	47,635	0	141,350	0	141,350	0	12/31/2021	
48113W-10-2	JOURNEY ENERGY INC COMMON			96,516.000	201,360	2.086	201,360	0	0	0	0	201,360	0	201,360	0	08/19/2021	
236796-3A-B	GOLAR LNG LTD COMMON		D	20,000.000	247,800	12.390	247,800	229,291	0	0	0	18,509	0	18,509	0	09/20/2021	
F92124-10-0	TOTAL SA		B	58,700.000	2,954,851	50.338	2,954,851	2,752,780	0	90,818	0	404,207	0	404,207	(202,136)	05/20/2021	
D27348-26-3	FRESENIUS SE & CO KGAA		B	68,000.000	2,715,081	39.928	2,715,081	3,452,452	0	30,021	0	(519,051)	0	(519,051)	(220,839)	11/22/2021	
J9446Z-10-5	USS CO LTD		B	176,400.000	2,752,167	15.602	2,752,167	3,018,812	0	45,403	0	(111,699)	0	(111,699)	(154,946)	05/20/2021	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	12,251.000	1,455,296	118.790	1,455,296	1,406,415	0	0	0	(255,526)	1,131,281	(1,386,807)	0	05/24/2021	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR		D	23,713.000	1,029,144	43.400	1,029,144	1,000,883	0	33,056	0	195,869	0	195,869	0	03/06/2020	
F00189-12-0	ACCOR SA COMMON		B	74,700.000	2,397,030	32.089	2,397,030	2,552,011	0	0	0	(40,708)	0	(40,708)	(114,273)	11/16/2021	
F5333N-10-0	JCDECAUX SA		B	97,100.000	2,409,420	24.814	2,409,420	2,715,429	0	0	0	(129,129)	0	(129,129)	(206,791)	05/21/2021	
G16252-10-1	BROOKFIELD INFRASTRUCTURE		D	6,413.000	389,975	60.810	389,975	141,604	0	12,662	0	73,172	0	73,172	0	12/20/2016	
H00392-31-8	ADECCO GROUP AG-REG		B	53,030.000	2,708,927	51.083	2,708,927	3,279,060	0	16,903	0	(674,263)	0	(674,263)	(25,658)	11/16/2021	
H3816Q-10-2	LAFARGEHOLCIM LTD-REG		B	51,500.000	2,625,689	50.984	2,625,689	3,030,078	0	0	0	(376,513)	0	(376,513)	(27,875)	05/20/2021	
H5820Q-15-0	NOVARTIS AG-REG		B	34,100.000	3,000,900	88.003	3,000,900	2,984,089	0	0	0	44,263	0	44,263	(27,452)	05/20/2021	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L		B	417,000.000	2,160,771	5.182	2,160,771	3,253,576	0	0	0	(1,079,964)	0	(1,079,964)	(12,842)	08/11/2021	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD		B	46,000.000	3,029,474	65.858	3,029,474	3,230,339	0	27,707	0	(47,211)	0	(47,211)	(153,654)	11/16/2021	

