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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.WesternSouthernLife.com

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

OFFICERS

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

OTHER

James Howard Acton Jr., VP	Gregory Scott Allhands, VP	Michael Anthony Bacon #, VP
Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP	Peter James Brown, VP
John Henry Bultema III, Sr VP	James Joseph DeLuca, VP	Brian Richard Doran, VP
Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Benjamin Edward Fotsch #, VP
Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chief Acty, Risk, Data Off	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	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, Enterprise CMO	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	Thomas Joseph O'Connell, MD #, VP, Medical Director	Maribeth Semba Rahe, Sr VP
Michelle Ison Rice, VP	Ryan Keith Richey, VP	Paul Charles Silva, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	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, Sr VP	Scott Joseph Wittman #, 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
10th day of February, 2023

Nicole E Neidlinger

NICOLE E. NEIDLINGER
Notary Public, State of Ohio
My Commission Expires 09-10-2023

NOTARIAL SEAL STATE OF OHIO

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			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	25,843,949	0.229	25,843,949	0	25,843,949	0.235
1.02 All other governments	77,002,388	0.682	77,002,388	0	77,002,388	0.700
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	109,938,009	0.974	109,938,009	0	109,938,009	0.999
1.06 Industrial and miscellaneous	2,519,323,691	22.318	2,519,323,691	0	2,519,323,691	22.897
1.07 Hybrid securities	37,601,942	0.333	37,601,942	0	37,601,942	0.342
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	2,769,709,979	24.537	2,769,709,979	0	2,769,709,979	25.172
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	42,514,165	0.377	42,514,165	0	42,514,165	0.386
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	42,514,165	0.377	42,514,165	0	42,514,165	0.386
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	469,178,089	4.156	469,178,089	0	469,178,089	4.264
3.02 Industrial and miscellaneous Other (Unaffiliated)	24,276,376	0.215	24,276,376	0	24,276,376	0.221
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	4,612,550,246	40.862	4,592,609,173	0	4,592,609,173	41.740
3.05 Mutual funds	114,857,058	1.018	114,857,058	0	114,857,058	1.044
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	251,224,733	2.226	251,224,733	0	251,224,733	2.283
3.09 Total common stocks	5,472,086,502	48.477	5,452,145,429	0	5,452,145,429	49.551
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	55,840,689	0.495	55,840,689	0	55,840,689	0.508
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	55,840,689	0.495	55,840,689	0	55,840,689	0.508
5. Real estate (Schedule A):						
5.01 Properties occupied by company	24,705,413	0.219	24,705,414		24,705,414	0.225
5.02 Properties held for production of income	832,608	0.007	832,607		832,607	0.008
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	25,538,021	0.226	25,538,021	0	25,538,021	0.232
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(29,264,847)	(0.259)	(29,264,847)		(29,264,847)	(0.266)
6.02 Cash equivalents (Schedule E, Part 2)	48,243,819	0.427	48,243,818		48,243,818	0.438
6.03 Short-term investments (Schedule DA)	3,500,000	0.031	3,500,000	17,778,636	21,278,636	0.193
6.04 Total cash, cash equivalents and short-term investments	22,478,972	0.199	22,478,971	17,778,636	40,257,607	0.366
7. Contract loans	142,492,679	1.262	142,492,679		142,492,679	1.295
8. Derivatives (Schedule DB)	195,701	0.002	195,701		195,701	0.002
9. Other invested assets (Schedule BA)	2,736,187,664	24.240	2,471,001,276		2,471,001,276	22.458
10. Receivables for securities	3,296,333	0.029	3,296,333		3,296,333	0.030
11. Securities Lending (Schedule DL, Part 1)	17,778,636	0.157	17,778,636	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	11,288,119,341	100.000	11,002,991,879	17,778,636	11,002,991,879	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		22,458,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,347,586	5,347,586
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,268,261	
	8.2 Totals, Part 3, Column 9	0	2,268,261
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		25,538,021
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		25,538,021

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		56,947,387
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	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		1,106,699
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)		55,840,688
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		55,840,688
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		55,840,688

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,415,564,786
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	188,029,529	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	375,956,462	563,985,991
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		4,568
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	60,107,375	
	5.2 Totals, Part 3, Column 9	181,516	60,288,891
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		286,504,758
8.	Deduct amortization of premium and depreciation		45,818
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	17,106,000	
	10.2 Totals, Part 3, Column 11	0	17,106,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,736,187,660
12.	Deduct total nonadmitted amounts		265,186,388
13.	Statement value at end of current period (Line 11 minus Line 12)		2,471,001,272