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, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					724,931,043	XXX	724,931,043	412,488,718	2,010,040	20,666,029	0	149,206,070	2,624,713	146,581,357	(1,246,861)	XXX	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3			192,130.000	2,881,947	15.000	2,881,947	2,880,000	0	281,842	0	5,764	0	5,764	0	09/11/2020	
PFF#CS-00-1	Pro Football Focus			1,989.000	21,415,563	10,767.000	21,415,563	9,993,432	0	0	0	11,422,131	0	11,422,131	0	03/19/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					24,297,510	XXX	24,297,510	12,873,432	0	281,842	0	11,427,895	0	11,427,895	0	XXX	XXX
19933*-10-2	Columbus Life Insurance Compan			10,000,000.000	372,440,798	37.244	372,440,798	527,569,203	0	0	0	(12,288,834)	0	(12,288,834)	0	03/22/2021	
37371#-10-9	Gerber Life Insurance Company			5,940,000.000	1,201,935,524	202.346	1,201,935,524	1,137,548,243	0	0	0	(66,336,462)	0	(66,336,462)	0	12/31/2018	
45824#-10-5	Integrity Life Insurance Compa			1,500,000.000	1,481,433,507	987.622	1,481,433,507	823,133,542	0	0	0	179,135,810	0	179,135,810	0	03/02/2000	
95953#-10-3	Western & Southern Agency, Inc			1,000.000	6,583	6.583	6,583	11,000	0	0	0	(3,560)	0	(3,560)	0	01/20/2004	
95956*-10-4	Western-Southern Life Assuranc			2,500,000.000	1,539,295,925	615.718	1,539,295,925	1,079,908,064	0	0	0	92,495,079	0	92,495,079	0	12/20/2021	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,595,112,337	XXX	4,595,112,337	3,568,170,052	0	0	0	193,002,033	0	193,002,033	0	XXX	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND			162,690.000	3,974,525	24.430	3,974,525	3,602,558	0	110,812	0	(531,247)	0	(531,247)	0	07/21/2021	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND			17,408.000	871,429	50.060	871,429	576,195	0	15,852	0	188,873	0	188,873	0	07/09/2020	
14064D-86-5	Fuller & Thaler MUTUAL FUND			194,338.000	7,349,873	37.820	7,349,873	6,847,284	0	277,068	0	305,248	0	305,248	0	07/02/2021	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND			20,207.000	721,199	35.690	721,199	507,608	0	54,624	0	103,461	0	103,461	0	07/09/2020	
464287-62-2	ISHARES RUSSELL 1000 INDEX			204,630.000	54,110,311	264.430	54,110,311	42,644,872	0	589,147	0	10,756,873	0	10,756,873	0	02/12/2021	
464287-65-5	ISHARES RUSSELL 2000	LS		41,284.000	9,183,626	222.450	9,183,626	8,787,445	0	86,273	0	396,181	0	396,181	0	03/04/2021	
464287-80-4	ISHARES S&P SMLCAP 600			29,327.000	3,358,235	114.510	3,358,235	2,658,228	0	51,432	0	663,083	0	663,083	0	12/16/2020	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			5,411.000	787,625	145.560	787,625	527,777	0	9,437	0	158,813	0	158,813	0	07/09/2020	
46432F-38-8	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			3,421.000	374,497	109.470	374,497	358,637	0	6,731	0	15,860	0	15,860	0	04/05/2021	
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			3,164.000	575,278	181.820	575,278	446,271	0	3,155	0	64,957	0	64,957	0	11/06/2020	
61756E-46-1	MFAIX MUTUAL FUND			229,383.000	6,950,318	30.300	6,950,318	5,285,441	0	68,487	0	581,693	0	581,693	0	07/21/2021	
78462F-10-3	SPDR TRUST SERIES 1			63,704.000	30,256,852	474.960	30,256,852	26,314,041	104,247	182,939	0	3,942,811	0	3,942,811	0	05/17/2021	
808509-31-9	SCHWAB S&P 500 INDEX-SEL MUTUAL FUND			118,585.000	1,675,608	14.130	1,675,608	1,845,000	0	100,560	0	(169,392)	0	(169,392)	0	11/05/2021	
89154M-10-8	TOUCHSTONE SANDS CAPITAL INTL GROWTH R6			2,500,000.000	25,625,000	10.250	25,625,000	25,000,000	0	0	0	625,000	0	625,000	0	03/09/2021	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y			64,760.000	988,235	15.260	988,235	1,044,244	0	134,817	0	(105,001)	0	(105,001)	0	12/13/2021	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y			451,987.000	2,996,673	6.630	2,996,673	2,602,100	0	438,188	0	68,875	0	68,875	0	12/13/2021	
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO			1,686,772.000	20,005,120	11.860	20,005,120	20,143,004	0	159,705	0	(137,883)	0	(137,883)	0	12/09/2021	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I			902,066.000	9,922,728	11.000	9,922,728	9,416,017	0	234,361	0	(323,643)	0	(323,643)	0	07/21/2021	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			1,403,847.000	15,456,350	11.010	15,456,350	15,132,324	0	378,468	0	(529,694)	0	(529,694)	0	12/13/2021	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			351,866.000	2,994,382	8.510	2,994,382	2,938,130	0	126,927	0	2,793	0	2,793	0	12/17/2021	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			150,359.000	9,672,574	64.330	9,672,574	6,851,955	0	573,954	0	1,481,506	0	1,481,506	0	12/13/2021	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			229,043.000	2,558,414	11.170	2,558,414	2,199,467	0	206,911	0	253,450	0	253,450	0	12/13/2021	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			133,303.000	5,325,469	39.950	5,325,469	4,543,244	0	767,596	0	(6,414)	0	(6,414)	0	12/13/2021	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			12,609.000	325,431	25.810	325,431	336,880	0	35,102	0	(19,997)	0	(19,997)	0	12/09/2021	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			65,934.000	1,589,677	24.110	1,589,677	1,253,013	0	99,794	0	195,528	0	195,528	0	12/13/2021	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			524,208.000	10,033,348	19.140	10,033,348	9,395,205	0	1,155,564	0	(593,330)	0	(593,330)	0	12/13/2021	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I			78,834.000	3,924,347	49.780	3,924,347	3,838,620	0	110,243	0	85,727	0	85,727	0	07/21/2021	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			244,544.000	2,244,911	9.180	2,244,911	2,243,270	0	21,103	0	(14,832)	0	(14,832)	0	12/17/2021	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND			4,195.000	214,197	51.060	214,197	167,579	0	6,688	0	15,661	0	15,661	0	07/21/2021	
922020-81-3	VANGUARD GROUP MUTUAL FUND			206,341.000	5,501,039	26.660	5,501,039	5,570,954	0	287,712	0	(360,288)	0	(360,288)	0	07/21/2021	
922042-77-5	VANGUARD CLOSED END FUND			111,678.000	6,843,628	61.280	6,843,628	6,100,916	0	192,272	0	189,601	0	189,601	0	07/02/2021	
922908-62-9	VANGUARD FDS CLOSED END FUND			54,614.000	13,914,009	254.770	13,914,009	10,816,653	0	156,320	0	2,612,011	0	2,612,011	0	07/21/2021	
9499999. Subtotal - Mutual Funds					260,324,908	XXX	260,324,908	229,994,932	104,247	6,642,242	0	19,916,284	0	19,916,284	0	XXX	XXX
9799999 - Total Common Stocks					5,604,665,798	XXX	5,604,665,798	4,223,527,134	2,114,287	27,590,113	0	373,552,282	2,624,713	370,927,569	(1,246,861)	XXX	XXX
9899999 - Total Preferred and Common Stocks					5,625,701,943	XXX	5,625,701,943	4,243,575,234	2,167,999	28,332,216	0	374,925,424	2,979,145	371,946,279	(1,246,861)	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 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
38375B-JW-3	GNR 2011-H02 BA 4.241% 02/20/61		12/01/2021	Interest Capitalization		6,628	6,628	0
690353-2F-3	DFC AGENCY DEBENTURES 0.091% 04/20/35		07/29/2021	STIFEL NICHOLAS		11,556,090	11,556,090	475
690353-4D-6	DFC AGENCY DEBENTURES 0.091% 01/20/35		07/29/2021	STIFEL NICHOLAS		7,702,400	7,702,400	317
690353-5H-6	DFC AGENCY DEBENTURES 0.091% 04/20/35		07/29/2021	STIFEL NICHOLAS		9,711,000	9,711,000	399
690353-T5-6	DFC AGENCY DEBENTURES 0.080% 01/20/35		07/29/2021	STIFEL NICHOLAS		9,628,000	9,628,000	396
690353-V8-7	DFC AGENCY DEBENTURES 0.080% 04/20/35		07/29/2021	STIFEL NICHOLAS		12,624,300	12,624,300	519
90376P-AU-5	INT DEV FIN CORP AGENCY DEBENTURES 0.060% 03/15/30		11/22/2021	BANK of AMERICA SEC		18,000,000	18,000,000	2,998
0599999. Subtotal - Bonds - U.S. Governments						69,228,418	69,228,418	5,104
085209-AH-7	GOVT OF BERMUDA SOVEREIGN 3.375% 08/20/50	D	01/11/2021	JEFFERIES & CO		6,420,000	6,000,000	80,438
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN 3.100% 01/22/61	D	01/19/2021	BNP SECURITIES		1,992,720	2,000,000	0
445545-AN-6	REPUBLIC OF HUNGARY SOVEREIGN 3.125% 09/21/51	D	09/14/2021	J P MORGAN SEC		7,669,840	8,000,000	0
46513J-XN-6	STATE OF ISRAEL SOVEREIGN 3.375% 01/15/50	D	01/11/2021	BARCLAYS LONDON		6,502,500	6,000,000	100,125
636203-AA-9	NATIONAL GAS CO 6.050% 01/15/36	D	06/10/2021	OPPENHEIMER & CO		10,112,655	9,590,000	241,748
1099999. Subtotal - Bonds - All Other Governments						32,697,715	31,590,000	422,311
072024-YC-0	BAY AREA CA TOLL AUTH TOLL BRI TRANSPORTATION 3.176% 04/01/41		12/09/2021	BANK of AMERICA SEC		6,750,000	6,750,000	0
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 0.170% 03/01/57		12/09/2021	STERN		4,095,000	4,095,000	146
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2021	Interest Capitalization		206,477	206,477	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2021	Interest Capitalization		90,850	90,850	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2021	Interest Capitalization		399,655	399,655	0
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		10/01/2021	Interest Capitalization		189,672	189,672	0
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2021	Interest Capitalization		359,937	359,937	0
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 09/01/30		10/12/2021	BARCLAYS		9,190,000	9,190,000	801
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 11/15/54		05/12/2021	BARCLAYS		100,000	100,000	22
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.280% 12/31/23		10/12/2021	BARCLAYS		3,500,000	3,500,000	170
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND 0.150% 06/01/26		06/01/2021	PRIVATE PLACEMENT		875,000	875,000	0
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021 0.150% 06/01/26		06/01/2021	PRIVATE PLACEMENT		125,000	125,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						25,881,591	25,881,591	1,139
00206R-MM-1	AT&T INC 2.550% 12/01/33		09/09/2021	Tax Free Exchange		34,510,317	32,541,000	225,889
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		11/16/2021	SUNTRUST		500,000	500,000	0
049560-AW-5	ATMOS ENERGY 2.850% 02/15/52		09/21/2021	BNP SECURITIES		16,890,690	17,000,000	0
067316-AH-2	BARCARDI 5.300% 05/15/48		01/12/2021	JEFFERIES & CO		5,502,130	4,132,000	35,891
11135F-BF-7	BROADCOM INC 2.600% 02/15/33		01/04/2021	BNP SECURITIES		3,990,880	4,000,000	0
11135F-BJ-9	BROADCOM INC 3.500% 02/15/41		01/04/2021	MORGAN STANLEY FIXED INC		5,829,759	5,850,000	0
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		11/15/2021	BANK of AMERICA SEC		8,368,883	8,250,000	42,109
15189W-AN-0	CENTERPOINT 0.673% 03/02/23		02/26/2021	MITSUBISHI UFJ SECURITIES		860,000	860,000	0
172967-MV-0	CITIGROUP 3.875% Perpet.		02/10/2021	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0
185508-AH-1	CLECO POWER LLC 0.703% 06/15/23		09/08/2021	CIBC WORLD MARKET		1,050,000	1,050,000	0
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		06/03/2021	BARCLAYS		4,979,950	5,000,000	0
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		07/14/2021	CREDIT AGRICOLE SECURITIES		800,000	800,000	0
25746U-AV-1	DOMINION RESOURCES 5.950% 06/15/35		01/04/2021	STIFEL NICHOLAS		4,235,580	3,000,000	10,413
276480-AA-8	EASTERN GAS TRAN 3.900% 11/15/49		06/30/2021	Tax Free Exchange		1,998,908	2,000,000	9,750
29365@-AE-6	ENTERGY NO Private Placement 4.510% 11/19/36		11/16/2021	PRIVATE PLACEMENT		6,000,000	6,000,000	0
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		12/03/2021	BREAN CAPITAL LLC		20,034,375	20,000,000	11,837
446150-AW-4	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		12/09/2021	MORGAN STANLEY FIXED INC		2,542,532	2,661,000	21,508
460690-BS-8	INTERPUBLIC GROUP 3.375% 03/01/41		12/29/2021	MARKET AXESS		2,042,340	2,000,000	22,500
59217G-GU-7	MET LIFE GLOB 1.550% 01/07/31		01/04/2021	J P MORGAN SEC		6,969,690	7,000,000	0
65339K-BT-6	NEXTERA ENERGY CAPITAL 0.430% 02/22/23		02/17/2021	J P MORGAN SEC		1,310,000	1,310,000	0
68235P-AK-4	ONE GAS INC 0.811% 03/11/23		03/08/2021	BANK of AMERICA SEC		2,100,000	2,100,000	0
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.150% 10/01/38		12/16/2021	MARKET AXESS		2,887,416	2,100,000	27,265
842400-GY-3	SOUTHERN CAL EDISON 2.950% 02/01/51		01/05/2021	WELLS FARGO		4,965,350	5,000,000	0
842400-HE-6	SOUTHERN CAL EDISON 0.400% 06/13/22		06/09/2021	CITIGROUP GLOBAL MKTS		850,000	850,000	0
871829-BR-7	SYSCO CORP 3.150% 12/14/51		12/03/2021	Various		9,946,200	10,000,000	0
92345Y-AE-6	VERISK ANALYTICS INC 5.500% 06/15/45		01/12/2021	RBC/DAIN		8,285,520	6,000,000	26,583
976826-BE-6	WISCONSIN POWER & LIGHT 6.375% 08/15/37		10/22/2021	KEY BANC-MCDONALD		2,838,480	2,000,000	25,146
67077M-AQ-1	NUTRIEN LTD COM 6.125% 01/15/41	A	06/24/2021	SEAPORT GROUP LLC		7,133,600	5,000,000	138,663
10373Q-BQ-2	BP CAPITAL MARKETS 3.379% 02/08/61	C	09/14/2021	BARCLAYS		10,625,400	10,000,000	36,606
12565W-AC-5	CK HUTCHISON INTNTL 21 3.125% 04/15/41	D	04/12/2021	CITIGROUP GLOBAL MKTS		4,917,300	5,000,000	0
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D	10/14/2021	CREDIT AGRICOLE SECURITIES		607,348	603,000	5,540
268317-AL-8	ELECTRICITE DE FRANCE 6.000% 01/22/14	D	02/18/2021	HONG KONG SHANGHAI BK		4,223,730	3,000,000	15,000
279158-AN-9	ECOPET 6.875% 04/29/30	D	09/28/2021	BARCLAYS		11,737,500	10,000,000	288,368
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D	09/02/2021	Taxable Exchange		494,953	507,500	0
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	06/30/2021	TD SECURITIES		5,468,642	5,372,000	57,263
714264-AH-1	PERNOD RICARD SA UNSPON ADR 4.250% 07/15/22	D	10/27/2021	GOLDMAN SACHS		879,860	856,000	9,623
78392B-AC-1	SK HYNIX INC 2.375% 01/19/31	D	01/13/2021	CITIGROUP GLOBAL MKTS		2,969,640	3,000,000	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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						214,346,973	200,342,500	1,009,954
8399997. Total - Bonds - Part 3						342,154,697	327,042,509	1,438,508
8399998. Total - Bonds - Part 5						5,009,400	5,000,000	10,850
8399999. Total - Bonds						347,164,097	332,042,509	1,449,358
#BEAMT-EC-H	Beam Technologies Inc. Series E Preferred Stock		01/04/2021	PRIVATE PLACEMENT	71,289.000	2,999,991	0.00	0
008492-20-9	AGREE REALTY CORP PREFERRED		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	18,700.000	465,743	0.00	0
16208T-20-1	CHATHAM LODGING TRUST PREFERRED		09/15/2021	ADVANTUS CAPITAL MANAGEMENT	11,000.000	276,501	0.00	0
29273V-50-6	ENERGY TRANSFER EQUITY LP PREFERRED		04/05/2021	Tax Free Exchange	13,200.000	262,944	0.00	0
70509V-80-3	PEBBLEBROOK HOTEL TRUST PREFERRED		05/06/2021	ADVANTUS CAPITAL MANAGEMENT	15,900.000	397,500	0.00	0
70509V-88-6	PEBBLEBROOK HOTEL TRUST PREFERRED		07/22/2021	ADVANTUS CAPITAL MANAGEMENT	16,000.000	400,000	0.00	0
74460W-46-1	PUBLIC STORAGE PREFERRED		06/07/2021	ADVANTUS CAPITAL MANAGEMENT	13,600.000	340,000	0.00	0
867892-80-4	SUNSTONE HOTEL INVESTORS PREFERRED		05/11/2021	ADVANTUS CAPITAL MANAGEMENT	16,500.000	412,500	0.00	0
EP0597-28-6	BROOKFIELD INFRASTRUCTUR PREFERRED	D	06/16/2021	ADVANTUS CAPITAL MANAGEMENT	14,664.000	366,606	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,921,785	XXX	0
8999997. Total - Preferred Stocks - Part 3						5,921,785	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,921,785	XXX	0
SMARTG-12-3	SMART GLOBAL HOLDINGS INC COMMON		07/26/2021	PRIVATE EQUITY DIST	351.000	17,638		0
00130H-10-5	AES CORP		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	7,500.000	185,208		0
008492-10-0	AGREE REALTY CORP REIT		12/15/2021	ADVANTUS CAPITAL MANAGEMENT	3,900.000	265,456		0
009066-10-1	AIRBNB INC-CLASS A COMMON		12/22/2021	S. G. COWEN SECURITIES CORP.	8,803.000	1,541,258		0
01748X-10-2	ALLEGIANT TRAVEL CO		11/12/2021	VIRTU FINANCIAL	4,539.000	851,107		0
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		10/22/2021	VIRTU FINANCIAL	800.000	55,695		0
023135-10-6	AMAZON.COM INC		05/18/2021	Various	556.000	1,799,540		0
02361E-10-8	AMERESCO INC-CL A		03/16/2021	S. C. BERNSTEIN	8,000.000	395,259		0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		09/21/2021	ADVANTUS CAPITAL MANAGEMENT	7,300.000	326,279		0
025537-10-1	AMERICAN ELECTRIC POWER		11/18/2021	ADVANTUS CAPITAL MANAGEMENT	7,100.000	602,712		0
025932-10-4	AMERICAN FINANCIAL GROUP		02/23/2021	S. G. COWEN SECURITIES CORP.	90,546.000	10,079,056		0
03027X-10-0	AMERICAN TOWER CORP REIT		11/18/2021	ADVANTUS CAPITAL MANAGEMENT	2,100.000	470,354		0
03064D-10-8	AMERICOLD REALTY TRUST REIT		03/08/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	13,731		0
03073E-10-5	AMERISOURCEBERGEN CORP		10/13/2021	S. G. COWEN SECURITIES CORP.	2,880.000	343,437		0
03676B-10-2	ANTERO MIDSTREAM CORP		12/21/2021	Various	143,900.000	1,406,850		0
03750L-10-9	APARTMENT INCOME REIT CO REIT		12/30/2021	ADVANTUS CAPITAL MANAGEMENT	8,900.000	468,898		0
053484-10-1	AVALON BAY COMMUNITIES REIT		11/08/2021	ADVANTUS CAPITAL MANAGEMENT	3,800.000	712,424		0
05722G-10-0	BAKER HUGHES CO COMMON		10/20/2021	ADVANTUS CAPITAL MANAGEMENT	18,800.000	417,916		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		11/04/2021	Various	7,081.000	2,045,413		0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		10/21/2021	Various	29,848.000	2,340,987		0
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		12/30/2021	ADVANTUS CAPITAL MANAGEMENT	12,700.000	392,756		0
110122-10-8	BRISTOL-MYERS SQUIBB		11/30/2021	Various	26,923.000	1,570,188		0
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		03/22/2021	Tax Free Exchange	24,300.000	412,217		0
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		12/15/2021	ADVANTUS CAPITAL MANAGEMENT	12,600.000	573,434		0
125896-10-0	CMS ENERGY CORP		06/18/2021	ADVANTUS CAPITAL MANAGEMENT	1,100.000	63,261		0
14174T-10-7	CARETRUST REIT INC REIT		08/12/2021	ADVANTUS CAPITAL MANAGEMENT	4,400.000	99,193		0
15189T-10-7	CENTERPOINT ENERGY		10/01/2021	ADVANTUS CAPITAL MANAGEMENT	8,900.000	193,073		0
16208T-10-2	CHATHAM LODGING TRUST REIT		08/03/2021	ADVANTUS CAPITAL MANAGEMENT	13,300.000	157,715		0
16411R-20-8	CHENIERE ENERGY INC		12/16/2021	Various	20,600.000	2,166,826		0
184496-10-7	CLEAN HARBORS INC		09/21/2021	INSTINET	32,000.000	3,181,597		0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		12/21/2021	ADVANTUS CAPITAL MANAGEMENT	19,100.000	506,532		0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	6,820.000	318,042		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/27/2021	Various	113,170.000	3,107,797		0
224399-10-5	CRANE CO		09/21/2021	INSTINET	34,000.000	3,052,418		0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		09/20/2021	Various	7,700.000	198,514		0
22822V-10-1	CROWN CASTLE INTL CORP REIT		10/20/2021	ADVANTUS CAPITAL MANAGEMENT	1,200.000	204,804		0
229663-10-9	CUBESMART REIT		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	9,392.000	500,672		0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		12/20/2021	ADVANTUS CAPITAL MANAGEMENT	35,900.000	829,591		0
233331-10-7	DTE ENERGY COMPANY		10/11/2021	ADVANTUS CAPITAL MANAGEMENT	900.000	101,196		0
24703L-20-2	DELL TECH COMMON		06/30/2021	PRIVATE EQUITY DIST	325.000	32,516		0
25746U-10-9	DOMINION RESOURCES		06/24/2021	ADVANTUS CAPITAL MANAGEMENT	6,900.000	509,117		0
25809K-10-5	DOORDASH INC - A COMMON		09/23/2021	PRIVATE EQUITY DIST	9,296.000	1,992,784		0
26441C-20-4	DUKE ENERGY		04/27/2021	ADVANTUS CAPITAL MANAGEMENT	800.000	79,904		0
26614N-10-2	DUPONT DE NEMOURS INC		03/02/2021	Various	2,145.000	152,280		0
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	10,100.000	214,876		0
29261A-10-0	ENCOMPASS		09/21/2021	INSTINET	41,000.000	3,081,593		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
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/14/2021	Various	77,700.000	688,433		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/03/2021	Taxable Exchange	2,149.000	17,686		0
29336T-10-0	ENLINK MIDSTREAM LLC		10/14/2021	VIRTU FINANCIAL	17,300.000	140,992		0
29364G-10-3	Entergy Corp		01/20/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	18,982		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/08/2021	Various	73,296.000	1,739,519		0
294600-10-1	EQUITRANS MIDSTREAM CORP		12/22/2021	Various	153,047.000	1,543,818		0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		12/30/2021	ADVANTUS CAPITAL MANAGEMENT	17,600.000	417,104		0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	2,700.000	786,186		0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		01/07/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	21,727		0
30231G-10-2	EXXON MOBIL CORP		02/02/2021	S. G. COWEN SECURITIES CORP.	10,975.000	502,360		0
30303M-10-2	FACEBOOK INC-A		05/18/2021	Various	10,156.000	3,115,537		0
316773-10-0	FIFTH THIRD BANCORP		07/20/2021	S. G. COWEN SECURITIES CORP.	260,376.000	9,651,038		0
320209-10-9	FIRST FINANCIAL BANCORP		04/13/2021	Various	123,642.000	3,006,561		0
337932-10-7	FIRST ENERGY CORP		12/01/2021	ADVANTUS CAPITAL MANAGEMENT	5,700.000	219,626		0
344849-10-4	FOOT LOCKER INC		10/13/2021	Various	66,400.000	3,291,186		0
371927-10-4	GENESIS ENERGY L.P.		09/08/2021	Various	63,210.000	539,341		0
374297-10-9	GETTY REALTY CORP REIT		12/30/2021	ADVANTUS CAPITAL MANAGEMENT	14,000.000	422,438		0
38141G-10-4	GOLDMAN SACHS GROUP INC		05/18/2021	S. G. COWEN SECURITIES CORP.	8,155.000	2,998,753		0
40412C-10-1	HCA HOLDINGS INC		05/18/2021	S. G. COWEN SECURITIES CORP.	12,402.000	2,567,415		0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		12/14/2021	ADVANTUS CAPITAL MANAGEMENT	300.000	16,801		0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		12/14/2021	ADVANTUS CAPITAL MANAGEMENT	2,700.000	87,197		0
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		10/06/2021	Various	5,900.000	152,726		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		08/04/2021	Various	27,406.000	3,336,164		0
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		10/14/2021	Various	4,900.000	98,888		0
44107P-10-4	HOST HOTELS & RESORTS INC		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	7,200.000	117,157		0
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		09/03/2021	ADVANTUS CAPITAL MANAGEMENT	9,600.000	255,824		0
446150-10-4	HUNTINGTON BANCSHARES INC		04/05/2021	S. G. COWEN SECURITIES CORP.	185,231.000	2,990,017		0
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		12/21/2021	ADVANTUS CAPITAL MANAGEMENT	15,500.000	269,281		0
46185L-10-3	INVITAE CORP COMMON		12/17/2021	PRIVATE EQUITY DIST	26,554.000	429,113		0
48020Q-10-7	JONES LANG LASALLE INC		05/18/2021	S. G. COWEN SECURITIES CORP.	12,968.000	2,627,245		0
48123V-10-2	ZIFF DAVIS		05/25/2021	S. G. COWEN SECURITIES CORP.	20,000.000	2,522,206		0
49427F-10-8	KILROY REALTY CORP REIT		12/21/2021	ADVANTUS CAPITAL MANAGEMENT	14,200.000	888,149		0
49446R-10-9	KIMCO REALTY CORP		11/30/2021	ADVANTUS CAPITAL MANAGEMENT	25,500.000	541,357		0
49446R-10-9	KIMCO REALTY CORP		08/03/2021	Taxable Exchange	12,390.000	276,672		0
49456B-10-1	KINDER MORGAN		12/30/2021	Various	55,300.000	904,715		0
49803T-30-0	KITE REALTY GROUP TRUST REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	27,836.000	569,734		0
527064-10-9	LESLIE'S INC COMMON		11/30/2021	VIRTU FINANCIAL	77,900.000	1,606,563		0
53223X-10-7	LSI		01/28/2021	Stock Split	1,500.000	0		0
55303A-10-5	MGM GROWTH PROPERTIES LLC-A REIT		03/30/2021	ADVANTUS CAPITAL MANAGEMENT	12,300.000	398,869		0
55336V-10-0	MPLX LP LIMITED PARTNERS		12/30/2021	Various	34,200.000	1,004,323		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		12/30/2021	Various	34,000.000	1,661,494		0
61174X-10-9	MONSTER BEVERAGE CORP		05/18/2021	S. G. COWEN SECURITIES CORP.	29,424.000	2,677,529		0
61218C-10-3	MONTAUK RENEWABLES INC		07/16/2021	Various	264,339.000	2,395,880		0
629377-50-8	NRG ENERGY INC		11/22/2021	ADVANTUS CAPITAL MANAGEMENT	3,300.000	120,509		0
637417-10-6	NATL RETAIL PROP REIT		11/26/2021	ADVANTUS CAPITAL MANAGEMENT	3,700.000	165,639		0
64110L-10-6	NETFLIX INC		03/10/2021	INSTINET	1,019.000	524,105		0
644393-10-0	NEW FORTRESS ENERGY INC COMMON		10/04/2021	Various	48,500.000	1,303,191		0
65339F-10-1	NEXTERA ENERGY INC		05/04/2021	ADVANTUS CAPITAL MANAGEMENT	9,300.000	722,585		0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		07/20/2021	ADVANTUS CAPITAL MANAGEMENT	2,400.000	170,021		0
67058H-10-2	NUSTAR ENERGY LP		12/21/2021	Various	45,200.000	741,854		0
681936-10-0	OMEGA HEALTHCARE REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	8,900.000	261,999		0
682680-10-3	ONEOK INC		11/01/2021	Various	31,000.000	2,009,224		0
683344-10-5	ONTO INNOVATION INC ONTO		05/26/2021	STEPHENS, INC-EQ	39,300.000	2,679,101		0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		11/30/2021	ADVANTUS CAPITAL MANAGEMENT	14,700.000	336,022		0
71844V-20-1	PHILLIPS EDISON & COMPANY IN REIT		07/15/2021	ADVANTUS CAPITAL MANAGEMENT	24,700.000	691,600		0
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		04/08/2021	HEIGHT SECURITIES	14,850.000	389,893		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		12/21/2021	ADVANTUS CAPITAL MANAGEMENT	13,700.000	248,319		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/23/2021	ADVANTUS CAPITAL MANAGEMENT	43,100.000	408,461		0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		12/14/2021	Various	225,000.000	2,372,061		0
737630-10-3	POTLATCH CORPORATION REIT		12/06/2021	ADVANTUS CAPITAL MANAGEMENT	8,800.000	489,375		0
74051N-10-2	PREMIER INC-CLASS A		12/27/2021	Various	106,800.000	3,793,127		0
74340W-10-3	PROLOGIS INC REIT		12/29/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	33,469		0
74460D-10-9	PUBLIC STORAGE INC REIT		09/28/2021	ADVANTUS CAPITAL MANAGEMENT	600.000	153,018		0
74965L-10-1	RLJ LODGING TRUST REIT		12/07/2021	ADVANTUS CAPITAL MANAGEMENT	20,300.000	300,895		0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		01/29/2021	Various	13,200.000	133,318		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
75513E-10-1	RAYTHEON CO RAYTEHON		05/18/2021	Various	32,877.000	2,806,414		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		12/01/2021	ADVANTUS CAPITAL MANAGEMENT	8,600.000	151,751		0
78440X-80-4	SL GREEN REALTY CORP REIT		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	6,820.000	496,936		0
78467J-10-0	SS&C TECHNOLOGIES		01/07/2021	VIRTU FINANCIAL	694.000	49,468		0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	35,300.000	611,377		0
79466L-30-2	SALESFORCE.COM INC		05/18/2021	S. G. COWEN SECURITIES CORP.	12,660.000	2,744,778		0
816851-10-9	SEMPRA ENERGY		07/26/2021	ADVANTUS CAPITAL MANAGEMENT	4,400.000	575,038		0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/16/2021	Various	11,000.000	142,799		0
828806-10-9	SIMON PROPERTY GRP LP REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	10,300.000	1,489,880		0
833445-10-9	SNOWFLAKE INC-CLASS A COMMON		12/03/2021	Various	9,454.000	3,063,377		0
838518-10-8	SOUTH JERSEY INDUSTRIES		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	6,200.000	151,163		0
842587-10-7	SOUTHERN CO		12/30/2021	ADVANTUS CAPITAL MANAGEMENT	14,300.000	919,548		0
844741-10-8	SOUTHWEST AIR		11/03/2021	Various	30,586.000	1,577,718		0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	11,900.000	564,086		0
85254J-10-2	STAG INDUSTRIAL INC REIT		11/23/2021	ADVANTUS CAPITAL MANAGEMENT	6,600.000	280,998		0
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	29,800.000	730,403		0
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		05/10/2021	ADVANTUS CAPITAL MANAGEMENT	20,900.000	213,584		0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		07/15/2021	ADVANTUS CAPITAL MANAGEMENT	16,400.000	202,447		0
868157-40-5	SUPERIOR ENERGY SERVICES INC		05/13/2021	Taxable Exchange	31,406.000	1,067,804		0
87612G-10-1	TARGA RESOURCES CORP		10/19/2021	Various	57,900.000	2,185,375		0
879181-10-5	TELARIA TELARIA INC		12/01/2021	Tax Free Exchange	18,971.000	142,661		0
91324P-10-2	UNITEDHEALTH GROUP INC		02/02/2021	INSTINET	739.000	250,887		0
92276F-10-0	VENTAS INC REIT		11/26/2021	ADVANTUS CAPITAL MANAGEMENT	12,900.000	724,197		0
92343V-10-4	VERIZON COMMUNICATIONS		12/02/2021	ADVANTUS CAPITAL MANAGEMENT	2,600.000	136,580		0
925652-10-9	VICI PROPERTIES INC REIT		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	7,200.000	212,400		0
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		04/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,300.000	19,135		0
92826C-83-9	VISA INC		11/30/2021	Various	15,892.000	3,158,763		0
92840M-10-2	VISTRA ENERGY CORP		11/05/2021	ADVANTUS CAPITAL MANAGEMENT	21,000.000	395,067		0
928542-10-9	VIVINT SMART HOME INC COMMON		01/29/2021	PRIVATE EQUITY DIST	6,663.000	131,528		0
928563-40-2	VMWARE INC-CLASS A		11/02/2021	Spin Off	143.000	16,067		0
947890-10-9	WEBSTER FINANCIAL CORP		12/27/2021	Various	70,750.000	3,839,342		0
95040Q-10-4	WELLTOWER INC WELLTOWER INC		10/26/2021	ADVANTUS CAPITAL MANAGEMENT	1,300.000	87,796		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		11/10/2021	Various	72,800.000	1,443,719		0
969457-10-0	WILLIAMS COS INC		12/29/2021	Various	42,100.000	1,053,200		0
98138H-10-1	WORKDAY INC-CLASS A		06/03/2021	S. G. COWEN SECURITIES CORP.	830.000	184,210		0
000000-00-0	PIERIDAE ENERGY LTD		10/12/2021	Tax Free Exchange	5,222,532.000	3,046,300		0
000000-00-0	TIDEWATER MIDSTREAM		10/12/2021	Tax Free Exchange	12,309,462.000	7,502,583		0
000000-00-0	GIBSON ENERGY INC		10/13/2021	BMO CAPITAL MARKETS CORP EQ	30,500.000	551,079		0
493271-10-0	KEYERA CORP		11/19/2021	Various	38,600.000	984,716		0
493271-10-0	KEYERA CORP		10/12/2021	Tax Free Exchange	24,250.000	557,798		0
29250N-10-5	ENBRIDGE INC		10/12/2021	Tax Free Exchange	73,600.000	2,870,927		0
000000-00-0	TC ENERGY CORP		11/19/2021	Various	23,300.000	1,178,912		0
112750-10-7	BROOKFIELD INFRASTRUCTURE-A	A	12/02/2021	ADVANTUS CAPITAL MANAGEMENT	4,900.000	306,869		0
29250N-10-5	ENBRIDGE INC	A	12/31/2021	ADVANTUS CAPITAL MANAGEMENT	2,900.000	110,946		0
48113W-10-2	JOURNEY ENERGY INC COMMON		08/19/2021	Taxable Exchange	125,151.000	0		0
F92124-10-0	TOTAL SA	B	05/20/2021	EXANE INC	65,200.000	3,057,602		0
236796-3A-B	GOLAR LNG LTD COMMON	D	09/20/2021	STIFEL NICOLAUS & CO-EQ	20,000.000	229,291		0
D27348-26-3	FRESENIUS SE & CO KGAA	B	11/22/2021	Various	59,600.000	3,066,678		0
J9446Z-10-5	USS CO LTD	B	05/20/2021	JPM FUNDS RECAP	179,300.000	3,068,441		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	05/24/2021	Various	2,621.000	600,914		0
F00189-12-0	ACCOR SA COMMON	B	11/16/2021	Various	74,700.000	2,552,011		0
F5333N-10-0	JCDECAUX SA	B	05/21/2021	Various	89,216.000	2,600,141		0
H00392-31-8	ADECCO GROUP AG-REG	B	11/16/2021	Various	46,800.000	2,992,535		0
H3816Q-10-2	LAFARGEHOLCIM LTD-REG	B	05/20/2021	GOLDMAN SACHS	51,500.000	3,030,078		0
H5820Q-15-0	NOVARTIS AG-REG	B	05/20/2021	GOLDMAN SACHS	34,700.000	3,036,595		0
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L	B	08/11/2021	JEFFERIES & CO INC-EQ	417,000.000	3,253,576		0
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B	11/16/2021	CLSA	46,000.000	3,230,339		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						203,245,333	XXX	0
PFF#CS-00-1	Pro Football Focus		03/19/2021	Various	2,557.000	12,847,263		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,847,263	XXX	0
19933*-10-2	Columbus Life Insurance Compan		03/22/2021	Capital Contribution	0.000	100,000,000		0
95956*-10-4	Western-Southern Life Assuranc		12/20/2021	Capital Contribution	0.000	250,000,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						350,000,000	XXX	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		07/21/2021	Various	20,868.000	628,178		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
14064D-86-5	Fuller & Thaler MUTUAL FUND		07/02/2021	PCG Model Accts	172,386.000	6,385,184		0
464287-62-2	ISHARES RUSSELL 1000 INDEX		02/12/2021	PCG Model Accts	2,650.000	592,596		0
464287-65-5	ISHARES RUSSELL 2000		03/04/2021	Various	46,984.000	10,034,159		0
46432F-38-8	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		04/05/2021	Various	3,421.000	358,637		0
61756E-46-1	MFAIX MUTUAL FUND		07/21/2021	Various	112,762.000	3,252,508		0
78462F-10-3	SPDR TRUST SERIES 1		05/17/2021	Various	65,568.000	27,033,019		0
808509-31-9	SCHWAB S&P 500 INDEX-SEL MUTUAL FUND		11/05/2021	Various	118,585.000	1,845,000		0
89154M-10-8	TOUCHSTONE SANDS CAPITAL INTL GROWTH R6		03/09/2021	TOUCHSTONE SECURITIES	2,500,000.000	25,000,000		0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/13/2021	TOUCHSTONE SECURITIES	37,174.000	625,937		0
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/13/2021	TOUCHSTONE SECURITIES	164,579.000	1,117,213		0
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO		12/09/2021	Various	1,686,772.000	20,143,004		0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		07/21/2021	Various	259,328.000	2,912,723		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/13/2021	TOUCHSTONE SECURITIES	65,543.000	729,379		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/17/2021	TOUCHSTONE SECURITIES	65,457.000	557,108		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	14,083.000	878,888		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	85,497.000	905,780		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/13/2021	TOUCHSTONE SECURITIES	25,271.000	1,018,953		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/09/2021	TOUCHSTONE SECURITIES	11,058.000	305,473		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	17,127.000	404,341		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	70,503.000	1,414,451		0
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		07/21/2021	PCG Model Accts	78,834.000	3,838,620		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/17/2021	TOUCHSTONE SECURITIES	122,105.000	1,128,414		0
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		07/21/2021	PCG Model Accts	129.000	6,580		0
922020-81-3	VANGUARD GROUP MUTUAL FUND		07/21/2021	PCG Model Accts	21,325.000	599,480		0
922042-77-5	VANGUARD CLOSED END FUND		07/02/2021	PCG Model Accts	27,073.000	1,716,479		0
922908-62-9	VANGUARD FDS CLOSED END FUND		07/21/2021	PCG Model Accts	618.000	137,291		0
9499999. Subtotal - Common Stocks - Mutual Funds						113,569,395	XXX	0
9799997. Total - Common Stocks - Part 3						679,661,991	XXX	0
9799998. Total - Common Stocks - Part 5						122,373,625	XXX	0
9799999. Total - Common Stocks						802,035,616	XXX	0
9899999. Total - Preferred and Common Stocks						807,957,401	XXX	0
9999999 - Totals						1,155,121,498	XXX	1,449,358

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
36202K-UV-5	G2 G2 8696 1.625% 09/20/25		12/01/2021	Paydown		1,666	1,666	1,714	1,608	0	58	0	58	0	1,666	0	0	0	14	09/20/2025
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		12/01/2021	Paydown		703	703	630	677	0	26	0	26	0	703	0	0	0	25	02/15/2024
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		12/01/2021	Paydown		789	789	707	761	0	28	0	28	0	789	0	0	0	29	12/15/2023
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		12/01/2021	Paydown		1,959	1,959	1,756	1,891	0	67	0	67	0	1,959	0	0	0	63	11/15/2023
36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		12/01/2021	Paydown		275	275	235	261	0	13	0	13	0	275	0	0	0	10	11/15/2023
36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		12/01/2021	Paydown		410	410	350	389	0	21	0	21	0	410	0	0	0	15	01/15/2024
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		12/01/2021	Paydown		2,316	2,316	2,076	2,235	0	81	0	81	0	2,316	0	0	0	75	12/15/2023
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		12/01/2021	Paydown		808	808	699	770	0	38	0	38	0	808	0	0	0	28	01/15/2024
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		12/01/2021	Paydown		4,073	4,073	3,508	3,863	0	210	0	210	0	4,073	0	0	0	145	04/15/2024
36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		12/01/2021	Paydown		13,970	13,970	12,106	13,319	0	651	0	651	0	13,970	0	0	0	497	01/15/2024
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		12/01/2021	Paydown		248	248	223	240	0	9	0	9	0	248	0	0	0	9	12/15/2023
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		12/01/2021	Paydown		612	612	548	591	0	21	0	21	0	612	0	0	0	20	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		12/01/2021	Paydown		563	563	505	543	0	20	0	20	0	563	0	0	0	18	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		12/01/2021	Paydown		675	675	605	652	0	23	0	23	0	675	0	0	0	27	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		12/01/2021	Paydown		1,528	1,528	1,322	1,458	0	71	0	71	0	1,528	0	0	0	50	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405 6.500% 02/15/24		12/01/2021	Paydown		815	815	730	785	0	30	0	30	0	815	0	0	0	29	02/15/2024
36203Y-2F-0	GNMA 30 YR GN 363574 6.500% 12/15/23		05/01/2021	Paydown		362	362	324	349	0	13	0	13	0	362	0	0	0	9	12/15/2023
36204C-6Z-9	GNMA 30 YR GN 366388 6.500% 12/15/23		06/01/2021	Paydown		477	477	428	460	0	17	0	17	0	477	0	0	0	12	12/15/2023
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		12/01/2021	Paydown		843	843	755	812	0	30	0	30	0	843	0	0	0	30	01/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		12/01/2021	Paydown		363	363	310	345	0	18	0	18	0	363	0	0	0	9	12/15/2023
36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		12/01/2021	Paydown		2,402	2,402	2,153	2,318	0	84	0	84	0	2,402	0	0	0	84	12/15/2023
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		12/01/2021	Paydown		4,042	4,042	3,623	3,900	0	142	0	142	0	4,042	0	0	0	145	12/15/2023
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		12/01/2021	Paydown		2,043	2,043	1,831	1,971	0	72	0	72	0	2,043	0	0	0	73	12/15/2023
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		12/01/2021	Paydown		4,253	4,253	3,685	4,055	0	198	0	198	0	4,253	0	0	0	151	01/15/2024
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		12/01/2021	Paydown		2,820	2,820	2,438	2,686	0	133	0	133	0	2,820	0	0	0	83	01/15/2024
36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		12/01/2021	Paydown		3,634	3,634	3,149	3,465	0	169	0	169	0	3,634	0	0	0	129	01/15/2024
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		12/01/2021	Paydown		5,797	5,797	5,013	5,517	0	280	0	280	0	5,797	0	0	0	126	02/15/2024
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		12/01/2021	Paydown		816	816	731	785	0	30	0	30	0	816	0	0	0	29	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		12/01/2021	Paydown		8,914	8,914	7,724	8,490	0	424	0	424	0	8,914	0	0	0	276	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		12/01/2021	Paydown		4,405	4,405	3,809	4,196	0	208	0	208	0	4,405	0	0	0	131	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		12/01/2021	Paydown		6,733	6,733	5,835	6,419	0	314	0	314	0	6,733	0	0	0	142	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		12/01/2021	Paydown		1,932	1,932	1,733	1,863	0	69	0	69	0	1,932	0	0	0	56	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		12/01/2021	Paydown		2,155	2,155	1,932	2,078	0	77	0	77	0	2,155	0	0	0	81	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		12/01/2021	Paydown		2,641	2,641	2,257	2,501	0	141	0	141	0	2,641	0	0	0	55	03/15/2024
36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		12/01/2021	Paydown		470	470	406	447	0	22	0	22	0	470	0	0	0	17	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24		12/01/2021	Paydown		4,803	4,803	4,137	4,570	0	233	0	233	0	4,803	0	0	0	171	01/15/2024
36204Y-C3-5	GNMA 30 YR GN 383590 6.500% 04/15/24		04/01/2021	Paydown		2,923	2,923	2,517	2,772	0	150	0	150	0	2,923	0	0	0	54	04/15/2024
36205B-E5-7	GNMA 30 YR GN 385456 6.500% 03/15/24		10/01/2021	Paydown		1,340	1,340	1,161	1,275	0	65	0	65	0	1,340	0	0	0	40	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433 6.500% 02/15/24		12/01/2021	Paydown		1,358	1,358	1,174	1,292	0	66	0	66	0	1,358	0	0	0	48	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434 6.500% 02/15/24		12/01/2021	Paydown		1,088	1,088	941	1,036	0	53	0	53	0	1,088	0	0	0	39	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		12/01/2021	Paydown		952	952	915	936	0	16	0	16	0	952	0	0	0	39	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194 6.500% 02/15/24		12/01/2021	Paydown		2,453	2,453	2,121	2,334	0	118	0	118	0	2,453	0	0	0	87	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		12/01/2021	Paydown		4,106	4,106	3,508	3,883	0	223	0	223	0	4,106	0	0	0	145	04/15/2024
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		12/01/2021	Paydown		19,637	19,637	20,376	20,014	0	(377)	0	(377)	0	19,637	0	0	0	1,023	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		12/01/2021	Paydown		23,537	23,537	24,091	23,834	0	(297)	0	(297)	0	23,537	0	0	0	723	09/15/2028
36224R-KG-8	GNMA 30 YR GN 336095 6.500% 11/15/23		12/01/2021	Paydown		4,302	4,302	3,856	4,155	0	148	0	148	0	4,302	0	0	0	139	11/15/2023
36225C-EV-4	GNMA ARM G2 80147 2.125% 12/20/27		12/01/2021	Paydown		2,065	2,065	2,126	1,994	0	71	0	71	0	2,065	0	0	0	35	12/20/2027
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2021	Paydown		60,560	60,560	59,774	60,091	0	469	0	469	0	60,560	0	0	0	2,070	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2021	Paydown		331,031	331,031	331,031	331,031	0	0	0	0	0	331,031	0	0	0	10,211	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2021	Paydown		61,849	61,849	61,201	61,604	0	245	0	245	0	61,849	0	0	0	1,224	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.687% 02/16/44		12/01/2021	Paydown		54,881	54,881	52,962	58,306	0	(3,425)	0	(3,425)	0	54,881	0	0	0	1,707	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 9.432% 11/16/42		08/01/2021	Paydown		203,790	203,790	195,700	203,839	0	(49)	0	(49)	0	203,790	0	0	0	8,936	11/16/2042
38375B-JW-3	GNR 2011-H02 BA 4.241% 02/20/61		06/01/2021	Paydown		127,307	127,307	131,234	0	0	(2,441)	0	(2,441)	0	127,307	0	0	0	2,809	02/20/2061
690353-2F-3	DFC AGENCY DEBENTURES 0.091% 04/20/35		10/20/2021	Redemption 100.0000		119,000	119,000	119,000	0	0	0	0	0	0	119,000	0	0	0	27	04/20/2035
690353-4D-6	DFC AGENCY DEBENTURES 0.091% 01/20/35		10/20/2021	Redemption 100.0000		80,000	80,000	80,000	0	0	0	0	0	0	80,000	0	0	0	18	01/20/2035

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 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
690353-5H-6	DFC AGENCY DEBENTURES 0.091% 04/20/35		10/20/2021	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	2,224	04/20/2035
690353-T5-6	DFC AGENCY DEBENTURES 0.080% 01/20/35		10/20/2021	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	23	01/20/2035
690353-U8-8	DFC 0.080% 02/15/28		10/15/2021	Call 100.0000		1,307,268	1,307,268	1,307,268	1,307,268	0	0	0	0	0	1,307,268	0	0	0	1,214	02/15/2028
690353-U8-8	DFC 0.080% 02/15/28		08/16/2021	Redemption 100.0000		161,064	161,064	161,064	161,064	0	0	0	0	0	161,064	0	0	0	91	02/15/2028
690353-V8-7	DFC AGENCY DEBENTURES 0.080% 04/20/35		10/20/2021	Redemption 100.0000		130,000	130,000	130,000	0	0	0	0	0	0	130,000	0	0	0	30	04/20/2035
690353-YE-1	DFC AGENCY 0.060% 06/15/34		12/15/2021	Redemption 100.0000		288,216	288,216	288,216	288,216	0	0	0	0	0	288,216	0	0	0	217	06/15/2034
912828-Q6-0	U S TREASURY 0.125% 04/15/21		04/15/2021	Maturity		497,929	450,000	467,750	493,567	(18,904)	794	0	(18,110)	0	475,457	0	22,472	22,472	0	04/15/2021
912828-QV-5	U S TREASURY 0.625% 07/15/21		07/15/2021	Maturity		891,885	750,000	809,277	867,116	(87,571)	(2,215)	0	(89,786)	0	777,330	0	114,555	114,555	5,490	07/15/2021
912828-L9-9	U S TREASURY		12/31/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(4)	10/31/2020
912828-Q6-0	U S TREASURY		12/31/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	311	04/15/2021
0599999. Subtotal - Bonds - U.S. Governments						4,669,856	4,480,042	4,537,250	3,982,897	(106,475)	(2,345)	0	(108,820)	0	4,532,829	0	137,027	137,027	41,833	XXX
732622-AH-8	PONTIAC MI WSTWTR TRMT FA 2.700% 06/01/22		06/01/2021	Redemption 100.0000		2,240,000	2,240,000	2,240,000	2,240,000	0	0	0	0	0	2,240,000	0	0	0	30,240	06/01/2022
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,240,000	2,240,000	2,240,000	2,240,000	0	0	0	0	0	2,240,000	0	0	0	30,240	XXX
10620N-BT-4	BRAZOS 1.586% 06/25/29		08/27/2021	Various		3,000,000	3,000,000	2,521,875	2,736,745	0	18,741	0	18,741	0	2,755,487	0	244,513	244,513	31,320	06/25/2029
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		12/01/2021	Paydown		97,214	97,214	101,079	98,497	0	(1,284)	0	(1,284)	0	97,214	0	0	0	2,566	07/01/2023
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2021	Paydown		8,946	8,946	8,900	8,904	0	42	0	42	0	8,946	0	0	0	269	08/01/2035
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		12/01/2021	Paydown		77,022	77,022	78,587	77,617	0	(595)	0	(595)	0	77,022	0	0	0	1,751	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2021	Paydown		28,755	28,755	29,400	29,002	0	(248)	0	(248)	0	28,755	0	0	0	584	07/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2021	Paydown		72,304	72,304	75,060	73,611	0	(1,307)	0	(1,307)	0	72,304	0	0	0	1,695	05/01/2025
31290K-CU-1	FHLMC FH 554583 9.500% 02/01/21		02/01/2021	Paydown		1,058	1,058	1,044	1,046	0	12	0	12	0	1,058	0	0	0	10	02/01/2021
31292G-C4-6	FHLMC FG C00091 9.000% 12/01/21		11/01/2021	Paydown		883	883	861	878	0	5	0	5	0	883	0	0	0	33	12/01/2021
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2021	Paydown		438,066	438,066	460,552	456,828	0	(18,762)	0	(18,762)	0	438,066	0	0	0	7,934	03/01/2033
313615-A3-0	FNMA FN 50426 9.500% 04/01/21		02/01/2021	Paydown		77	77	76	76	0	0	0	0	0	77	0	0	0	1	04/01/2021
313615-HN-9	FNMA FN 50637 8.000% 12/01/22		12/01/2021	Paydown		2,197	2,197	2,190	2,186	0	11	0	11	0	2,197	0	0	0	98	12/01/2022
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		12/01/2021	Paydown		30,267	30,267	30,589	30,405	0	(138)	0	(138)	0	30,267	0	0	0	956	04/01/2028
3137A2-YK-1	FHMS FHR 3763 JM 4.000% 12/15/38		10/01/2021	Paydown		1,475,577	1,475,577	1,451,369	1,471,422	0	4,155	0	4,155	0	1,475,577	0	0	0	23,755	12/15/2038
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		12/01/2021	Paydown		160,157	160,157	171,844	163,012	0	(2,854)	0	(2,854)	0	160,157	0	0	0	2,841	01/15/2026
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2021	Paydown		1,296,179	1,296,179	1,286,204	1,291,708	0	4,471	0	4,471	0	1,296,179	0	0	0	26,236	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2021	Paydown		303,001	303,001	307,826	0	0	(2,274)	0	(2,274)	0	303,001	0	0	0	11,642	10/15/2047
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2021	Paydown		680,322	680,322	660,865	667,605	0	12,716	0	12,716	0	680,322	0	0	0	9,979	01/01/2027
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2021	Paydown		655,073	655,073	654,357	654,264	0	809	0	809	0	655,073	0	0	0	9,475	08/01/2033
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2021	Paydown		611,393	611,393	587,039	599,630	0	11,763	0	11,763	0	611,393	0	0	0	20,501	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2021	Paydown		246,413	246,413	265,067	255,290	0	(8,877)	0	(8,877)	0	246,413	0	0	0	7,919	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2021	Paydown		572,898	572,898	622,668	597,219	0	(24,322)	0	(24,322)	0	572,898	0	0	0	17,208	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2021	Paydown		504,803	504,803	489,988	498,146	0	6,657	0	6,657	0	504,803	0	0	0	15,212	03/15/2034
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		02/01/2021	Paydown		57,852	57,852	58,702	57,737	0	115	0	115	0	57,852	0	0	0	276	03/25/2037
31398F-WS-6	FNR 2009-95 EY 4.000% 11/25/24		12/01/2021	Paydown		1,196,287	1,196,287	1,131,613	1,184,785	0	11,502	0	11,502	0	1,196,287	0	0	0	26,998	11/25/2024
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		12/01/2021	Paydown		124	124	126	124	0	0	0	0	0	124	0	0	0	1	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2021	Paydown		274,035	274,035	262,217	271,244	0	2,791	0	2,791	0	274,035	0	0	0	5,300	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2021	Paydown		965,661	965,661	870,604	945,703	0	19,958	0	19,958	0	965,661	0	0	0	18,007	05/25/2025
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2021	Paydown		6,616	6,616	6,702	6,688	0	(72)	0	(72)	0	6,616	0	0	0	239	01/01/2038
31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		12/01/2021	Paydown		53,387	53,387	55,314	53,942	0	(554)	0	(554)	0	53,387	0	0	0	1,312	05/01/2023
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2021	Paydown		39,994	39,994	41,743	40,609	0	(615)	0	(615)	0	39,994	0	0	0	1,028	11/01/2023
31415Q-AP-1	FNMA FN 985714 5.000% 06/01/23		12/01/2021	Paydown		22,083	22,083	22,994	22,360	0	(277)	0	(277)	0	22,083	0	0	0	568	06/01/2023
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		12/01/2021	Paydown		58,334	58,334	59,765	58,851	0	(517)	0	(517)	0	58,334	0	0	0	1,065	05/01/2024
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		12/01/2021	Paydown		211,383	211,383	210,747	210,787	0	596	0	596	0	211,383	0	0	0	4,418	08/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2021	Paydown		617,924	617,924	613,869	614,353	0	3,571	0	3,571	0	617,924	0	0	0	9,580	08/01/2032
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		12/01/2021	Paydown		269,671	269,671	269,418	269,162	0	509	0	509	0	269,671	0	0	0	5,187	09/01/2024
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2021	Paydown		375,347	375,347	379,411	376,767	0	(1,419)	0	(1,419)	0	375,347	0	0	0	7,558	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2021	Paydown		59,374	59,374	61,081	60,051	0	(677)	0	(677)	0	59,374	0	0	0	1,418	08/01/2024

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
56052F-BD-6	MAINE ST HSG AUTH MTGE 3.950% 11/15/40		09/10/2021	Redemption 100.0000		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	18,450	11/15/2040
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		12/01/2021	Redemption 100.0000		360,000	360,000	328,500	331,762	0	28,238	0	28,238	0	360,000	0	0	0	5,863	12/01/2041
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2021	Various		159,000	159,000	159,000	159,000	0	0	0	0	0	159,000	0	0	0	5,291	04/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 09/01/30		11/01/2021	Redemption 100.0000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	1	09/01/2030
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		01/27/2021	Call 100.0000		960,000	960,000	960,000	960,000	0	0	0	0	0	960,000	0	0	0	412	09/01/2030
73420P-AA-1	PORT GTR CINCINNATI DEV AUTH R 0.150% 06/01/21		06/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,467	06/01/2021
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/02/2021	Redemption 100.0000		522,602	522,602	522,602	522,602	0	0	0	0	0	522,602	0	0	0	11,185	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						18,047,279	18,047,279	17,396,848	17,430,618	0	61,870	0	61,870	0	17,802,766	0	244,513	244,513	323,609	XXX
00206R-MF-6	AT&T INC 2.550% 12/01/33		09/09/2021	Tax Free Exchange		34,510,317	32,541,000	34,620,900	34,611,020	0	(100,702)	0	(100,702)	0	34,510,317	0	0	0	626,957	12/01/2033
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2021	Paydown		174,008	172,630	146,069	140,960	0	33,049	0	33,049	0	174,008	0	0	0	5,509	01/25/2037
026351-AZ-9	AMERICAN GENERAL CORP 6.625% 02/15/29		05/26/2021	Call 130.8060		18,358,622	14,035,000	14,367,638	14,196,684	0	(6,771)	0	(6,771)	0	14,189,913	0	(154,913)	(154,913)	5,049,397	02/15/2029
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2021	Paydown		41,109	41,109	40,987	39,251	0	1,859	0	1,859	0	41,109	0	0	0	655	09/25/2035
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2021	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		12/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
037411-BC-8	APACHE CORP 4.250% 01/15/44		08/13/2021	Call 100.0000		4,350,000	4,350,000	3,665,615	3,736,491	0	8,511	0	8,511	0	3,745,002	0	604,998	604,998	200,795	01/15/2044
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		12/15/2021	Paydown		135,609	135,609	135,609	0	0	0	0	0	0	135,609	0	0	0	18	11/15/2022
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2021	Paydown		108,789	108,789	108,432	108,404	0	386	0	386	0	108,789	0	0	0	3,169	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2021	Paydown		213,358	213,358	211,600	212,265	0	1,093	0	1,093	0	213,358	0	0	0	8,190	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2021	Paydown		156,882	156,882	153,610	155,022	0	1,860	0	1,860	0	156,882	0	0	0	5,850	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2021	Paydown		115,187	115,187	109,607	112,249	0	2,938	0	2,938	0	115,187	0	0	0	2,760	08/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2021	Paydown		245,508	247,552	207,253	216,611	0	28,897	0	28,897	0	245,508	0	0	0	8,889	09/25/2034
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		01/07/2021	Call 100.0000		500,000	500,000	402,370	427,672	0	550	0	550	0	428,223	0	71,777	71,777	4,424	11/15/2022
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.236% 01/25/37		12/01/2021	Paydown		63,634	63,634	37,227	18,442	0	45,192	0	45,192	0	63,634	0	0	0	584	01/25/2037
125896-85-2	CMS ENERGY CORP PREFERRED		04/06/2021	ADVANTUS CAPITAL MANAGEMENT		19,419	700	17,556	17,556	0	0	0	0	0	17,556	0	1,863	1,863	514	
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2021	Paydown		4,199,886	4,199,886	4,102,107	4,126,705	0	73,181	0	73,181	0	4,199,886	0	0	0	65,214	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2021	Paydown		115,795	117,376	112,718	111,419	0	4,376	0	4,376	0	115,795	0	0	0	3,457	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2021	Paydown		153,605	152,043	137,533	127,717	0	25,889	0	25,889	0	153,605	0	0	0	4,536	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2021	Paydown		732,510	725,057	689,378	636,984	0	95,525	0	95,525	0	732,510	0	0	0	21,632	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2021	Paydown		199,295	202,256	176,318	164,123	0	35,172	0	35,172	0	199,295	0	0	0	6,310	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2021	Paydown		376,497	394,160	331,440	306,634	0	69,863	0	69,863	0	376,497	0	0	0	10,553	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2021	Paydown		80,227	78,478	73,495	69,420	0	10,807	0	10,807	0	80,227	0	0	0	2,138	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2021	Paydown		46,513	54,536	44,288	33,601	0	12,912	0	12,912	0	46,513	0	0	0	1,662	05/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2021	Paydown		79,781	78,934	66,797	62,371	0	17,411	0	17,411	0	79,781	0	0	0	2,007	11/25/2035
14913R-2E-6	CATERPILLAR FINL SERVICE 0.347% 01/06/22		09/10/2021	MIZUHO SECURITIES USA INC		1,000,740	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	740	740	4,005	01/06/2022
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2021	Paydown		765,087	790,554	728,208	773,743	0	(8,655)	0	(8,655)	0	765,087	0	0	0	23,062	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		12/01/2021	Paydown		736,700	736,700	736,678	722,153	0	14,547	0	14,547	0	736,700	0	0	0	20,098	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2021	Paydown		370,500	370,500	374,552	371,881	0	(1,381)	0	(1,381)	0	370,500	0	0	0	5,361	06/25/2044
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2021	Paydown		121,144	121,384	114,034	104,240	0	16,904	0	16,904	0	121,144	0	0	0	3,779	06/25/2035
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		12/01/2021	Paydown		91,626	85,616	82,406	86,175	0	5,451	0	5,451	0	91,626	0	0	0	2,661	02/25/2036
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		02/01/2021	Paydown		136,138	136,138	137,491	136,138	0	0	0	0	0	136,138	0	0	0	806	11/10/2046
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		01/01/2021	Paydown		46,403	46,403	46,865	46,366	0	37	0	37	0	46,403	0	0	0	136	07/10/2044
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		06/22/2021	Paydown		351,912	351,912	351,912	351,912	0	0	0	0	0	351,912	0	0	0	300	09/22/2021
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2021	Paydown		254,315	254,315	232,571	232,627	0	21,689	0	21,689	0	254,315	0	0	0	6,307	02/25/2036
257375-AQ-8	DOMINION GAS HLDGS LLC 3.900% 11/15/49		06/30/2021	Tax Free Exchange		2,000,908	2,000,000	1,998,960	1,998,898	0	11	0	11	0	1,998,908	0	2,000	2,000	48,750	11/15/2049
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		04/08/2021	Call 103.8319		1,038,319	1,000,000	993,250	998,856	0	280	0	280	0	999,136	0	864	864	61,175	04/01/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC 0.430% 11/26/21		11/26/2021	Maturity		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	2,554	11/26/2021