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,498,124,201
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,279,102,430
3.	Accrual of discount		1,263,648
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	(2,891,598)	
	4.3. Part 2, Section 2, Column 13	(483,557,308)	
	4.4. Part 4, Column 11	(66,884,452)	(553,333,358)
5.	Total gain (loss) on disposals, Part 4, Column 19		49,894,171
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		958,846,008
7.	Deduct amortization of premium		9,833,509
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	(558,901)	
	8.4. Part 4, Column 15	767,365	208,464
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	59,079	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	22,189,707	
	9.4. Part 4, Column 13	1,264	22,250,050
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(19,278)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		8,284,310,712
12.	Deduct total nonadmitted amounts		19,941,073
13.	Statement value at end of current period (Line 11 minus Line 12)		8,264,369,639

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 Governments (Including all obligations guaranteed by governments)	1. United States	25,843,949	25,798,648	25,965,692	25,744,226
	2. Canada	19,947,896	19,660,551	23,071,183	16,750,000
	3. Other Countries	57,054,492	44,708,659	57,112,625	56,590,000
	4. Totals	102,846,337	90,167,858	106,149,500	99,084,226
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
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	109,938,009	102,911,876	110,648,665	108,569,090
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	2,093,206,616	1,923,435,162	2,116,636,798	2,067,776,715
	9. Canada	104,032,756	99,614,383	105,735,815	100,652,000
	10. Other Countries	359,686,256	349,374,515	362,477,968	354,033,300
	11. Totals	2,556,925,628	2,372,424,060	2,584,850,581	2,522,462,015
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,769,709,974	2,565,503,794	2,801,648,746	2,730,115,331
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	42,514,164	42,514,164	44,868,055	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	42,514,164	42,514,164	44,868,055	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	42,514,164	42,514,164	44,868,055	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	840,304,466	840,304,466	661,245,521	
	21. Canada	12,650,800	12,650,800	13,251,082	
	22. Other Countries	6,580,988	6,580,988	6,361,224	
	23. Totals	859,536,254	859,536,254	680,857,827	
Parent, Subsidiaries and Affiliates	24. Totals	4,612,550,246	4,612,550,246	3,879,494,853	
	25. Total Common Stocks	5,472,086,500	5,472,086,500	4,560,352,680	
	26. Total Stocks	5,514,600,664	5,514,600,664	4,605,220,735	
	27. Total Bonds and Stocks	8,284,310,638	8,080,104,458	7,406,869,481	

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 12.7	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	1,833,403	7,329,571	13,534,747	3,146,230	0	XXX	25,843,951	0.9	90,749,390	2.9	25,843,951	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	1,833,403	7,329,571	13,534,747	3,146,230	0	XXX	25,843,951	0.9	90,749,390	2.9	25,843,951	0
2. All Other Governments												
2.1 NAIC 1	0	0	19,947,896	0	14,874,684	XXX	34,822,580	1.2	43,448,324	1.4	28,420,949	6,401,631
2.2 NAIC 2	0	0	0	4,863,727	24,206,439	XXX	29,070,166	1.0	35,616,129	1.1	16,528,470	12,541,696
2.3 NAIC 3	0	0	3,034,635	10,075,007	0	XXX	13,109,642	0.5	10,099,916	0.3	0	13,109,642
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	0	22,982,531	14,938,734	39,081,123	XXX	77,002,388	2.8	89,164,369	2.8	44,949,419	32,052,969
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	3,000,000	0.1	0	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	0	0	0	0	XXX	0	0.0	3,000,000	0.1	0	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	9,082,580	28,107,985	18,283,388	33,787,783	15,757,592	XXX	105,019,328	3.8	123,381,140	3.9	103,319,328	1,700,000
5.2 NAIC 2	0	0	0	0	3,918,683	XXX	3,918,683	0.1	3,937,970	0.1	3,918,683	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	9,082,580	29,107,985	18,283,388	33,787,783	19,676,275	XXX	109,938,011	3.9	128,319,110	4.1	107,238,011	2,700,000