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 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
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2021	Paydown		251,193	251,193	257,399	257,154	0	(5,962)	0	(5,962)	0	251,193	0	0	0	7,315	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2021	Paydown		61,372	64,330	61,285	64,735	0	(3,362)	0	(3,362)	0	61,372	0	0	0	1,831	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2021	Paydown		62,355	68,295	66,403	64,933	0	(2,578)	0	(2,578)	0	62,355	0	0	0	1,993	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		09/01/2021	Paydown		155,789	155,789	148,292	152,525	0	3,265	0	3,265	0	155,789	0	0	0	3,809	09/25/2035
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2021	Paydown		11,242	11,242	11,579	11,235	0	7	0	7	0	11,242	0	0	0	276	08/10/2043
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		11/30/2021	Call 140.6720		2,135,401	1,518,000	1,640,123	1,590,162	0	(4,238)	0	(4,238)	0	1,585,924	0	(67,924)	(67,924)	741,497	03/15/2032
427866-AE-8	HERSHEY FOODS CO 8.800% 02/15/21		02/15/2021	Maturity		3,750,000	3,750,000	4,072,688	3,752,283	0	(2,283)	0	(2,283)	0	3,750,000	0	0	0	165,000	02/15/2021
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2021	Paydown		279,641	286,006	235,171	180,904	0	98,737	0	98,737	0	279,641	0	0	0	12,519	02/25/2036
458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		03/15/2021	INTL FCSTONE FINANCIAL INC		3,048,480	3,000,000	2,992,860	2,999,281	0	245	0	245	0	2,999,526	0	48,954	48,954	45,650	10/01/2021
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2021	Paydown		1,652,961	1,652,961	1,173,576	1,121,938	0	531,024	0	531,024	0	1,652,961	0	0	0	63,191	08/25/2037
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2021	Paydown		186,804	186,804	186,699	186,719	0	86	0	86	0	186,804	0	0	0	3,894	03/15/2063
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		12/01/2021	Paydown		120,433	120,433	120,885	121,419	0	(986)	0	(986)	0	120,433	0	0	0	2,381	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2021	Paydown		655,172	643,432	458,702	439,788	0	215,383	0	215,383	0	655,172	0	0	0	23,555	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		12/01/2021	Paydown		197,504	197,504	110,187	72,402	0	125,102	0	125,102	0	197,504	0	0	0	1,810	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2021	Paydown		110,703	110,703	63,674	42,888	0	67,815	0	67,815	0	110,703	0	0	0	1,194	07/25/2036
50188F-AE-5	LG&E & KU ENERGY LLC 4.375% 10/01/21		07/01/2021	Various		11,000,000	11,000,000	10,982,710	10,997,738	0	410	0	410	0	10,998,148	0	1,852	1,852	360,938	10/01/2021
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2021	Paydown		125,393	120,662	99,565	99,389	0	26,005	0	26,005	0	125,393	0	0	0	4,305	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 12/25/42		11/01/2021	Paydown		0	33,905	26,653	32,162	0	(32,162)	0	(32,162)	0	0	0	0	0	1,143	12/25/2042
532457-AM-0	ELI LILLY 7.125% 06/01/25		09/22/2021	Call 122.2650		7,335,900	6,000,000	6,614,520	6,193,575	0	(28,657)	0	(28,657)	0	6,164,918	0	(164,918)	(164,918)	1,681,463	06/01/2025
59217G-CY-3	MET LIFE GLOB 0.510% 05/28/21		05/28/2021	Maturity		575,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	0	0	1,547	05/28/2021
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		03/15/2021	MORGAN STANLEY FIXED INC		2,122,380	2,000,000	1,972,840	1,993,018	0	690	0	690	0	1,993,709	0	128,671	128,671	42,083	02/25/2023
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		12/01/2021	Paydown		111,850	111,850	61,875	48,720	0	63,130	0	63,130	0	111,850	0	0	0	975	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		12/01/2021	Paydown		346,943	346,943	220,437	134,637	0	212,306	0	212,306	0	346,943	0	0	0	6,154	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2021	Paydown		37,676	37,676	20,157	14,970	0	22,706	0	22,706	0	37,676	0	0	0	403	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2021	Paydown		876,629	876,629	854,713	864,145	0	12,484	0	12,484	0	876,629	0	0	0	13,297	07/25/2043
637432-MV-4	NATIONAL RURAL UTILITY 3.400% 11/15/23		03/15/2021	INTL FCSTONE FINANCIAL INC		3,197,400	3,000,000	2,997,690	2,999,183	0	39	0	39	0	2,999,222	0	198,178	198,178	34,567	11/15/2023
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2021	Redemption 100.0000		360,473	360,473	360,473	360,473	0	0	0	0	0	360,473	0	0	0	9,248	01/15/2021
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2021	Paydown		391,494	391,494	325,562	307,563	0	83,931	0	83,931	0	391,494	0	0	0	9,792	03/25/2047
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2021	Various		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
68235P-AK-4	ONE GAS INC 0.811% 03/11/23		09/21/2021	Call 100.0000		1,050,000	1,050,000	1,050,000	0	0	0	0	0	0	1,050,000	0	0	0	4,087	03/11/2023
68389X-AS-4	ORACLE CORP 3.625% 07/15/23		03/15/2021	INTL FCSTONE FINANCIAL INC		1,073,360	1,000,000	990,980	997,372	0	183	0	183	0	997,555	0	75,805	75,805	24,368	07/15/2023
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		03/15/2021	INTL FCSTONE FINANCIAL INC		1,074,150	1,000,000	997,200	999,156	0	49	0	49	0	999,205	0	74,945	74,945	24,489	07/25/2023
694308-JR-9	PACIFIC GAS & EL 1.533% 11/15/21		11/15/2021	Maturity		590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	9,243	11/15/2021
713448-BZ-0	PEPSICO INC 4.000% 03/05/42		10/20/2021	Call 119.5780		4,543,964	3,800,000	4,192,198	4,174,151	0	(9,886)	0	(9,886)	0	4,164,265	0	(364,265)	(364,265)	917,075	03/05/2042
713448-DD-7	PEPSICO INC 4.450% 04/14/46		10/20/2021	Call 128.3200		10,791,712	8,410,000	9,339,810	9,280,814	0	(16,956)	0	(16,956)	0	9,263,858	0	(853,858)	(853,858)	2,767,392	04/14/2046
718172-AK-5	PHILIP MORRIS INTL INC 4.125% 05/17/21		05/17/2021	Maturity		2,000,000	2,000,000	1,988,660	1,999,322	0	678	0	678	0	2,000,000	0	0	0	41,250	05/17/2021
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2021	Paydown		18,117	20,076	16,796	17,489	0	628	0	628	0	18,117	0	0	0	667	06/25/2036
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		12/31/2021	Security Withdraw		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/02/2017
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2021	Paydown		1,090,778	1,149,153	1,040,283	1,067,845	0	22,933	0	22,933	0	1,090,778	0	0	0	32,326	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2021	Paydown		72,199	82,760	68,198	75,470	0	(3,271)	0	(3,271)	0	72,199	0	0	0	2,678	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2021	Paydown		428,151	426,708	296,270	196,216	0	231,935	0	231,935	0	428,151	0	0	0	17,995	09/25/2036
78412F-AW-4	SESI LLC 7.125% 12/15/21		05/13/2021	Taxable Exchange		1,067,804	2,029,000	649,228	640,980	10,396	0	0	10,396	0	651,376	0	416,428	416,428	0	12/15/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		01/15/2021	Paydown		57,346	57,346	57,346	57,346	0	0	0	0	0	57,346	0	0	0	14	10/15/2021
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2021	Paydown		737,785	737,785	724,989	731,486	0	6,299	0	6,299	0	737,785	0	0	0	11,025	07/25/2043
863579-AM-0	SARM 2004-12 1A2 2.620% 09/25/34		12/01/2021	Paydown		66,203	66,203	58,464	62,296	0	3,906	0	3,906	0	66,203	0	0	0	934	09/25/2034
863579-CB-2	SARM 2004-14 1A 2.648% 10/25/34		12/01/2021	Paydown		124,932	124,932	106,705	113,220	0	11,712	0	11,712	0	124,932	0	0	0	1,425	10/25/2034
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2021	Paydown		198,375	198,375	227,372	214,342	0	(15,967)	0	(15,967)	0	198,375	0	0	0	6,388	07/15/2059
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/16/2021	Call 105.1913		210,224	199,849	185,863	181,694	0	(1,081)	0	(1,081)	0	180,613	0	19,236	19,236	27,029	08/01/2022
89236T-HE-8	TOYOTA 0.304% 02/14/22		09/08/2021	WELLS FARGO		2,201,564	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	1,564	1,564	6,047	02/14/2022

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (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	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2021	Paydown		488,676	488,676	495,984	488,638	0	38	0	38	0	488,676	0	0	0	4,657	01/10/2045
902917-AH-6	WASTE MANAGEMENT INC 7.000% 07/15/28		05/13/2021	Call 133.0760		1,330,760	1,000,000	1,274,460	1,165,054	0	(6,896)	0	(6,896)	0	1,158,158	0	(158,158)	(158,158)	388,704	07/15/2028
913017-AT-6	UNITED TECHNOLOGIES 6.700% 08/01/28		11/17/2021	Various		5,968,728	4,575,000	4,924,433	4,737,301	0	(15,493)	0	(15,493)	0	4,721,808	0	(146,808)	(146,808)	1,790,508	08/01/2028
91830C-AG-3	VNDO 2012-6AVE B 3.298% 11/15/30		11/16/2021	Various		6,118,828	6,000,000	6,149,969	6,025,623	0	(15,437)	0	(15,437)	0	6,010,186	0	108,642	108,642	190,717	11/15/2030
931142-CB-7	WAL-MART 5.250% 09/01/35		09/23/2021	Various		8,432,280	6,000,000	5,227,140	5,441,799	0	17,700	0	17,700	0	5,459,499	0	540,501	540,501	2,766,530	09/01/2035
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2021	Paydown		84,075	85,694	82,116	82,572	0	1,503	0	1,503	0	84,075	0	0	0	2,541	08/25/2035
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2021	Paydown		2,483,675	2,483,675	2,518,601	2,512,886	0	(29,211)	0	(29,211)	0	2,483,675	0	0	0	36,349	07/25/2049
89114Q-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A	04/07/2021	Maturity		6,000,000	6,000,000	6,050,580	6,030,731	0	(30,731)	0	(30,731)	0	6,000,000	0	0	0	58,448	04/07/2021
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	D	10/15/2021	Maturity		2,000,000	2,000,000	1,984,200	1,998,411	0	1,589	0	1,589	0	2,000,000	0	0	0	80,000	10/15/2021
13323A-AB-6	CAMELOT FINANCE SA 4.500% 11/01/26	D	07/21/2021	CITIGROUP GLOBAL MKTS		1,897,538	1,818,000	1,818,000	1,818,000	0	0	0	0	0	1,818,000	0	79,538	79,538	59,540	11/01/2026
29003B-AA-9	ELMW5 2020-2A A1 1.885% 07/24/31	D	08/02/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	208,543	07/24/2031
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	11/30/2021	Call 125.0240		19,998,839	15,996,000	16,409,414	16,340,968	0	(15,199)	0	(15,199)	0	16,325,769	0	(329,769)	(329,769)	4,740,951	11/15/2035
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D	09/02/2021	Taxable Exchange		494,953	500,000	423,750	466,839	0	20,098	0	20,098	0	486,937	0	8,016	8,016	48,854	01/20/2022
50201D-AA-1	LIKAK 6.750% 10/15/27	D	12/14/2021	Call 103.0000		2,060	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	217	10/15/2027
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	09/15/2021	GOLDMAN SACHS		3,036,600	3,000,000	3,053,970	0	0	(17,439)	0	(17,439)	0	3,036,531	0	69	69	50,716	02/22/2022
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	10/01/2021	Redemption 100.0000		82,800	82,800	82,800	82,800	0	0	0	0	0	82,800	0	0	0	3,698	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY 3.625% 09/21/23	D	03/15/2021	INTL FCSTONE FINANCIAL INC		4,272,000	4,000,000	3,949,800	3,984,248	0	1,305	0	1,305	0	3,985,554	0	286,446	286,446	70,889	09/21/2023
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	D	03/29/2021	Maturity		1,000,000	1,000,000	987,420	999,522	0	478	0	478	0	1,000,000	0	0	0	20,000	03/29/2021
83611V-AG-3	SNDPT 2020-2A B1 2.036% 10/25/31	D	10/25/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	114,859	10/25/2031
88165F-AF-9	TEVA PHARMACEUT FIN BV 3.650% 11/10/21	D	11/10/2021	Maturity		1,000,000	1,000,000	996,350	999,598	0	402	0	402	0	1,000,000	0	0	0	36,500	11/10/2021
872225-AF-4	TBW 2006-5 A5A		12/31/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	702	11/25/2036
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						219,072,340	199,556,387	200,611,874	194,843,051	10,396	1,937,887	0	1,948,283	0	201,030,906	0	430,474	430,474	24,045,099	XXX
92978A-AA-0	WFC 5.570% Perpet.		03/15/2021	TENDER OFFER		5,000,000	5,000,000	4,037,500	4,037,500	0	0	0	0	0	4,037,500	0	962,500	962,500	69,622	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	4,037,500	4,037,500	0	0	0	0	0	4,037,500	0	962,500	962,500	69,622	XXX
256604-BF-5	DOLE FOODS CO TL B 1L 04/05/24		08/01/2021	DEUTSCHE BANK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/05/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399997. Total - Bonds - Part 4						249,029,475	229,323,708	228,823,472	222,534,066	(96,079)	1,997,412	0	1,901,333	0	229,644,001	0	1,774,514	1,774,514	24,510,403	XXX
8399998. Total - Bonds - Part 5						5,005,540	5,000,000	5,009,400		0	(9,400)	0	(9,400)	0	5,000,000	0	5,540	5,540	26,163	XXX
8399999. Total - Bonds						254,035,015	234,323,708	233,832,872	222,534,066	(96,079)	1,988,012	0	1,891,933	0	234,644,001	0	1,780,054	1,780,054	24,536,566	XXX
04208T-20-7	ARMADA HOFFLER PROP PFD		11/15/2021	ADVANTUS CAPITAL MANAGEMENT	25.000	683	0.00	625	625	0	0	0	0	0	625	0	58	58	42	
29278N-40-0	ENERGY TRANSFER PARTNERS PREFERRED		04/05/2021	Tax Free Exchange	13,200.000	262,944	0.00	262,944	262,944	0	0	0	0	0	262,944	0	0	0	6,291	
69360J-55-2	PS BUSINESS PARKS INC PREFERRED		11/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,172.000	32,260	0.00	29,300	29,300	0	0	0	0	0	29,300	0	2,960	2,960	759	
69360J-62-8	PS BUSINESS PARKS INC PREFERRED		11/03/2021	TENDER OFFER	14,600.000	365,000	0.00	349,668	349,668	0	0	0	0	0	349,668	0	15,332	15,332	15,975	
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		08/21/2021	Various	13,239.000	330,980	0.00	329,834	329,834	0	0	0	0	0	329,834	0	1,147	1,147	17,849	
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED		05/07/2021	ADVANTUS CAPITAL MANAGEMENT	94.000	2,363	0.00	2,350	2,350	0	0	0	0	0	2,350	0	13	13	75	
74460W-64-4	PUBLIC STORAGE PREFERRED		09/01/2021	ADVANTUS CAPITAL MANAGEMENT	5,000.000	140,757	0.00	124,622	124,622	0	0	0	0	0	124,622	0	16,136	16,136	2,657	
804395-87-9	SAUL CENTERS INC PREFERRED		04/30/2021	ADVANTUS CAPITAL MANAGEMENT	300.000	7,913	0.00	7,500	7,068	432	0	0	432	0	7,500	0	413	413	225	
866082-50-6	SUMMIT HOTEL PROPERTIES PREFERRED		09/07/2021	Various	13,594.000	339,850	0.00	336,935	336,935	0	0	0	0	0	336,935	0	2,915	2,915	16,623	
867892-60-6	SUNSTONE HOTEL INVESTORS PREFERRED		06/11/2021	ADVANTUS CAPITAL MANAGEMENT	10,526.000	263,150	0.00	259,572	259,572	0	0	0	0	0	259,572	0	3,578	3,578	12,701	
902973-79-1	U S BANCORP PFD		01/15/2021	Call 25.0000	138,247.000	3,456,175	0.00	3,087,056	3,087,056	0	0	0	0	0	3,087,056	0	369,119	369,119	44,499	
ADVIZR-12-3	Advizr, Inc. Advizr, Inc.		12/31/2021	Various	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	(1,098)	
70509V-50-6	PEBBLEBROOK HOTEL TRUST PREFERRED		12/31/2021	Various	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	58	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,202,075	XXX	4,790,406	4,789,974	432	0	0	432	0	4,790,406	0	411,671	411,671	116,656	XXX
8999997. Total - Preferred Stocks - Part 4						5,202,075	XXX	4,790,406	4,789,974	432	0	0	432	0	4,790,406	0	411,671	411,671	116,656	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
8999999. Total - Preferred Stocks						5,202,075	XXX	4,790,406	4,789,974	432	0	0	432	0	4,790,406	0	411,671	411,671	116,656	XXX
00130H-10-5	AES CORP		01/13/2021	ADVANTUS CAPITAL MANAGEMENT	900.000	23,549		10,320	21,150	(10,830)	0	0	(10,830)	0	10,320	0	13,229	13,229	0	
00206R-10-2	AT&T INC		03/25/2021	ADVANTUS CAPITAL MANAGEMENT	2,500.000	75,033		71,250	71,900	(650)	0	0	(650)	0	71,250	0	3,783	3,783	1,300	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		08/06/2021	ADVANTUS CAPITAL MANAGEMENT	1,000.000	199,303		151,751	178,220	(26,469)	0	0	(26,469)	0	151,751	0	47,553	47,553	3,188	
018802-10-8	ALLIANT ENERGY CORP		12/10/2021	ADVANTUS CAPITAL MANAGEMENT	6,400.000	372,428		327,825	329,792	(1,967)	0	0	(1,967)	0	327,825	0	44,603	44,603	7,809	
02079K-10-7	ALPHABET CLASS C		10/26/2021	Various	481.000	1,343,633		608,814	842,654	(233,841)	0	0	(233,841)	0	608,814	0	734,819	734,819	0	
02361E-10-8	AMERESCO INC-CL A		12/14/2021	Various	3,000.000	196,017		148,222	0	0	0	0	0	0	148,222	0	47,795	47,795	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		07/15/2021	ADVANTUS CAPITAL MANAGEMENT	3,900.000	167,450		147,712	0	(19,360)	0	0	(19,360)	0	147,712	0	19,738	19,738	846	
025537-10-1	AMERICAN ELECTRIC POWER		03/19/2021	ADVANTUS CAPITAL MANAGEMENT	1,500.000	123,659		107,416	124,905	(17,489)	0	0	(17,489)	0	107,416	0	16,243	16,243	518	
02553E-10-6	AMERICAN EAGLE OUTFITTERS		04/30/2021	Various	21,600.000	707,395		255,661	433,512	(177,851)	0	0	(177,851)	0	255,661	0	451,734	451,734	2,393	
03027X-10-0	AMERICAN TOWER CORP REIT		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,400.000	376,861		338,436	314,244	24,192	0	0	24,192	0	338,436	0	38,425	38,425	4,198	
03064D-10-8	AMERICOLD REALTY TRUST REIT		10/22/2021	ADVANTUS CAPITAL MANAGEMENT	20,021.000	676,896		750,640	747,384	3,256	0	0	3,256	0	750,640	0	(73,744)	(73,744)	14,294	
03676B-10-2	ANTERO MIDSTREAM CORP		09/28/2021	BARCLAYS	1,750.000	18,400		15,111	0	0	0	0	0	0	15,111	0	3,289	3,289	0	
037833-10-0	APPLE INC		09/09/2021	S. G. COWEN SECURITIES CORP.	6,313.000	972,450		126,709	837,672	(710,963)	0	0	(710,963)	0	126,709	0	845,740	845,740	4,072	
053484-10-1	AVALON BAY COMMUNITIES REIT		07/13/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	129,071		117,310	0	(366)	0	0	(366)	0	117,310	0	11,761	11,761	1,431	
053807-10-3	AVNET INC		01/28/2021	S. G. COWEN SECURITIES CORP.	46,051.000	1,728,170		1,524,569	1,616,851	(92,282)	0	0	(92,282)	0	1,524,569	0	203,601	203,601	0	
0556EL-10-9	BP MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/08/2021	Morgan Stanley	2,830.000	33,414		32,711	29,998	2,713	0	0	2,713	0	32,711	0	703	703	983	
05722G-10-0	BAKER HUGHES CO COMMON		10/01/2021	ADVANTUS CAPITAL MANAGEMENT	800.000	20,118		19,237	0	0	0	0	0	0	19,237	0	881	881	288	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		07/27/2021	Various	13,983.000	3,437,708		2,102,497	3,242,238	(1,139,741)	0	0	(1,139,741)	0	2,102,497	0	1,335,211	1,335,211	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		04/14/2021	ADVANTUS CAPITAL MANAGEMENT	3,700.000	115,006		102,114	101,861	253	0	0	253	0	102,114	0	12,892	12,892	2,666	
101121-10-1	BOSTON PROPERTIES INC REIT		06/02/2021	ADVANTUS CAPITAL MANAGEMENT	2,100.000	220,023		247,634	198,513	49,121	0	0	49,121	0	247,634	0	(27,611)	(27,611)	3,038	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		11/03/2021	ADVANTUS CAPITAL MANAGEMENT	10,400.000	220,937		187,106	172,120	14,986	0	0	14,986	0	187,106	0	33,832	33,832	4,816	
11135E-10-4	BROADSTONE NET LEASE INC-A COMMON		03/22/2021	Tax Free Exchange	24,300.000	412,217		412,217	475,794	(63,577)	0	0	(63,577)	0	412,217	0	0	0	6,075	
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	9,500.000	233,916		161,500	0	0	0	0	0	0	161,500	0	72,416	72,416	3,701	
125896-10-0	CMS ENERGY CORP		12/14/2021	ADVANTUS CAPITAL MANAGEMENT	3,500.000	214,770		209,993	213,535	(3,542)	0	0	(3,542)	0	209,993	0	4,776	4,776	5,307	
133131-10-2	CAMDEN PROPERTY TRUST REIT		12/09/2021	ADVANTUS CAPITAL MANAGEMENT	7,300.000	971,370		647,296	729,416	(82,120)	0	0	(82,120)	0	647,296	0	324,074	324,074	14,691	
14174T-10-7	CARETRUST REIT INC REIT		12/01/2021	ADVANTUS CAPITAL MANAGEMENT	5,900.000	126,643		140,821	130,862	9,959	0	0	9,959	0	140,821	0	(14,178)	(14,178)	5,106	
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		05/25/2021	ADVANTUS CAPITAL MANAGEMENT	19,045.000	216,179		184,727	178,261	6,466	0	0	6,466	0	184,727	0	31,452	31,452	1,707	
15189T-10-7	CENTERPOINT ENERGY		12/06/2021	ADVANTUS CAPITAL MANAGEMENT	1,800.000	46,683		42,537	0	2,550	0	0	2,550	0	42,537	0	4,146	4,146	419	
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		10/20/2021	ADVANTUS CAPITAL MANAGEMENT	9,900.000	414,774		332,686	348,975	(16,289)	0	0	(16,289)	0	332,686	0	82,087	82,087	9,803	
16411R-20-8	CHENIERE ENERGY INC		02/24/2021	Various	11,429.000	787,605		615,060	686,083	(71,023)	0	0	(71,023)	0	615,060	0	172,545	172,545	0	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		11/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,500.000	50,585		41,319	0	(3,598)	0	0	(3,598)	0	41,319	0	9,266	9,266	296	
20030N-10-1	COMCAST CORP CL A		12/07/2021	S. G. COWEN SECURITIES CORP.	7,798.000	387,558		277,272	408,615	(131,343)	0	0	(131,343)	0	277,272	0	110,286	110,286	7,642	

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
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		07/22/2021	STEPHENS, INC-EQ	1,800.000	53,211		50,844	0	0	0	0	0	0	50,844	0	2,367	2,367	495	
222795-50-2	COUSINS PROPERTIES INC REIT		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	1,600.000	62,161		63,649	53,600	10,049	0	0	10,049	0	63,649	0	(1,488)	(1,488)	1,503	
224399-10-5	CRANE CO		11/01/2021	RAYMOND JAMES	3,300.000	347,394		296,264	0	0	0	0	0	0	296,264	0	51,130	51,130	0	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		05/06/2021	HEIGHT SECURITIES	1,200.000	35,375		30,855	0	0	0	0	0	0	30,855	0	4,519	4,519	750	
22822V-10-1	CROWN CASTLE INTL CORP REIT		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	3,300.000	598,627		359,282	0	(168,990)	0	0	(168,990)	0	359,282	0	239,345	239,345	5,215	
229663-10-9	CUBESMART REIT		03/02/2021	ADVANTUS CAPITAL MANAGEMENT	4,300.000	155,693		140,585	144,523	(3,938)	0	0	(3,938)	0	140,585	0	15,108	15,108	1,462	
23283R-10-0	CYRUSONE INC REIT		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	10,100.000	826,564		550,433	738,815	(188,382)	0	0	(188,382)	0	550,433	0	276,131	276,131	17,595	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		10/14/2021	ADVANTUS CAPITAL MANAGEMENT	1,500.000	47,614		38,062	0	0	0	0	0	0	38,062	0	9,553	9,553	468	
233331-10-7	DTE ENERGY COMPANY		10/28/2021	ADVANTUS CAPITAL MANAGEMENT	1,800.000	235,668		204,869	0	(10,384)	0	0	(10,384)	0	204,869	0	30,799	30,799	3,038	
233331-10-7	DTE ENERGY COMPANY		07/06/2021	Spin Off	0.000	31,782		31,782	45,090	(13,309)	0	0	(13,309)	0	31,782	0	0	0	0	
244199-10-5	DEERE & COMPANY		08/20/2021	Various	3,115.000	969,842		432,847	838,091	(405,244)	0	0	(405,244)	0	432,847	0	536,995	536,995	3,314	
24703L-20-2	DELL TECH COMMON		11/02/2021	Spin Off	0.000	16,067		16,067	0	0	0	0	0	0	16,067	0	0	0	0	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	5,518.000	49,341		27,897	45,524	(17,626)	0	0	(17,626)	0	27,897	0	21,444	21,444	0	
253868-10-3	DIGITAL REALTY TRUST INC REIT		12/17/2021	ADVANTUS CAPITAL MANAGEMENT	1,800.000	275,840		226,701	251,118	(24,417)	0	0	(24,417)	0	226,701	0	49,139	49,139	4,916	
254687-10-6	DISNEY		03/10/2021	Various	4,570.000	847,965		496,576	827,993	(331,416)	0	0	(331,416)	0	496,576	0	351,389	351,389	0	
25960P-10-9	DOUGLAS EMMETT INC REIT		03/03/2021	ADVANTUS CAPITAL MANAGEMENT	10,800.000	330,618		337,135	315,144	21,991	0	0	21,991	0	337,135	0	(6,517)	(6,517)	3,024	
26441C-20-4	DUKE ENERGY		04/05/2021	ADVANTUS CAPITAL MANAGEMENT	100.000	9,714		8,184	9,156	(972)	0	0	(972)	0	8,184	0	1,530	1,530	97	
26614N-10-2	DUPONT DE NEMOURS INC		01/13/2021	VIRTU FINANCIAL	995.000	82,798		63,630	70,754	(7,124)	0	0	(7,124)	0	63,630	0	19,168	19,168	0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		05/13/2021	Various	11,100.000	83,181		159,381	68,598	90,783	0	0	90,783	0	159,381	0	(76,199)	(76,199)	915	
29336T-10-0	ENLINK MIDSTREAM LLC		02/25/2021	RBC/DAIN	41,500.000	179,644		114,385	153,965	(39,580)	0	0	(39,580)	0	114,385	0	65,259	65,259	3,891	
29364G-10-3	Entergy Corp		10/20/2021	ADVANTUS CAPITAL MANAGEMENT	4,300.000	422,752		439,565	429,312	10,253	0	0	10,253	0	439,565	0	(16,813)	(16,813)	8,835	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/20/2021	Various	72,300.000	1,630,239		1,492,807	0	57,505	0	0	57,505	0	1,492,807	0	137,432	137,432	34,245	
29444U-70-0	EQUINIX INC REIT		06/08/2021	ADVANTUS CAPITAL MANAGEMENT	300.000	239,136		215,130	214,254	876	0	0	876	0	215,130	0	24,006	24,006	1,722	
294600-10-1	EQUITRANS MIDSTREAM CORP		10/06/2021	Various	136,126.000	1,071,576		1,145,683	0	50,017	0	0	50,017	0	1,145,683	0	(74,108)	(74,108)	13,260	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	3,200.000	94,562		74,058	0	0	0	0	0	0	74,058	0	20,504	20,504	425	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		01/15/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	94,807		91,314	94,968	(3,654)	0	0	(3,654)	0	91,314	0	3,492	3,492	831	
30034W-10-6	EVERGY INC		08/26/2021	ADVANTUS CAPITAL MANAGEMENT	6,119.000	367,761		309,517	339,666	(30,148)	0	0	(30,148)	0	309,517	0	58,243	58,243	3,722	
30161N-10-1	EXELON CORP		03/22/2021	ADVANTUS CAPITAL MANAGEMENT	9,000.000	384,359		264,930	379,980	(115,050)	0	0	(115,050)	0	264,930	0	119,429	119,429	1,607	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		12/27/2021	ADVANTUS CAPITAL MANAGEMENT	1,800.000	345,680		201,897	0	(5,929)	0	0	(5,929)	0	201,897	0	143,784	143,784	5,000	
32054K-10-3	FIRST INDUSTRIAL REALTY		06/29/2021	ADVANTUS CAPITAL MANAGEMENT	2,500.000	131,178		104,105	105,325	(1,220)	0	0	(1,220)	0	104,105	0	27,073	27,073	1,354	
35905A-10-9	FRONTDOOR INC		04/30/2021	Various	8,200.000	439,659		361,136	411,722	(50,586)	0	0	(50,586)	0	361,136	0	78,522	78,522	0	
371927-10-4	GENESIS ENERGY L.P.		11/09/2021	Various	15,060.000	170,893		121,935	0	0	0	0	0	0	121,935	0	48,958	48,958	243	
379577-20-8	GLOBUS MEDICAL INC - A		09/21/2021	INSTINET	5,900.000	466,846		280,980	384,798	(103,818)	0	0	(103,818)	0	280,980	0	185,866	185,866	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/16/2021	Various	3,170.000	1,254,733		658,503	835,961	(177,458)	0	0	(177,458)	0	658,503	0	596,230	596,230	14,265	
390607-10-9	GREAT LAKES DREDGE & DOCK CO		09/21/2021	Various	33,700.000	497,630		389,063	443,829	(54,766)	0	0	(54,766)	0	389,063	0	108,567	108,567	0	
40412C-10-1	HCA HOLDINGS INC		10/21/2021	Various	16,689.000	4,281,253		2,628,481	0	(432,682)	0	0	(432,682)	0	2,628,481	0	1,652,772	1,652,772	19,273	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		11/03/2021	ADVANTUS CAPITAL MANAGEMENT	470.000	32,765		10,359	29,812	(19,453)	0	0	(19,453)	0	10,359	0	22,405	22,405	233	

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
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		03/11/2021	ADVANTUS CAPITAL MANAGEMENT	14,205.000	395,623		340,558	391,206	(50,648)	0	0	(50,648)	0	340,558	0	55,065	55,065	4,546	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		07/29/2021	ADVANTUS CAPITAL MANAGEMENT	3,900.000	134,967		130,097	117,897	12,200	0	0	12,200	0	130,097	0	4,870	4,870	1,620	
431284-10-8	HIGHWOODS PROPERTY		10/12/2021	ADVANTUS CAPITAL MANAGEMENT	10,100.000	421,106		492,986	400,263	92,723	0	0	92,723	0	492,986	0	(71,880)	(71,880)	4,998	
44107P-10-4	HOST HOTELS & RESORTS INC		04/28/2021	ADVANTUS CAPITAL MANAGEMENT	2,500.000	38,207		39,132	0	991	0	0	991	0	39,132	0	(926)	(926)	0	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		12/23/2021	ADVANTUS CAPITAL MANAGEMENT	10,600.000	260,996		340,610	0	80,308	0	0	80,308	0	340,610	0	(79,613)	(79,613)	8,625	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		11/22/2021	ADVANTUS CAPITAL MANAGEMENT	2,700.000	56,719		45,252	0	2,625	0	0	2,625	0	45,252	0	11,467	11,467	468	
459200-10-1	IBM		11/04/2021	Various	0.000	96,638		96,638	98,261	(1,624)	0	0	(1,624)	0	96,638	0	0	0	0	
46187W-10-7	INVITATION HOMES INC REIT		12/23/2021	ADVANTUS CAPITAL MANAGEMENT	5,900.000	233,740		171,517	175,230	(3,713)	0	0	(3,713)	0	171,517	0	62,223	62,223	2,992	
48020Q-10-7	JONES LANG LASALLE INC		11/02/2021	Various	7,345.000	1,882,505		1,261,909	0	(5,074)	0	0	(5,074)	0	1,261,909	0	620,595	620,595	0	
48123V-10-2	ZIFF DAVIS		10/08/2021	Spin Off	0.000	374,038		374,038	0	(9,463)	0	0	(9,463)	0	374,038	0	0	0	0	
49456B-10-1	KINDER MORGAN		12/20/2021	Various	80,100.000	1,181,540		1,250,739	0	147,504	0	0	147,504	0	1,250,739	0	(69,199)	(69,199)	8,817	
53223X-10-7	LSI		12/22/2021	ADVANTUS CAPITAL MANAGEMENT	3,100.000	524,743		306,643	0	(59,486)	0	0	(59,486)	0	306,643	0	218,100	218,100	7,425	
55336V-10-0	MPLX LP LIMITED PARTNERS		12/14/2021	Various	17,300.000	439,810		417,866	0	(8,026)	0	0	(8,026)	0	417,866	0	21,943	21,943	10,532	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		09/27/2021	Various	19,450.000	783,393		553,896	730,348	(176,452)	0	0	(176,452)	0	553,896	0	229,497	229,497	213,950	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		11/15/2021	Various	44,309.000	1,983,208		2,195,847	1,880,474	315,373	0	0	315,373	0	2,195,847	0	(212,639)	(212,639)	38,962	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		12/31/2021	ADVANTUS CAPITAL MANAGEMENT	6,900.000	1,206,157		774,745	874,161	(99,416)	0	0	(99,416)	0	774,745	0	431,411	431,411	17,220	
629377-50-8	NRG ENERGY INC		08/31/2021	ADVANTUS CAPITAL MANAGEMENT	723.000	32,645		24,422	0	(1,882)	0	0	(1,882)	0	24,422	0	8,224	8,224	560	
636180-10-1	NATIONAL FUEL GAS CO		01/07/2021	Various	9,500.000	402,743		394,559	390,735	3,824	0	0	3,824	0	394,559	0	8,184	8,184	4,228	
63633D-10-4	NATL HEALTH INV REIT		05/26/2021	ADVANTUS CAPITAL MANAGEMENT	6,658.000	460,408		445,821	460,534	(14,713)	0	0	(14,713)	0	445,821	0	14,587	14,587	11,484	
637417-10-6	NATL RETAIL PROP REIT		07/27/2021	ADVANTUS CAPITAL MANAGEMENT	5,800.000	254,699		306,989	237,336	69,653	0	0	69,653	0	306,989	0	(52,291)	(52,291)	3,224	
644393-10-0	NEW FORTRESS ENERGY INC COMMON		10/11/2021	STIFEL NICHOLAS	1,800.000	61,250		50,218	0	0	0	0	0	0	50,218	0	11,033	11,033	0	
65339F-10-1	NEXTERA ENERGY INC		12/28/2021	ADVANTUS CAPITAL MANAGEMENT	300.000	27,468		24,866	0	0	0	0	0	0	24,866	0	2,602	2,602	462	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		10/28/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	56,646		23,922	0	(23,686)	0	0	(23,686)	0	23,922	0	32,723	32,723	130	
65473P-10-5	NISOURCE INC		03/02/2021	ADVANTUS CAPITAL MANAGEMENT	17,400.000	388,588		411,796	399,156	12,640	0	0	12,640	0	411,796	0	(23,208)	(23,208)	2,464	
67058H-10-2	NUSTAR ENERGY LP		03/02/2021	Various	5,300.000	89,183		77,381	0	(1,306)	0	0	(1,306)	0	77,381	0	11,802	11,802	1,600	
681936-10-0	OMEGA HEALTHCARE REIT		10/14/2021	ADVANTUS CAPITAL MANAGEMENT	17,595.000	601,486		533,263	639,050	(105,788)	0	0	(105,788)	0	533,263	0	68,223	68,223	21,296	
682680-10-3	ONEOK INC		12/22/2021	Various	18,150.000	926,251		752,717	0	(104,446)	0	0	(104,446)	0	752,717	0	173,534	173,534	19,588	
683344-10-5	ONTO INNOVATION INC ONTO		06/16/2021	S. G. COWEN SECURITIES CORP.	5,700.000	420,879		390,622	0	0	0	0	0	0	390,622	0	30,257	30,257	0	
68389X-10-5	ORACLE CORP		09/13/2021	S. G. COWEN SECURITIES CORP.	15,382.000	1,346,079		471,246	995,062	(523,816)	0	0	(523,816)	0	471,246	0	874,833	874,833	12,805	
69351T-10-6	PPL CORPORATION		02/01/2021	ADVANTUS CAPITAL MANAGEMENT	4,300.000	120,167		147,953	121,260	26,693	0	0	26,693	0	147,953	0	(27,786)	(27,786)	1,785	
701094-10-4	PARKER HANNIFIN		11/26/2021	Various	626.000	191,629		86,990	170,529	(83,539)	0	0	(83,539)	0	86,990	0	104,639	104,639	2,150	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		01/20/2021	ADVANTUS CAPITAL MANAGEMENT	4,200.000	82,972		80,341	78,960	1,381	0	0	1,381	0	80,341	0	2,631	2,631	42	
71844V-20-1	PHILLIPS EDISON & COMPANY IN REIT		11/11/2021	ADVANTUS CAPITAL MANAGEMENT	4,600.000	146,929		128,800	0	0	0	0	0	0	128,800	0	18,129	18,129	971	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		10/11/2021	Various	19,581.000	571,736		590,668	0	71,082	0	0	71,082	0	590,668	0	(18,933)	(18,933)	9,067	
723484-10-1	PINNACLE WEST CAP CORP		03/12/2021	ADVANTUS CAPITAL MANAGEMENT	3,427.000	258,267		256,848	273,989	(17,141)	0	0	(17,141)	0	256,848	0	1,419	1,419	2,844	