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 12.7	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	58,074,223	115,376,439	363,710,621	344,654,341	471,630,320	XXX	1,353,445,944	48.5	1,607,424,204	51.1	978,397,549	375,048,395
6.2 NAIC 2	36,669,435	84,502,210	192,642,441	302,038,563	491,932,040	XXX	1,107,784,689	39.7	1,090,373,676	34.7	859,738,665	248,046,024
6.3 NAIC 3	1,796,004	7,929,280	25,615,749	3,545,002	24,563,734	XXX	63,449,769	2.3	79,416,992	2.5	54,316,495	9,133,274
6.4 NAIC 4	40,910	582,551	9,458,329	3,052,189	0	XXX	13,133,979	0.5	10,488,347	0.3	12,570,979	563,000
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	496,033	0.0	0	0
6.6 NAIC 6	0	0	0	0	4	XXX	4	0.0	4	0.0	0	4
6.7 Totals	96,580,572	208,390,480	591,427,140	653,290,095	988,126,098	XXX	2,537,814,385	91.0	2,788,199,256	88.7	1,905,023,688	632,790,697
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	2,509,233	0	6,302,455	28,790,255	XXX	37,601,943	1.3	37,601,507	1.2	37,601,943	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	2,509,233	0	6,302,455	28,790,255	XXX	37,601,943	1.3	37,601,507	1.2	37,601,943	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	0	0	0.0	90,440	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	5,904,030	0.2	0	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	0	0	0.0	5,994,470	0.2	0	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
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 68,990,206	150,813,995	415,476,652	381,588,354	502,262,596	0	1,519,131,803	54.5	XXX	XXX	1,135,981,777	383,150,026
12.2 NAIC 2	(d) 36,669,435	87,011,443	192,642,441	313,204,745	548,847,417	0	1,178,375,481	42.3	XXX	XXX	917,787,761	260,587,720
12.3 NAIC 3	(d) 1,796,004	7,929,280	28,650,384	13,620,009	24,563,734	0	76,559,411	2.7	XXX	XXX	54,316,495	22,242,916
12.4 NAIC 4	(d) 40,910	582,551	9,458,329	3,052,189	0	0	13,133,979	0.5	XXX	XXX	12,570,979	563,000
12.5 NAIC 5	(d) 0	1,000,000	0	0	0	0	(c) 1,000,000	0.0	XXX	XXX	0	1,000,000
12.6 NAIC 6	(d) 0	0	0	0	4	0	(c) 4	0.0	XXX	XXX	0	4
12.7 Totals	107,496,555	247,337,269	646,227,806	711,465,297	1,075,673,751	0	(b) 2,788,200,678	100.0	XXX	XXX	2,120,657,012	667,543,666
12.8 Line 12.7 as a % of Col. 7	3.9	8.9	23.2	25.5	38.6	0.0	100.0	XXX	XXX	XXX	76.1	23.9
13. Total Bonds Prior Year												
13.1 NAIC 1	324,957,531	244,917,674	429,063,294	424,290,712	444,773,847	90,440	XXX	XXX	1,868,093,498	59.4	1,217,703,078	650,390,420
13.2 NAIC 2	14,352,471	55,062,694	207,514,432	319,827,647	570,772,038	5,904,030	XXX	XXX	1,173,433,312	37.3	970,784,375	202,648,937
13.3 NAIC 3	849,151	8,740,495	36,484,765	17,530,025	25,912,472	0	XXX	XXX	89,516,908	2.8	65,645,113	23,871,795
13.4 NAIC 4	0	0	10,488,347	0	0	0	XXX	XXX	10,488,347	0.3	9,387,876	1,100,471
13.5 NAIC 5	0	1,396,826	99,207	0	0	0	XXX	XXX	(c) 1,496,033	0.0	0	1,496,033
13.6 NAIC 6	0	0	0	0	4	0	XXX	XXX	(c) 4	0.0	0	4
13.7 Totals	340,159,153	310,117,689	683,650,045	761,648,384	1,041,458,361	5,994,470	XXX	XXX	(b) 3,143,028,102	100.0	2,263,520,442	879,507,660
13.8 Line 13.7 as a % of Col. 9	10.8	9.9	21.8	24.2	33.1	0.2	XXX	XXX	100.0	XXX	72.0	28.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	53,259,725	93,508,133	226,137,429	329,245,693	433,830,797	0	1,135,981,777	40.7	1,217,703,078	38.7	1,135,981,777	XXX
14.2 NAIC 2	11,208,690	64,510,426	183,669,548	207,659,423	450,739,674	0	917,787,761	32.9	970,784,375	30.9	917,787,761	XXX
14.3 NAIC 3	162,004	6,864,418	23,061,435	226,876	24,001,761	0	54,316,494	1.9	65,645,113	2.1	54,316,494	XXX
14.4 NAIC 4	40,910	19,551	9,458,329	3,052,189	0	0	12,570,979	0.5	9,387,876	0.3	12,570,979	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	64,671,329	164,902,528	442,326,741	540,184,181	908,572,232	0	2,120,657,011	76.1	2,263,520,442	72.0	2,120,657,011	XXX
14.8 Line 14.7 as a % of Col. 7	3.0	7.8	20.9	25.5	42.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.3	5.9	15.9	19.4	32.6	0.0	76.1	XXX	XXX	XXX	76.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	15,730,481	57,305,862	189,339,223	52,342,661	68,431,799	0	383,150,026	13.7	650,390,420	20.7	XXX	383,150,026
15.2 NAIC 2	25,460,745	22,501,017	8,972,893	105,545,322	98,107,743	0	260,587,720	9.3	202,648,937	6.4	XXX	260,587,720
15.3 NAIC 3	1,634,000	1,064,862	5,588,949	13,393,133	561,973	0	22,242,917	0.8	23,871,795	0.8	XXX	22,242,917
15.4 NAIC 4	0	563,000	0	0	0	0	563,000	0.0	1,100,471	0.0	XXX	563,000
15.5 NAIC 5	0	1,000,000	0	0	0	0	1,000,000	0.0	1,496,033	0.0	XXX	1,000,000
15.6 NAIC 6	0	0	0	0	4	0	4	0.0	4	0.0	XXX	4
15.7 Totals	42,825,226	82,434,741	203,901,065	171,281,116	167,101,519	0	667,543,667	23.9	879,507,660	28.0	XXX	667,543,667
15.8 Line 15.7 as a % of Col. 7	6.4	12.3	30.5	25.7	25.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.5	3.0	7.3	6.1	6.0	0.0	23.9	XXX	XXX	XXX	XXX	23.9