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
726503-10-5	PLAINS ALL AMER PIPELINE LP		06/09/2021	ADVANTUS CAPITAL MANAGEMENT	12,300.000	120,634		254,039	101,352	152,687	0	0	152,687	0	254,039	0	(133,405)	(133,405)	3,186	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		09/22/2021	S. G. COWEN SECURITIES CORP.	25,500.000	258,694		230,242	0	0	0	0	0	0	230,242	0	28,452	28,452	9,180	
74340W-10-3	PROLOGIS INC REIT		12/22/2021	ADVANTUS CAPITAL MANAGEMENT	3,200.000	461,910		253,174	318,912	(65,738)	0	0	(65,738)	0	253,174	0	208,736	208,736	5,544	
74460D-10-9	PUBLIC STORAGE INC REIT		12/20/2021	ADVANTUS CAPITAL MANAGEMENT	300.000	98,058		72,589	0	0	0	0	0	0	72,589	0	25,469	25,469	1,000	
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		08/03/2021	ADVANTUS CAPITAL MANAGEMENT	9,400.000	725,339		451,035	581,672	(130,637)	0	0	(130,637)	0	451,035	0	274,303	274,303	13,324	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		09/30/2021	BMO CAPITAL MARKETS CORP EQ	1,500.000	17,591		15,411	0	0	0	0	0	0	15,411	0	2,180	2,180	975	
758849-10-3	REGENCY CENTERS CORP REIT		11/03/2021	ADVANTUS CAPITAL MANAGEMENT	12,200.000	739,426		729,012	556,198	172,814	0	0	172,814	0	729,012	0	10,414	10,414	15,887	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		04/21/2021	ADVANTUS CAPITAL MANAGEMENT	2,800.000	45,827		43,186	37,492	5,694	0	0	5,694	0	43,186	0	2,640	2,640	110	
79466L-30-2	SALESFORCE.COM INC		11/30/2021	VIRTU FINANCIAL	510.000	144,990		44,529	113,490	(68,961)	0	0	(68,961)	0	44,529	0	100,461	100,461	0	
816851-10-9	SEMPRA ENERGY		07/08/2021	ADVANTUS CAPITAL MANAGEMENT	1,600.000	212,783		240,680	203,856	36,824	0	0	36,824	0	240,680	0	(27,897)	(27,897)	5,192	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/08/2021	Morgan Stanley	9,400.000	103,355		118,289	94,752	23,537	0	0	23,537	0	118,289	0	(14,933)	(14,933)	4,324	
82669G-10-4	SIGNATURE BANK		12/17/2021	Various	11,552.000	2,959,797		1,546,972	1,562,870	(15,898)	0	0	(15,898)	0	1,546,972	0	1,412,825	1,412,825	14,331	
828806-10-9	SIMON PROPERTY GRP LP REIT		02/02/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	18,487		29,070	17,056	12,014	0	0	12,014	0	29,070	0	(10,583)	(10,583)	260	
830879-10-2	SKYWEST INC		09/21/2021	Various	9,200.000	438,717		418,013	370,852	47,161	0	0	47,161	0	418,013	0	20,705	20,705	0	
838518-10-8	SOUTH JERSEY INDUSTRIES		12/23/2021	ADVANTUS CAPITAL MANAGEMENT	13,371.000	307,662		342,605	0	52,966	0	0	52,966	0	342,605	0	(34,943)	(34,943)	458	
85254J-10-2	STAG INDUSTRIAL INC REIT		08/20/2021	ADVANTUS CAPITAL MANAGEMENT	16,200.000	544,833		432,466	507,384	(74,918)	0	0	(74,918)	0	432,466	0	112,367	112,367	6,403	
855244-10-9	STARBUCKS CORP		09/15/2021	Various	10,784.000	1,212,192		782,039	1,153,672	(371,633)	0	0	(371,633)	0	782,039	0	430,153	430,153	8,384	
862121-10-0	STORE CAPITAL CORP REIT		10/25/2021	ADVANTUS CAPITAL MANAGEMENT	15,245.000	513,887		417,968	518,025	(100,057)	0	0	(100,057)	0	417,968	0	95,919	95,919	12,415	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		01/12/2021	ADVANTUS CAPITAL MANAGEMENT	1,200.000	10,332		8,975	10,812	(1,837)	0	0	(1,837)	0	8,975	0	1,357	1,357	0	
866674-10-4	SUN COMMUNITIES INC REIT		12/22/2021	ADVANTUS CAPITAL MANAGEMENT	1,000.000	193,816		139,713	151,950	(12,237)	0	0	(12,237)	0	139,713	0	54,103	54,103	2,948	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		11/05/2021	ADVANTUS CAPITAL MANAGEMENT	1,100.000	14,414		13,845	0	0	0	0	0	0	13,845	0	569	569	0	
87612G-10-1	TARGA RESOURCES CORP		09/30/2021	Various	21,900.000	959,694		469,683	0	(121,308)	0	0	(121,308)	0	469,683	0	490,010	490,010	5,935	
89484Q-10-0	TREMOR VIDEO INC COMMON		12/01/2021	Tax Free Exchange	18,971.000	142,661		142,661	190	142,471	0	0	142,471	0	142,661	0	0	0	0	
902653-10-4	UDR INC REIT		07/30/2021	ADVANTUS CAPITAL MANAGEMENT	5,900.000	265,340		275,351	226,737	48,614	0	0	48,614	0	275,351	0	(10,010)	(10,010)	3,719	
90290N-10-9	USA COMPRESSION PARTNERS LP LIMITED PARTNERS		10/14/2021	ADVANTUS CAPITAL MANAGEMENT	25,386.000	387,874		351,261	345,250	6,011	0	0	6,011	0	351,261	0	36,613	36,613	18,143	
92343V-10-4	VERIZON COMMUNICATIONS		05/11/2021	ADVANTUS CAPITAL MANAGEMENT	4,900.000	279,415		272,768	287,875	(15,107)	0	0	(15,107)	0	272,768	0	6,648	6,648	3,514	
92343X-10-0	VERINT SYSTEMS INC		04/30/2021	Various	6,717.000	344,106		168,213	252,895	(84,682)	0	0	(84,682)	0	168,213	0	175,893	175,893	0	
92343X-10-0	VERINT SYSTEMS INC		02/02/2021	Spin Off	0.000	124,968		124,968	198,353	(73,385)	0	0	(73,385)	0	124,968	0	0	0	0	
925652-10-9	VICI PROPERTIES INC REIT		11/29/2021	ADVANTUS CAPITAL MANAGEMENT	6,900.000	190,769		163,236	0	(19,114)	0	0	(19,114)	0	163,236	0	27,533	27,533	2,325	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		01/14/2021	ADVANTUS CAPITAL MANAGEMENT	1,600.000	23,409		38,414	18,592	19,822	0	0	19,822	0	38,414	0	(15,005)	(15,005)	0	
92840M-10-2	VISTRA ENERGY CORP		03/29/2021	ADVANTUS CAPITAL MANAGEMENT	9,200.000	162,370		171,683	180,872	(9,189)	0	0	(9,189)	0	171,683	0	(9,313)	(9,313)	855	
928563-40-2	VMWARE INC-CLASS A		11/02/2021	Cash Adjustment	0.000	26		22	0	0	0	0	0	0	22	0	3	3	0	
948741-10-3	WEINGARTEN REALTY INVST REIT		04/15/2021	ADVANTUS CAPITAL MANAGEMENT	6,500.000	185,994		116,561	140,855	(24,294)	0	0	(24,294)	0	116,561	0	69,433	69,433	1,410	
948741-10-3	WEINGARTEN REALTY INVST REIT		08/03/2021	Taxable Exchange	8,800.000	296,040		147,118	190,696	(43,578)	0	0	(43,578)	0	147,118	0	148,922	148,922	10,736	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE The Western and Southern Life Insurance Company

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
95040Q-10-4	WELLTOWER INC WELLTOWER INC		06/10/2021	ADVANTUS CAPITAL MANAGEMENT	1,100.000	82,242		75,054	71,082	3,972	0	0	3,972	0	75,054	0	7,188	7,188	1,037	
957638-10-9	WESTERN ALLIANCE BANCORP		04/30/2021	Various	6,800.000	680,323		276,735	407,660	(130,925)	0	0	(130,925)	0	276,735	0	403,588	403,588	1,550	
962166-10-4	WEYERHAEUSER CO		12/06/2021	ADVANTUS CAPITAL MANAGEMENT	11,400.000	420,857		263,968	382,242	(118,274)	0	0	(118,274)	0	263,968	0	156,890	156,890	5,897	
969457-10-0	WILLIAMS COS INC		12/20/2021	Various	54,800.000	1,204,568		1,066,597	0	(49,431)	0	0	(49,431)	0	1,066,597	0	137,971	137,971	3,854	
98138H-10-1	WORKDAY INC-CLASS A		11/17/2021	S. G. COWEN SECURITIES CORP.	654.000	196,738		145,149	0	0	0	0	0	0	145,149	0	51,589	51,589	0	
021361-10-0	ALTAGAS LTD COMMON		01/06/2021	Various	18,140.000	270,785		204,319	266,878	(47,361)	0	0	(47,361)	(15,198)	219,159	14,840	51,625	66,465	1,179	
000000-00-0	GIBSON ENERGY INC		12/15/2021	Various	117,100.000	1,999,328		1,823,176	0	(38,261)	0	0	(38,261)	(39,246)	1,872,593	49,418	126,735	176,153	38,056	
000000-00-0	KEYERA CORP		07/27/2021	Various	150,400.000	3,342,491		2,296,877	2,673,683	(248,990)	0	0	(248,990)	(127,816)	2,447,968	151,091	894,523	1,045,614	81,449	
000000-00-0	PEMBINA PIPELINE CORP		12/10/2021	Various	54,300.000	1,490,600		1,344,214	1,284,505	152,615	0	0	152,615	(92,905)	1,444,838	100,624	45,762	146,386	24,040	
000000-00-0	ENBRIDGE INC		03/23/2021	Various	83,400.000	2,953,986		2,509,528	2,668,312	18,675	0	0	18,675	(177,459)	2,718,918	209,390	235,068	444,458	41,592	
29250N-10-5	ENBRIDGE INC		12/20/2021	VIRTU FINANCIAL	5,600.000	208,428		221,350	0	0	0	0	0	0	208,726	(12,624)	(299)	(12,923)	3,660	
000000-00-0	TC ENERGY CORP		12/20/2021	Various	41,650.000	1,793,599		1,751,531	0	139,211	0	0	139,211	(90,888)	1,852,297	100,766	(58,698)	42,068	25,923	
10952P-10-1	Briko Energy Corp NPV Briko Energy Corp NPV		08/19/2021	Taxable Exchange	225,000.000	0		23,848	0	25,269	0	0	25,269	(1,421)	25,071	1,223	(25,071)	(23,848)	0	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A	A	07/02/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	31,152		25,176	0	0	0	0	0	0	25,176	0	5,976	5,976	303	
45833V-10-9	INTER PIPELINE LTD		08/27/2021	Various	104,000.000	1,653,636		1,055,990	970,183	95,291	0	0	95,291	(9,483)	1,079,372	23,382	574,264	597,646	19,130	
48113W-10-2	JOURNEY ENERGY INC COMMON		08/19/2021	Various	28,635.000	24,114		0	0	0	0	0	0	0	0	0	24,114	24,114	0	
720786-10-2	PIERIDAE ENERGY LTD		10/12/2021	Various	5,222,532.000	3,046,300		3,046,300	1,929,072	1,231,323	0	0	1,231,323	(114,095)	3,046,300	0	0	0	0	
886453-10-9	TIDEWATER MIDSTREAM		10/12/2021	Various	12,309,462.000	7,502,583		7,502,583	7,932,726	(160,827)	0	0	(160,827)	(269,315)	7,502,583	0	0	0	393,645	
89055A-20-3	TOPAZ ENERGY CORP		06/29/2021	Various	23,200.000	314,785		253,040	247,968	11,171	0	0	11,171	(6,099)	266,998	13,959	47,786	61,745	7,212	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	05/19/2021	ADVANTUS CAPITAL MANAGEMENT	3,172.000	121,701		46,265	136,872	(90,607)	0	0	(90,607)	0	46,265	0	75,437	75,437	589	
F92124-10-0	TOTAL SA	B	11/16/2021	KEPLER CHEUVREUX	6,500.000	324,362		304,822	0	0	0	0	0	0	284,526	(20,296)	39,835	19,539	10,056	
G23296-20-8	COMPASS GROUP PLC	B	05/20/2021	GOLDMAN SACHS	20,000.000	427,829		307,209	372,786	(53,142)	0	0	(53,142)	(12,435)	329,996	22,788	97,833	120,621	0	
J9446Z-10-5	USS CO LTD	B	08/11/2021	CLSA	2,900.000	49,730		49,629	0	0	0	0	0	0	49,011	(618)	719	101	0	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	09/10/2021	S. G. COWEN SECURITIES CORP.	1,210.000	206,430		220,173	281,603	(61,430)	0	0	(61,430)	0	220,173	0	(13,744)	(13,744)	0	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D	03/09/2021	Various	5,644.000	1,506,012		722,827	1,220,459	(497,631)	0	0	(497,631)	0	722,827	0	783,185	783,185	0	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	08/12/2021	Various	32,589.000	2,374,142		707,181	2,864,573	(2,157,392)	0	0	(2,157,392)	0	707,181	0	1,666,960	1,666,960	0	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	01/28/2021	Various	3,700.000	470,480		191,623	403,448	(211,825)	0	0	(211,825)	0	191,623	0	278,857	278,857	1,305	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	12/17/2021	Various	71,022.000	1,874,044		2,115,524	2,395,572	(280,048)	0	0	(280,048)	0	2,115,524	0	(241,480)	(241,480)	0	
D12459-11-7	BRENNTAG AG	B	05/20/2021	BERENBERG CAPITAL MARKETS	5,250.000	476,568		221,396	406,224	(168,006)	0	0	(168,006)	(16,822)	237,203	15,807	239,365	255,172	0	
F5333N-10-0	JCDECAUX SA	B	11/16/2021	Various	9,116.000	246,568		235,585	0	503	0	0	503	(6,611)	228,317	(7,268)	18,251	10,983	0	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	11/08/2021	ADVANTUS CAPITAL MANAGEMENT	7,000.000	400,327		163,919	345,800	(181,881)	0	0	(181,881)	0	163,919	0	236,408	236,408	7,500	
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	05/20/2021	Various	4,150.000	377,490		339,219	371,272	(11,014)	0	0	(11,014)	(21,040)	371,927	32,708	5,563	38,271	5,953	
G78283-11-9	SAVILLS PLC	B	05/20/2021	Various	29,300.000	470,755		264,004	382,252	(95,422)	0	0	(95,422)	(22,826)	295,166	31,162	175,589	206,751	6,347	
H5820Q-15-0	NOVARTIS AG-REG	B	08/11/2021	JPM FUNDS RECAP	600.000	55,368		52,506	0	0	0	0	0	0	51,417	(1,089)	3,951	2,862	0	
J13440-10-2	FANUC CORP	B	05/20/2021	CLSA	1,600.000	370,315		232,870	392,957	(143,816)	0	0	(143,816)	(16,271)	236,970	4,100	133,344	137,444	2,604	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	12/31/2021	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6,474	
G16258-10-8	BROOKFIELD RENEWABLE PARTNER LIMITED PARTNERS	A	12/31/2021	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(27)	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						98,112,210	XXX	75,975,237	64,651,793	(8,687,910)	0	0	(8,687,910)	(1,039,930)	76,704,597	729,363	21,407,600	22,136,963	1,513,026	XXX
PFF#CS-00-1	Pro Football Focus		09/13/2021	Various	568.000	6,115,656		2,853,831	0	0	0	0	0	0	2,853,831	0	3,261,825	3,261,825	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,115,656	XXX	2,853,831	0	0	0	0	0	0	2,853,831	0	3,261,825	3,261,825	0	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		07/02/2021	PCG Model Accts	16,868.000	490,172		504,391	0	(7,387)	0	0	(7,387)	0	504,391	0	(14,219)	(14,219)	0	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		07/21/2021	PCG Model Accts	477.000	21,993		15,801	18,718	(2,917)	0	0	(2,917)	0	15,801	0	6,191	6,191	0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		07/21/2021	Various	73,778.000	2,350,228		1,723,626	2,216,306	(492,679)	0	0	(492,679)	0	1,723,626	0	626,602	626,602	0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		01/01/2021	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		07/21/2021	PCG Model Accts	692.000	24,373		17,388	21,161	(3,773)	0	0	(3,773)	0	17,388	0	6,984	6,984	229	
464287-50-7	ISHARES CORE S&P MID CAP ETF		02/17/2021	PCG Model Accts	606.000	152,975		100,936	139,277	(38,341)	0	0	(38,341)	0	100,936	0	52,040	52,040	0	
464287-62-2	ISHARES RUSSELL 1000 INDEX		07/02/2021	PCG Model Accts	4,337.000	1,060,367		938,518	0	(6,834)	0	0	(6,834)	0	938,518	0	121,850	121,850	5,475	
464287-65-5	ISHARES RUSSELL 2000		09/03/2021	GOLDMAN SACHS	5,700.000	1,299,495		1,246,714	0	0	0	0	0	0	1,246,714	0	52,781	52,781	4,248	

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 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
464287-80-4	ISHARES S&P SMLCAP 600		02/12/2021	Various	40,307.000	4,266,151		3,658,133	3,704,213	(46,081)	0	0	(46,081)	0	3,658,133	0	608,019	608,019	0	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		07/21/2021	PCG Model Accts	214.000	28,877		20,873	24,869	(3,996)	0	0	(3,996)	0	20,873	0	8,004	8,004	197	
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		07/02/2021	PCG Model Accts	8,574.000	1,489,028		1,207,273	1,382,900	(175,628)	0	0	(175,628)	0	1,207,273	0	281,755	281,755	1,870	
61756E-46-1	MFAIX MUTUAL FUND		07/02/2021	PCG Model Accts	16,761.000	499,279		488,376	0	(3,486)	0	0	(3,486)	0	488,376	0	10,903	10,903	0	
78462F-10-3	SPDR TRUST SERIES 1		10/19/2021	INSTINET	1,864.000	838,881		718,978	0	0	0	0	0	0	718,978	0	119,902	119,902	7,608	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/17/2021	TOUCHSTONE SECURITIES	94,705.000	1,720,829		1,436,184	1,604,303	(168,119)	0	0	(168,119)	0	1,436,184	0	284,645	284,645	656	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/13/2021	TOUCHSTONE SECURITIES	37,094.000	268,404		195,857	233,779	(37,922)	0	0	(37,922)	0	195,857	0	72,547	72,547	(170)	
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		01/01/2021	TOUCHSTONE SECURITIES	(591,180.000)	(15,232,521)		(10,720,117)	(15,232,521)	4,512,403	0	0	4,512,403	0	(10,720,117)	0	(4,512,403)	(4,512,403)	0	
89154Q-33-1	TOUCHSTONE GLOBAL GROWTH FUND CLASS I		01/01/2021	Taxable Exchange	591,180.000	15,232,521		10,720,117	15,232,521	(4,512,403)	0	0	(4,512,403)	0	10,720,117	0	4,512,403	4,512,403	0	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/13/2021	TOUCHSTONE SECURITIES	274,203.000	3,070,710		2,725,954	3,125,919	(399,965)	0	0	(399,965)	0	2,725,954	0	344,756	344,756	23,542	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/13/2021	TOUCHSTONE SECURITIES	148,607.000	1,262,425		1,255,274	1,263,159	(7,884)	0	0	(7,884)	0	1,255,274	0	7,151	7,151	17,478	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	13,820.000	865,711		605,792	771,266	(165,474)	0	0	(165,474)	0	605,792	0	259,919	259,919	(40,156)	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/17/2021	TOUCHSTONE SECURITIES	17,465.000	200,181		157,837	176,290	(18,453)	0	0	(18,453)	0	157,837	0	42,344	42,344	(1,234)	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		07/21/2021	Various	12,429.000	550,214		324,483	503,234	(178,751)	0	0	(178,751)	0	324,483	0	225,731	225,731	0	
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		08/02/2021	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/13/2021	TOUCHSTONE SECURITIES	15,816.000	686,675		466,905	643,486	(176,580)	0	0	(176,580)	0	466,905	0	219,769	219,769	(40,126)	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/17/2021	TOUCHSTONE SECURITIES	5,515.000	157,590		119,770	142,071	(22,301)	0	0	(22,301)	0	119,770	0	37,820	37,820	784	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	5,307.000	126,361		99,620	107,631	(8,011)	0	0	(8,011)	0	99,620	0	26,741	26,741	20	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	73,851.000	1,564,905		1,014,254	1,528,820	(514,566)	0	0	(514,566)	0	1,014,254	0	550,650	550,650	(136,623)	
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		12/22/2021	TOUCHSTONE SECURITIES	506,852.000	5,240,846		5,092,742	5,996,055	(903,313)	0	0	(903,313)	0	5,092,742	0	148,104	148,104	459,405	
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		06/29/2021	TOUCHSTONE SECURITIES	3,410,925.000	35,712,390		34,937,617	34,211,583	726,035	0	0	726,035	0	34,937,617	0	774,772	774,772	515,316	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/13/2021	TOUCHSTONE SECURITIES	210,022.000	1,939,844		1,941,938	1,940,606	1,332	0	0	1,332	0	1,941,938	0	(2,094)	(2,094)	5,662	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		02/17/2021	PCG Model Accts	164.000	8,142		6,736	7,742	(1,006)	0	0	(1,006)	0	6,736	0	1,405	1,405	0	
922042-77-5	VANGUARD CLOSED END FUND		02/12/2021	Various	71,001.000	4,369,058		3,860,759	4,143,618	(282,859)	0	0	(282,859)	0	3,860,759	0	508,299	508,299	0	
922908-62-9	VANGUARD FDS CLOSED END FUND		07/21/2021	Various	15,946.000	3,554,900		3,279,534	0	(17,666)	0	0	(17,666)	0	3,279,534	0	275,365	275,365	4,189	
9499999. Subtotal - Common Stocks - Mutual Funds						73,821,004	XXX	68,162,263	63,907,006	(2,956,625)	0	0	(2,956,625)	0	68,162,263	0	5,658,736	5,658,736	828,370	XXX
9799997. Total - Common Stocks - Part 4						178,048,870	XXX	146,991,331	128,558,799	(11,644,535)	0	0	(11,644,535)	(1,039,930)	147,720,691	729,363	30,328,161	31,057,524	2,341,396	XXX
9799998. Total - Common Stocks - Part 5						132,329,185	XXX	122,373,625		0	0	0	0	0	122,223,213	(150,415)	10,105,978	9,955,563	788,384	XXX
9799999. Total - Common Stocks						310,378,055	XXX	269,364,956	128,558,799	(11,644,535)	0	0	(11,644,535)	(1,039,930)	269,943,904	578,948	40,434,139	41,013,087	3,129,780	XXX
9899999. Total - Preferred and Common Stocks						315,580,130	XXX	274,155,362	133,348,773	(11,644,103)	0	0	(11,644,103)	(1,039,930)	274,734,310	578,948	40,845,810	41,424,758	3,246,436	XXX
9999999 - Totals						569,615,145	XXX	507,988,234	355,882,839	(11,740,182)	1,988,012	0	(9,752,170)	(1,039,930)	509,378,311	578,948	42,625,864	43,204,812	27,783,002	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					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
00914A-AN-2	AIR LEASE CORP 0.553% 12/15/22		05/27/2021	WELLS FARGO	09/08/2021	MIZUHO SECURITIES USA INC	4,000,000	4,000,000	4,005,540	4,000,000	0	0	0	0	0	0	5,540	5,540	5,163	0
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		08/05/2021	TD SECURITIES	11/06/2021	Maturity	1,000,000	1,009,400	1,000,000	1,000,000	0	(9,400)	0	(9,400)	0	0	0	0	21,000	10,850
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,000,000	5,009,400	5,005,540	5,000,000	0	(9,400)	0	(9,400)	0	0	5,540	5,540	26,163	10,850
8399998. Total - Bonds							5,000,000	5,009,400	5,005,540	5,000,000	0	(9,400)	0	(9,400)	0	0	5,540	5,540	26,163	10,850
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00206R-10-2	AT&T INC		02/24/2021	ADVANTUS CAPITAL MANAGEMENT	03/23/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	11,824	12,030	11,824	0	0	0	0	0	0	206	206	0	0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		03/10/2021	ADVANTUS CAPITAL MANAGEMENT	07/19/2021	ADVANTUS CAPITAL MANAGEMENT	600.000	95,630	108,915	95,630	0	0	0	0	0	0	13,285	13,285	766	0
018802-10-8	ALLIANT ENERGY CORP		02/09/2021	ADVANTUS CAPITAL MANAGEMENT	12/07/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	34,160	40,414	34,160	0	0	0	0	0	0	6,254	6,254	845	0
025537-10-1	AMERICAN ELECTRIC POWER		02/10/2021	ADVANTUS CAPITAL MANAGEMENT	03/05/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	16,020	15,729	16,020	0	0	0	0	0	0	(292)	(292)	0	0
03676B-10-2	ANTERO MIDSTREAM CORP		09/21/2021	Various	09/28/2021	BARCLAYS	11,500.000	113,864	120,914	113,864	0	0	0	0	0	0	7,050	7,050	0	0
053484-10-1	AVALON BAY COMMUNITIES REIT		05/04/2021	ADVANTUS CAPITAL MANAGEMENT	06/02/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	76,616	83,642	76,616	0	0	0	0	0	0	7,026	7,026	0	0
11135E-10-4	BROADSTONE NET LEASE INC-A COMMON		01/29/2021	ADVANTUS CAPITAL MANAGEMENT	03/22/2021	Tax Free Exchange	3,100.000	56,448	56,448	56,448	0	0	0	0	0	0	0	0	0	0
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		03/22/2021	Tax Free Exchange	05/24/2021	ADVANTUS CAPITAL MANAGEMENT	3,100.000	56,448	64,453	56,448	0	0	0	0	0	0	8,006	8,006	775	0
125896-10-0	CMS ENERGY CORP		06/17/2021	ADVANTUS CAPITAL MANAGEMENT	12/14/2021	ADVANTUS CAPITAL MANAGEMENT	1,200.000	72,032	72,982	72,032	0	0	0	0	0	0	950	950	740	0
14174T-10-7	CARETRUST REIT INC REIT		06/14/2021	ADVANTUS CAPITAL MANAGEMENT	11/29/2021	ADVANTUS CAPITAL MANAGEMENT	900.000	21,511	18,056	21,511	0	0	0	0	0	0	(3,456)	(3,456)	477	0
15189T-10-7	CENTERPOINT ENERGY		10/19/2021	ADVANTUS CAPITAL MANAGEMENT	12/06/2021	ADVANTUS CAPITAL MANAGEMENT	1,300.000	34,147	36,059	34,147	0	0	0	0	0	0	1,912	1,912	221	0
16411R-20-8	CHENIERE ENERGY INC		07/19/2021	Various	09/07/2021	Various	23,600.000	1,715,547	1,836,939	1,715,547	0	0	0	0	0	0	121,392	121,392	0	0
184499-10-1	CLEAN ENERGY FUELS CORP		01/26/2021	Various	02/23/2021	Morgan Stanley	17,500.000	205,273	226,797	205,273	0	0	0	0	0	0	21,524	21,524	0	0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		02/19/2021	ADVANTUS CAPITAL MANAGEMENT	10/13/2021	ADVANTUS CAPITAL MANAGEMENT	1,200.000	35,004	36,105	35,004	0	0	0	0	0	0	1,101	1,101	851	0
20848V-10-5	CONSENSUS CLOUD SOLUTION COMMON		10/08/2021	Spin Off	10/14/2021	VIRTU FINANCIAL	8,066.000	374,005	514,990	374,005	0	0	0	0	0	0	140,986	140,986	0	0
20848V-10-5	CONSENSUS CLOUD SOLUTION COMMON		10/08/2021	Spin Off	10/08/2021	Cash Adjustment	1.000	33	76	33	0	0	0	0	0	0	43	43	0	0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		01/05/2021	HOWARD WEIL	02/26/2021	Various	5,000.000	93,650	105,262	93,650	0	0	0	0	0	0	11,612	11,612	1,875	0
22822V-10-1	CROWN CASTLE INTL CORP REIT		10/21/2021	ADVANTUS CAPITAL MANAGEMENT	12/27/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	112,233	125,467	112,233	0	0	0	0	0	0	13,234	13,234	679	0
229663-10-9	CUBESMART REIT		01/07/2021	ADVANTUS CAPITAL MANAGEMENT	02/19/2021	ADVANTUS CAPITAL MANAGEMENT	1,600.000	52,798	58,170	52,798	0	0	0	0	0	0	5,372	5,372	0	0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		03/18/2021	ADVANTUS CAPITAL MANAGEMENT	06/14/2021	ADVANTUS CAPITAL MANAGEMENT	3,000.000	72,090	83,127	72,090	0	0	0	0	0	0	11,037	11,037	1,170	0
23345M-10-7	DT MIDSTREAM INC COMMON		07/28/2021	ADVANTUS CAPITAL MANAGEMENT	10/08/2021	ADVANTUS CAPITAL MANAGEMENT	2,700.000	111,305	128,287	111,305	0	0	0	0	0	0	16,982	16,982	780	0
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	10/12/2021	ADVANTUS CAPITAL MANAGEMENT	1,245.000	31,782	60,993	31,782	0	0	0	0	0	0	29,212	29,212	747	0
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		05/21/2021	ADVANTUS CAPITAL MANAGEMENT	11/29/2021	ADVANTUS CAPITAL MANAGEMENT	18,382.000	181,632	171,542	181,632	0	0	0	0	0	0	(10,090)	(10,090)	0	0
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/10/2021	ADVANTUS CAPITAL MANAGEMENT	11/29/2021	ADVANTUS CAPITAL MANAGEMENT	200.000	31,318	33,555	31,318	0	0	0	0	0	0	2,238	2,238	232	0
26441C-20-4	DUKE ENERGY		02/12/2021	ADVANTUS CAPITAL MANAGEMENT	04/05/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	63,980	63,229	63,980	0	0	0	0	0	0	(752)	(752)	290	0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/01/2021	BMO CAPITAL MARKETS CORP EQ	12/03/2021	Taxable Exchange	2,500.000	21,531	17,686	21,531	0	0	0	0	0	0	(3,844)	(3,844)	826	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		04/09/2021	Various	05/13/2021	Various	47,000.000	378,607	451,377	378,607	0	0	0	0	0	0	72,770	72,770	7,168	0
29336T-10-0	ENLINK MIDSTREAM LLC		03/05/2021	RBC/DAIN	07/14/2021	Various	60,000.000	282,480	323,478	282,480	0	0	0	0	0	0	40,998	40,998	5,625	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		02/03/2021	RBC/DAIN	03/05/2021	Various	3,400.000	70,475	73,138	70,475	0	0	0	0	0	0	2,663	2,663	0	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
29444U-70-0	EQUINIX INC REIT		03/08/2021	ADVANTUS CAPITAL MANAGEMENT	12/31/2021	ADVANTUS CAPITAL MANAGEMENT	500.000	319,121	427,274	319,121	0	0	0	0	0	0	108,153	108,153	3,157	0
294600-10-1	EQUITRANS MIDSTREAM CORP		09/20/2021	Various	10/06/2021	Various	174,494.000	1,295,451	1,550,573	1,295,451	0	0	0	0	0	0	255,122	255,122	39,345	0
29472R-10-8	EQUITY LIFESTYLE PROPERT REIT		10/04/2021	ADVANTUS CAPITAL MANAGEMENT	10/28/2021	ADVANTUS CAPITAL MANAGEMENT	4,100.000	255,336	338,837	255,336	0	0	0	0	0	0	83,500	83,500	3,408	0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		02/04/2021	ADVANTUS CAPITAL MANAGEMENT	03/16/2021	ADVANTUS CAPITAL MANAGEMENT	400.000	8,708	9,826	8,708	0	0	0	0	0	0	1,117	1,117	0	0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		03/19/2021	ADVANTUS CAPITAL MANAGEMENT	12/27/2021	ADVANTUS CAPITAL MANAGEMENT	2,400.000	305,247	431,324	305,247	0	0	0	0	0	0	126,077	126,077	3,400	0
32054K-10-3	FIRST INDUSTRIAL REALTY		03/05/2021	ADVANTUS CAPITAL MANAGEMENT	07/19/2021	ADVANTUS CAPITAL MANAGEMENT	6,200.000	258,792	319,026	258,792	0	0	0	0	0	0	60,233	60,233	2,349	0
371927-10-4	GENESIS ENERGY L.P.		10/22/2021	Various	11/09/2021	Various	130,640.000	1,163,657	1,374,984	1,163,657	0	0	0	0	0	0	211,327	211,327	11,555	0
379577-20-8	GLOBUS MEDICAL INC - A		01/26/2021	JEFFERIES & CO	09/21/2021	INSTINET	1,100.000	70,647	87,039	70,647	0	0	0	0	0	0	16,392	16,392	0	0
390607-10-9	GREAT LAKES DREDGE & DOCK CO		03/22/2021	INSTINET	09/21/2021	INSTINET	1,700.000	24,489	25,209	24,489	0	0	0	0	0	0	721	721	0	0
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		04/20/2021	ADVANTUS CAPITAL MANAGEMENT	11/03/2021	ADVANTUS CAPITAL MANAGEMENT	1,400.000	80,639	82,327	80,639	0	0	0	0	0	0	1,688	1,688	711	0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		02/22/2021	ADVANTUS CAPITAL MANAGEMENT	07/29/2021	ADVANTUS CAPITAL MANAGEMENT	600.000	17,839	22,288	17,839	0	0	0	0	0	0	4,449	4,449	180	0
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		08/24/2021	ADVANTUS CAPITAL MANAGEMENT	11/18/2021	ADVANTUS CAPITAL MANAGEMENT	5,900.000	114,201	135,339	114,201	0	0	0	0	0	0	21,138	21,138	708	0
46187W-10-7	INVITATION HOMES INC REIT		03/10/2021	ADVANTUS CAPITAL MANAGEMENT	11/29/2021	ADVANTUS CAPITAL MANAGEMENT	10,600.000	309,381	432,962	309,381	0	0	0	0	0	0	123,580	123,580	4,964	0
48123V-10-2	ZIFF DAVIS		04/30/2021	Various	07/22/2021	STEPHENS, INC-EQ	1,100.000	125,761	157,852	125,761	0	0	0	0	0	0	32,091	32,091	0	0
49456B-10-1	KINDER MORGAN		10/14/2021	Various	12/20/2021	Various	66,500.000	1,079,362	1,117,135	1,079,362	0	0	0	0	0	0	37,773	37,773	11,853	0
50155Q-10-0	KYNDRYL HOLDINGS INC		11/04/2021	Spin Off	11/26/2021	Various	3,482.000	96,638	61,269	96,638	0	0	0	0	0	0	(35,369)	(35,369)	0	0
53223X-10-7	LSI		03/02/2021	ADVANTUS CAPITAL MANAGEMENT	04/13/2021	ADVANTUS CAPITAL MANAGEMENT	600.000	49,926	53,251	49,926	0	0	0	0	0	0	3,324	3,324	148	0
53223X-10-7	LSI		01/28/2021	Stock Split	12/22/2021	ADVANTUS CAPITAL MANAGEMENT	1,300.000	0	0	0	0	0	0	0	0	0	0	0	1,893	0
55303A-10-5	MGM GROWTH PROPERTIES LLC-A REIT		06/02/2021	ADVANTUS CAPITAL MANAGEMENT	09/07/2021	ADVANTUS CAPITAL MANAGEMENT	700.000	24,792	29,809	24,792	0	0	0	0	0	0	5,017	5,017	361	0
55336V-10-0	MPLX LP LIMITED PARTNERS		06/21/2021	ADVANTUS CAPITAL MANAGEMENT	07/01/2021	ADVANTUS CAPITAL MANAGEMENT	900.000	27,115	26,605	27,115	0	0	0	0	0	0	(510)	(510)	0	0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		08/10/2021	Various	09/27/2021	Various	135,816.000	4,692,866	5,339,242	4,692,866	0	0	0	0	0	0	646,376	646,376	0	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		02/02/2021	HOWARD WEIL	04/06/2021	S. G. COWEN SECURITIES CORP.	4,000.000	167,157	174,992	167,157	0	0	0	0	0	0	7,835	7,835	4,110	0
56585A-10-2	MARATHON PETROLEUM CORP		05/14/2021	RBC/DAIN	06/02/2021	S. C. BERNSTEIN	7,600.000	448,850	478,310	448,850	0	0	0	0	0	0	29,460	29,460	4,408	0
629377-50-8	NRG ENERGY INC		06/17/2021	ADVANTUS CAPITAL MANAGEMENT	08/31/2021	ADVANTUS CAPITAL MANAGEMENT	7,277.000	270,178	307,455	270,178	0	0	0	0	0	0	37,277	37,277	1,545	0
636180-10-1	NATIONAL FUEL GAS CO		09/27/2021	S. G. COWEN SECURITIES CORP.	12/07/2021	Various	16,000.000	828,735	954,605	828,735	0	0	0	0	0	0	125,870	125,870	7,280	0
63633D-10-4	NATL HEALTH INV REIT		02/12/2021	ADVANTUS CAPITAL MANAGEMENT	04/23/2021	ADVANTUS CAPITAL MANAGEMENT	800.000	55,243	60,006	55,243	0	0	0	0	0	0	4,763	4,763	221	0
644393-10-0	NEW FORTRESS ENERGY INC COMMON		09/27/2021	Various	10/11/2021	Various	33,700.000	958,931	1,117,737	958,931	0	0	0	0	0	0	158,807	158,807	0	0
646025-10-6	NEW JERSEY RESOURCES CORP COMMON		09/27/2021	HOWARD WEIL	10/15/2021	VIRTU FINANCIAL	21,700.000	763,171	826,182	763,171	0	0	0	0	0	0	63,011	63,011	0	0
65339F-10-1	NEXTERA ENERGY INC		02/09/2021	ADVANTUS CAPITAL MANAGEMENT	12/23/2021	ADVANTUS CAPITAL MANAGEMENT	4,000.000	337,435	356,575	337,435	0	0	0	0	0	0	19,140	19,140	5,544	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		06/16/2021	ADVANTUS CAPITAL MANAGEMENT	10/28/2021	ADVANTUS CAPITAL MANAGEMENT	500.000	36,937	41,841	36,937	0	0	0	0	0	0	4,904	4,904	331	0
65473P-10-5	NISOURCE INC		09/22/2021	HOWARD WEIL	10/15/2021	HEIGHT SECURITIES	7,500.000	181,339	186,484	181,339	0	0	0	0	0	0	5,146	5,146	0	0
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		01/08/2021	STIFEL NICOLAUS & CO-EQ	05/04/2021	Various	8,000.000	94,565	104,854	94,565	0	0	0	0	0	0	10,289	10,289	563	0
66765N-10-5	NORTHWEST NATURAL HOLDING CO COMMON		09/27/2021	HOWARD WEIL	10/15/2021	HEIGHT SECURITIES	6,500.000	305,997	309,751	305,997	0	0	0	0	0	0	3,754	3,754	0	0
681936-10-0	OMEGA HEALTHCARE REIT		05/13/2021	ADVANTUS CAPITAL MANAGEMENT	08/03/2021	ADVANTUS CAPITAL MANAGEMENT	500.000	17,760	17,480	17,760	0	0	0	0	0	0	(280)	(280)	335	0
68235P-10-8	ONE GAS INC COMMON		09/27/2021	HOWARD WEIL	10/15/2021	VIRTU FINANCIAL	9,500.000	613,224	649,428	613,224	0	0	0	0	0	0	36,205	36,205	0	0
682680-10-3	ONEOK INC		10/18/2021	Various	12/21/2021	Various	69,200.000	3,328,030	3,646,739	3,328,030	0	0	0	0	0	0	318,708	318,708	83,028	0
683344-10-5	ONTO INNOVATION INC ONTO		04/30/2021	Various	06/16/2021	Various	2,700.000	179,682	197,995	179,682	0	0	0	0	0	0	18,313	18,313	0	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
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		04/07/2021	Various	10/11/2021	Various	55,069.000	1,683,368	2,207,337	1,683,368	0	0	0	0	0	0	523,969	523,969	53,058	0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		08/20/2021	Various	09/22/2021	Various	335,500.000	3,196,394	3,655,105	3,196,394	0	0	0	0	0	0	458,712	458,712	72,630	0
74340W-10-3	PROLOGIS INC REIT		03/08/2021	ADVANTUS CAPITAL MANAGEMENT	08/16/2021	ADVANTUS CAPITAL MANAGEMENT	1,400.000	134,275	171,891	134,275	0	0	0	0	0	0	37,616	37,616	1,323	0
74460D-10-9	PUBLIC STORAGE INC REIT		10/20/2021	ADVANTUS CAPITAL MANAGEMENT	12/15/2021	ADVANTUS CAPITAL MANAGEMENT	1,300.000	326,748	382,350	326,748	0	0	0	0	0	0	55,603	55,603	3,200	0
74736A-10-3	QTS REALTY TRUST INC-CL A REIT		05/17/2021	ADVANTUS CAPITAL MANAGEMENT	06/25/2021	ADVANTUS CAPITAL MANAGEMENT	1,500.000	91,236	116,207	91,236	0	0	0	0	0	0	24,972	24,972	900	0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		08/20/2021	Various	09/30/2021	BMO CAPITAL MARKETS CORP EQ	10,000.000	106,970	117,523	106,970	0	0	0	0	0	0	10,553	10,553	1,650	0
79466L-30-2	SALESFORCE.COM INC		03/04/2021	INSTINET	11/30/2021	VIRTU FINANCIAL	816.000	168,804	231,984	168,804	0	0	0	0	0	0	63,180	63,180	0	0
816851-10-9	SEMPRA ENERGY		09/28/2021	Various	10/14/2021	VIRTU FINANCIAL	20,200.000	2,658,847	2,581,714	2,658,847	0	0	0	0	0	0	(77,132)	(77,132)	16,720	0
827048-10-9	SILGAN HLDS INC COMMON		10/27/2021	VIRTU FINANCIAL	11/30/2021	VIRTU FINANCIAL	8,000.000	319,139	334,635	319,139	0	0	0	0	0	0	15,496	15,496	1,120	0
830879-10-2	SKYWEST INC		07/20/2021	Various	09/21/2021	INSTINET	7,100.000	282,939	324,363	282,939	0	0	0	0	0	0	41,424	41,424	0	0
838518-10-8	SOUTH JERSEY INDUSTRIES		09/08/2021	ADVANTUS CAPITAL MANAGEMENT	12/23/2021	ADVANTUS CAPITAL MANAGEMENT	10,900.000	274,641	273,599	274,641	0	0	0	0	0	0	(1,042)	(1,042)	5,591	0
866674-10-4	SUN COMMUNITIES INC REIT		03/15/2021	ADVANTUS CAPITAL MANAGEMENT	12/22/2021	ADVANTUS CAPITAL MANAGEMENT	1,000.000	142,054	190,100	142,054	0	0	0	0	0	0	48,046	48,046	1,660	0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		06/18/2021	ADVANTUS CAPITAL MANAGEMENT	11/03/2021	ADVANTUS CAPITAL MANAGEMENT	2,300.000	29,377	29,302	29,377	0	0	0	0	0	0	(75)	(75)	0	0
87233Q-10-8	TC PIPELINES LP		02/24/2021	Morgan Stanley	03/03/2021	Taxable Exchange	42,500.000	1,307,582	1,310,016	1,307,582	0	0	0	0	0	0	2,434	2,434	0	0
87612G-10-1	TARGA RESOURCES CORP		07/20/2021	Various	08/05/2021	Various	86,000.000	2,758,468	3,544,167	2,758,468	0	0	0	0	0	0	785,699	785,699	8,750	0
87968A-10-4	TELLURIAN INC		07/07/2021	Various	09/28/2021	Various	575,000.000	2,496,144	1,742,772	2,496,144	0	0	0	0	0	0	(753,372)	(753,372)	0	0
902681-10-5	UGI CORP		09/27/2021	Various	11/19/2021	Various	17,000.000	731,800	753,061	731,800	0	0	0	0	0	0	21,261	21,261	0	0
92343X-10-0	VERINT SYSTEMS INC		04/08/2021	JEFFERIES & CO	04/30/2021	STEPHENS, INC-EQ	600.000	28,032	29,114	28,032	0	0	0	0	0	0	1,082	1,082	0	0
92840M-10-2	VISTRA ENERGY CORP		03/01/2021	ADVANTUS CAPITAL MANAGEMENT	03/29/2021	ADVANTUS CAPITAL MANAGEMENT	4,700.000	93,765	95,863	93,765	0	0	0	0	0	0	2,098	2,098	195	0
92939U-10-6	WEC		10/13/2021	ADVANTUS CAPITAL MANAGEMENT	12/10/2021	ADVANTUS CAPITAL MANAGEMENT	3,400.000	302,342	310,290	302,342	0	0	0	0	0	0	7,947	7,947	3,455	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/04/2021	HOWARD WEIL	09/08/2021	Various	20,500.000	394,420	400,825	394,420	0	0	0	0	0	0	6,405	6,405	13,611	0
962166-10-4	WEYERHAEUSER CO		06/18/2021	ADVANTUS CAPITAL MANAGEMENT	08/09/2021	ADVANTUS CAPITAL MANAGEMENT	2,100.000	72,247	72,169	72,247	0	0	0	0	0	0	(78)	(78)	0	0
969457-10-0	WILLIAMS COS INC		10/14/2021	Various	12/20/2021	Various	6,300.000	176,750	165,845	176,750	0	0	0	0	0	0	(10,905)	(10,905)	2,583	0
021361-10-0	ALTAGAS LTD COMMON		09/13/2021	Various	11/19/2021	Various	60,400.000	1,239,227	1,224,661	1,254,433	0	0	0	0	0	15,205	(29,772)	(14,567)	11,231	0
000000-00-0	GIBSON ENERGY INC		11/02/2021	Various	12/15/2021	Various	16,200.000	307,872	281,333	299,094	0	0	0	0	0	(8,779)	(17,761)	(26,540)	0	0
000000-00-0	KEYERA CORP		08/23/2021	Various	09/13/2021	Various	13,250.000	308,761	326,886	309,890	0	0	0	0	0	1,129	16,996	18,125	1,261	0
000000-00-0	KEYERA CORP		08/20/2021	Various	10/12/2021	Tax Free Exchange	24,250.000	557,798	557,798	557,798	0	0	0	0	0	0	0	0	4,395	0
000000-00-0	PEMBINA PIPELINE CORP		10/14/2021	Various	12/10/2021	Various	46,800.000	1,532,628	1,457,474	1,487,404	0	0	0	0	0	(45,225)	(29,930)	(75,155)	11,056	0
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A COMMON		09/24/2021	Various	10/18/2021	Various	3,800.000	241,775	226,760	246,074	0	0	0	0	0	4,298	(19,314)	(15,016)	1,006	0
000000-00-0	ENBRIDGE INC		06/07/2021	Various	07/19/2021	Various	36,000.000	1,340,556	1,316,128	1,325,832	0	0	0	0	0	(14,724)	(9,704)	(24,428)	10,431	0
000000-00-0	ENBRIDGE INC		06/07/2021	Various	10/12/2021	Tax Free Exchange	73,600.000	2,870,927	2,870,927	2,870,927	0	0	0	0	0	0	0	0	48,711	0
29250N-10-5	ENBRIDGE INC		11/08/2021	Various	12/16/2021	Various	14,300.000	607,007	532,854	588,544	0	0	0	0	0	(18,463)	(55,690)	(74,153)	9,345	0
000000-00-0	TC ENERGY CORP		08/23/2021	Various	09/14/2021	Various	81,600.000	4,054,382	3,898,683	3,953,818	0	0	0	0	0	(100,564)	(55,135)	(155,699)	36,413	0
000000-00-0	TC ENERGY CORP		03/03/2021	Taxable Exchange	03/08/2021	Various	29,750.000	1,310,016	1,330,080	1,308,698	0	0	0	0	0	(1,319)	21,383	20,064	0	0
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A	A	02/02/2021	Various	03/31/2021	Various	2,900.000	194,690	200,904	194,690	0	0	0	0	0	0	6,214	6,214	1,257	0
29250N-10-5	ENBRIDGE INC	A	03/03/2021	ADVANTUS CAPITAL MANAGEMENT	10/20/2021	ADVANTUS CAPITAL MANAGEMENT	2,200.000	77,552	91,042	77,552	0	0	0	0	0	0	13,490	13,490	2,511	0
45833V-10-9	INTER PIPELINE LTD		07/21/2021	Various	08/27/2021	Various	248,500.000	3,758,279	3,977,570	3,777,082	0	0	0	0	0	18,803	200,487	219,290	13,441	0
M25133-10-5	COGNYTE SOFTWARE LTD -W/I	D	02/02/2021	Spin Off	03/15/2021	INSTINET	6,017.000	124,968	183,602	124,968	0	0	0	0	0	0	58,635	58,635	0	0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	05/19/2021	Various	09/10/2021	S. G. COWEN SECURITIES CORP.	13,100.000	2,784,900	2,234,898	2,784,900	0	0	0	0	0	0	(550,001)	(550,001)	0	0
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D	06/25/2021	Various	12/06/2021	S. G. COWEN SECURITIES CORP.	3,475.000	116,026	92,118	116,026	0	0	0	0	0	0	(23,908)	(23,908)	0	0
F5333N-10-0	JCDECAUX SA	B	05/20/2021	EXANE INC	11/16/2021	KEPLER CHEUVREUX	884.000	26,170	24,710	24,427	0	0	0	0	0	(1,742)	283	(1,459)	0	0
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	01/29/2021	JPM FUNDS RECAP	05/20/2021	GOLDMAN SACHS	400.000	34,282	36,385	35,247	0	0	0	0	0	966	1,137	2,103	574	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
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								62,593,803	66,297,510	62,443,391	0	0	0	0	0	(150,415)	3,854,123	3,703,708	553,542	0
PFF#CS-00-1	Pro Football Focus		03/17/2021	PRIVATE PLACEMENT	09/13/2021	PRIVATE PLACEMENT	95.000	477,313	1,022,865	477,313	0	0	0	0	0	0	545,552	545,552	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								477,313	1,022,865	477,313	0	0	0	0	0	0	545,552	545,552	0	0
091936-45-0	BLACKROCK ADV S/C CORE-INST MUTUAL FUND		02/12/2021	Various	07/02/2021	Various	302,807.000	6,208,852	6,368,029	6,208,852	0	0	0	0	0	0	159,178	159,178	0	0
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		02/17/2021	PCG Model Accts	07/21/2021	PCG Model Accts	520.000	21,243	23,940	21,243	0	0	0	0	0	0	2,697	2,697	0	0
115291-75-9	BROWN CAP MGT MUTUAL FUND		02/12/2021	Various	07/02/2021	Various	40,155.000	1,107,519	1,108,292	1,107,519	0	0	0	0	0	0	773	773	0	0
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		02/17/2021	PCG Model Accts	07/21/2021	PCG Model Accts	246.000	7,870	8,719	7,870	0	0	0	0	0	0	849	849	0	0
464287-62-2	ISHARES RUSSELL 1000 INDEX		02/12/2021	PCG Model Accts	07/02/2021	PCG Model Accts	570.000	127,595	139,453	127,595	0	0	0	0	0	0	11,858	11,858	720	0
464287-65-5	ISHARES RUSSELL 2000		02/25/2021	S. G. COWEN SECURITIES CORP.	09/03/2021	Various	6,800.000	1,490,661	1,507,678	1,490,661	0	0	0	0	0	0	17,017	17,017	5,068	0
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		02/17/2021	PCG Model Accts	07/21/2021	PCG Model Accts	106.000	12,685	14,304	12,685	0	0	0	0	0	0	1,619	1,619	97	0
78462F-10-3	SPDR TRUST SERIES 1		03/04/2021	Various	10/19/2021	Various	84,110.000	31,689,852	36,921,370	31,689,852	0	0	0	0	0	0	5,231,518	5,231,518	227,095	0
89154X-38-5	TOUCHSTONE INT GROWTH FUND CLASS I		01/01/2021	Taxable Exchange	01/01/2021	TOUCHSTONE SECURITIES	1,110,040.000	15,232,521	15,362,950	15,232,521	0	0	0	0	0	0	130,430	130,430	0	0
89154X-52-6	TOUCHSTONE MID CAP GROWTH - I		02/17/2021	Various	07/21/2021	PCG Model Accts	64,480.000	2,722,774	2,869,944	2,722,774	0	0	0	0	0	0	147,170	147,170	0	0
89155T-56-5	TOUCHSTONE ANTI BENCHMARK INT'L CORE		12/09/2021	DIVIDEND REINVESTMENT	12/22/2021	TOUCHSTONE SECURITIES	44,259.000	459,405	457,635	459,405	0	0	0	0	0	0	(1,770)	(1,770)	0	0
89155T-59-9	TOUCHSTONE CREDIT OPPS II FUND CLASS I		04/01/2021	DIVIDEND REINVESTMENT	06/29/2021	TOUCHSTONE SECURITIES	21,581.000	220,987	225,951	220,987	0	0	0	0	0	0	4,964	4,964	1,862	0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		02/26/2021	TOUCHSTONE SECURITIES	03/18/2021	TOUCHSTONE SECURITIES	59.000	545	545	545	0	0	0	0	0	0	0	0	0	0
9499999. Subtotal - Common Stocks - Mutual Funds								59,302,509	65,008,810	59,302,509	0	0	0	0	0	0	5,706,303	5,706,303	234,842	0
9799998. Total - Common Stocks								122,373,625	132,329,185	122,223,213	0	0	0	0	0	(150,415)	10,105,978	9,955,563	788,384	0
9899999. Total - Preferred and Common Stocks								122,373,625	132,329,185	122,223,213	0	0	0	0	0	(150,415)	10,105,978	9,955,563	788,384	0
9999999 - Totals								127,383,025	137,334,725	127,223,213	0	(9,400)	0	(9,400)	0	(150,415)	10,111,518	9,961,103	814,547	10,850

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	8BI	372,440,798			10,000,000.000	100.0
37371#-10-9	GERBER LIFE INSURANCE COMPANY		70939	13-2611847	8BI	1,201,935,524	661,883,071	69,262,069	5,940,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	8BI	1,481,433,507			1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	8BI	1,539,295,925			2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						4,595,105,754	661,883,071	69,262,069	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.		00000	31-1413821	8BIII	6,583	0	6,583	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						6,583	0	6,583	XXX	XXX
1899999. Total Common Stocks						4,595,112,337	661,883,071	69,268,652	XXX	XXX
1999999 - Totals						4,595,112,337	661,883,071	69,268,652	XXX	XXX

1. Total amount of goodwill nonadmitted $ 69,262,069

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% 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
AT&T CP			11/17/2021	GOLDMAN SACHS	03/15/2022	19,980,333	0	0	0	0	20,000,000	19,980,333	7,500	0	0.300	0.304	MAT	0	0
CATHOLIC HEALTH INITIATV CP			09/01/2021	J P MORGAN SEC	01/13/2022	1,998,678	0	0	0	0	2,000,000	1,998,678	1,209	0	0.170	0.172	MAT	0	0
CATHOLIC HEALTH INITIATV CP			09/01/2021	J P MORGAN SEC	01/13/2022	11,992,067	0	0	0	0	12,000,000	11,992,067	7,253	0	0.170	0.172	MAT	0	0
Entergy Corp CP			10/07/2021	J P MORGAN SEC	02/02/2022	25,982,956	0	0	0	0	26,000,000	25,982,956	12,422	0	0.200	0.203	MAT	0	0
HEALTHPEAK PROPERTIES CP			10/26/2021	SUNTRUST	01/26/2022	8,209,592	0	0	0	0	8,214,000	8,209,592	3,210	0	0.210	0.213	MAT	0	0
PARKER-HANNIFIN CORP CP			10/19/2021	MITSUBISHI UFJ SECURITIES	01/25/2022	29,977,950	0	0	0	0	30,000,000	29,977,950	16,650	0	0.270	0.274	MAT	0	0
PUBLIC SERVICE ENT CP			10/05/2021	GOLDMAN SACHS	01/19/2022	8,994,170	0	0	0	0	9,000,000	8,994,170	4,840	0	0.220	0.223	MAT	0	0
ROCKWELL AUTOMATION CP			09/22/2021	WELLS FARGO	02/10/2022	1,499,178	0	0	0	0	1,500,000	1,499,178	589	0	0.140	0.142	MAT	0	0
VW CREDIT INC CP			10/26/2021	J P MORGAN SEC	01/25/2022	19,988,878	0	0	0	0	20,000,000	19,988,878	8,189	0	0.220	0.223	MAT	0	0
NATWEST MARKETS PLC CP		D	09/30/2021	GOLDMAN SACHS	02/01/2022	1,499,225	0	0	0	0	1,500,000	1,499,225	581	0	0.150	0.152	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						130,123,027	0	0	0	0	130,214,000	130,123,027	62,443	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						130,123,027	0	0	0	0	130,214,000	130,123,027	62,443	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
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						130,123,027	0	0	0	0	130,214,000	130,123,027	62,443	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						130,123,027	0	0	0	0	130,214,000	130,123,027	62,443	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						130,123,027	0	0	0	0	XXX	130,123,027	62,443	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 128,623,802	1B $ 0	1C $ 0	1D $ 0	1E $ 1,499,225	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 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
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	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							0						
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	12/18/2022	591,176		5.67	289,115						4,996	(4,996)					
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	08/25/2021	02/05/2028	4,621		23.13		20,332		36,737		36,737	16,405						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	08/25/2021	02/05/2028	4,621		19.27		30,037		70,378		70,378	40,341						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	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										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	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	0	0	0	XXX	0	0	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	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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

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)
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	0	0	0	XXX	0	0	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										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	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										289,115	50,369	0	107,115	XXX	107,115	61,742	(4,996)	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Buy	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/22/2020	04/22/2021	04/22/2021	Closing Sale	153,175		2937.82	26,055,001						21,653,978			(26,055,001)			0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												26,055,001	0	0	0	0	XXX	21,653,978	0	0	(26,055,001)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												26,055,001	0	0	0	0	XXX	21,653,978	0	0	(26,055,001)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												26,055,001	0	0	0	0	XXX	21,653,978	0	0	(26,055,001)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												26,055,001	0	0	0	0	XXX	21,653,978	0	0	(26,055,001)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Equity Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/22/2020	04/22/2021	04/22/2021	Closing Purchase	153,175		3590.67	(12,200,001)		(83,374,652)		(83,374,652)		28,908,017			(71,174,651)			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(12,200,001)	0	(83,374,652)	0	(83,374,652)	XXX	28,908,017	0	0	(71,174,651)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(12,200,001)	0	(83,374,652)	0	(83,374,652)	XXX	28,908,017	0	0	(71,174,651)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(12,200,001)	0	(83,374,652)	0	(83,374,652)	XXX	28,908,017	0	0	(71,174,651)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(12,200,001)	0	(83,374,652)	0	(83,374,652)	XXX	28,908,017	0	0	(71,174,651)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												13,855,000	0	(83,374,652)	0	(83,374,652)	XXX	50,561,995	0	0	(97,229,652)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												13,855,000	0	(83,374,652)	0	(83,374,652)	XXX	50,561,995	0	0	(97,229,652)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

Schedule DB - Part 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	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		107,115		107,115	107,115		107,115		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			0	0	107,115	0	107,115	107,115	0	107,115	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					107,115	0						

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

N O N E

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

N O N E

Schedule 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, NAIC Designation Modifier and SVO 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
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		1.G	27,752,839	27,752,839	01/03/2022
000000-00-0	Short term investment from reverse repo program		2.C	5,875,440	5,875,440	01/03/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				33,628,279	33,628,279	XXX
9999999 - Totals				33,628,279	33,628,279	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (9,162,447) Book/Adjusted Carrying Value $ (9,162,447)
2. Average balance for the year Fair Value $ 21,502,183 Book/Adjusted Carrying Value $ 21,502,183
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 27,752,839
3B	2A $ 0	2B $ 0	2C $ 5,875,440				
3C	3A $ 0	3B $ 0	3C $ 0				
3D	4A $ 0	4B $ 0	4C $ 0				
3E	5A $ 0	5B $ 0	5C $ 0				
3F	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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-YE-1	DFC AGENCY		1.A	4,059,377	4,059,377	06/15/2034
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				4,059,377	4,059,377	XXX
0599999. Total - U.S. Government Bonds				4,059,377	4,059,377	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
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1.G FE	595,000	595,000	03/01/2057
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	100,000	100,000	11/15/2054
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	1,700,000	1,700,000	12/31/2023
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				2,395,000	2,395,000	XXX
3199999. Total - U.S. Special Revenues Bonds				2,395,000	2,395,000	XXX
12592B-AH-7	CNH INDUSTRIAL CAPITAL L		2.C FE	454,073	454,416	04/05/2022
15189W-AN-0	CENTERPOINT		1.G FE	858,436	860,000	03/02/2023
185508-AH-1	CLECO POWER LLC		2.A FE	1,049,191	1,050,000	06/15/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	799,636	800,000	07/15/2022
22535W-AA-5	CREDIT AGRICOLE LONDON		1.G FE	603,284	603,477	01/10/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	1,900,296	1,900,000	02/04/2022
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	1,600,020	1,600,000	01/07/2022
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	2,380,471	2,381,382	02/22/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	1,307,545	1,310,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	1,051,128	1,050,000	03/11/2023
714264-AH-1	PERNOD RICARD SA UNSPON ADR		2.A FE	872,318	873,488	07/15/2022
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	850,050	850,000	06/13/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				13,726,448	13,732,763	XXX
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A		1.B FE	364,177	364,391	11/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				364,177	364,391	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				14,090,625	14,097,154	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				17,785,825	17,792,140	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				2,759,177	2,759,391	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				20,545,002	20,551,531	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.A	1,999,858	1,998,678	01/13/2022
000000-00-0	NATWEST MARKETS PLC CP		1.E	1,499,663	1,499,225	02/01/2022
000000-00-0	ROCKWELL AUTOMATION CP		1.A	1,500,498	1,499,178	02/10/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,000,020	4,997,081	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	68,710	68,710	
	MONTANA-DAKOTA UTILITIES CP		1.A	499,992	499,992	01/03/2022
	SINOPEC CENTURY AMERICA CP		1.A	1,999,986	1,999,472	01/06/2022
	SINOPEC CENTURY AMERICA CP		1.A	499,946	499,755	01/24/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				3,068,634	3,067,929	XXX
9999999 - Totals				28,613,656	28,616,541	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ 4,000,214 Book/Adjusted Carrying Value $ 4,002,203
2. Average balance for the year Fair Value $ 46,612,397 Book/Adjusted Carrying Value $ 46,692,466

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					(3,062,719)	XXX
FIFTH THIRD BANK	CINCINNATI, OH					10,267,726	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,150,514	XXX
HUNTINGTON BANK	COLUMBUS, OH					301,525	XXX
JP MORGAN/CHASE	NEW YORK, NY					747,142	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					1,647,943	XXX
PNC BANK	CINCINNATI, OH					(38,244,819)	XXX
US BANK	CINCINNATI, OH					4,123,051	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			336,884	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(20,732,753)	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	(20,732,753)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	27,756	XXX
0599999 Total - Cash		XXX	XXX	0	0	(20,704,997)	XXX

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

1. January	(32,121,939)	4. April	(33,490,058)	7. July	(22,299,940)	10. October	(33,710,707)
2. February	1,175,592	5. May	(27,304,453)	8. August	(21,336,494)	11. November	(9,391,490)
3. March	(17,197,838)	6. June	(16,353,777)	9. September	(9,599,248)	12. December	(20,704,997)

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
	CENTENNIAL ENERGY CP		11/19/2021	0.380	01/18/2022	6,445,915	2,928	0
	CENTENNIAL ENERGY CP		11/18/2021	0.250	01/19/2022	11,495,049	3,514	0
	DUKE ENERGY CORP CP		12/28/2021	0.180	01/19/2022	8,999,010	180	0
	HEALTHPEAK PROPERTIES CP		12/08/2021	0.250	01/11/2022	11,997,167	2,000	0
	INGREDION INC CP		11/08/2021	0.170	01/03/2022	14,996,033	3,825	0
	LIBERTY UTILITIES CO CP		12/09/2021	0.250	01/05/2022	8,848,341	1,414	0
	MONTANA-DAKOTA UTILITIES CP		12/31/2021	0.200	01/03/2022	499,992	3	0
	NORTHERN ILLINOIS GAS CO CP		12/03/2021	0.130	01/12/2022	13,448,057	1,409	0
	OGLETHORPE POWER CORP CP		12/28/2021	0.190	01/18/2022	4,157,539	88	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2021	0.220	01/03/2022	14,999,358	458	0
	SINOPEC CENTURY AMERICA CP		11/29/2021	0.250	01/06/2022	1,999,472	458	0
	SINOPEC CENTURY AMERICA CP		11/22/2021	0.280	01/24/2022	499,755	156	0
	STANLEY BLACK & DECKER CP		12/07/2021	0.220	02/15/2022	3,748,396	573	0
	VECTREN UTILITY CP		12/30/2021	0.160	01/03/2022	18,349,674	163	0
	WECGRP CP		12/27/2021	0.200	01/04/2022	19,999,111	556	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						140,482,869	17,725	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						140,482,869	17,725	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						140,482,869	17,725	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						140,482,869	17,725	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	09/01/2021	0.000		50,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2021	0.000		108,075,088	0	558
8699999. Subtotal - All Other Money Market Mutual Funds						108,075,088	0	558
9999999 - Total Cash Equivalents						248,607,957	17,725	558

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 140,482,869	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ......$ 0						

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 "All" policy holders	109,831	106,580		
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	224,654	218,004		
33.	New York NY						
34.	North Carolina NC	B	Protection of "All" policy holders	450,562	437,927		
35.	North Dakota ND						
36.	Ohio OH	B	Protection of policy holders	5,014,903	5,404,688		
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	5,799,950	6,167,199	50,000	50,000
	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