(a) Includes $ 637,323,908 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 6,000,000 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 $ 3,500,000 ; NAIC 2 $ 14,990,701 ; 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 12.09	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	1,353,562	6,110,674	12,790,034	3,086,698	0	XXX	23,340,968	0.8	87,594,383	2.8	23,340,968	0
1.02 Residential Mortgage-Backed Securities	252,276	598,729	304,941	0	0	XXX	1,155,946	0.0	1,638,582	0.1	1,155,946	0
1.03 Commercial Mortgage-Backed Securities	227,565	620,168	439,772	59,532	0	XXX	1,347,037	0.0	1,516,426	0.0	1,347,037	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	1,833,403	7,329,571	13,534,747	3,146,230	0	XXX	25,843,951	0.9	90,749,391	2.9	25,843,951	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	22,982,531	14,938,734	39,081,122	XXX	77,002,387	2.8	89,164,368	2.8	44,949,418	32,052,969
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	0	22,982,531	14,938,734	39,081,122	XXX	77,002,387	2.8	89,164,368	2.8	44,949,418	32,052,969
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	3,000,000	0.1	0	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	0	0	0	0	XXX	0	0.0	3,000,000	0.1	0	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	211,692	1,264,157	419,362	XXX	9,805,211	0.4	9,800,996	0.3	9,805,211	0
5.02 Residential Mortgage-Backed Securities	7,209,184	16,926,372	12,903,717	12,096,752	2,290,004	XXX	51,426,029	1.8	59,890,857	1.9	51,426,029	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	1,873,396	4,271,613	5,167,979	20,426,874	16,966,910	XXX	48,706,772	1.7	58,627,256	1.9	46,006,772	2,700,000
5.05 Totals	9,082,580	29,107,985	18,283,388	33,787,783	19,676,276	XXX	109,938,012	3.9	128,319,109	4.1	107,238,012	2,700,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	82,704,769	160,161,488	522,263,290	640,384,796	978,796,241	XXX	2,384,310,584	85.5	2,633,171,307	83.8	1,865,391,725	518,918,859
6.02 Residential Mortgage-Backed Securities	7,138,374	11,846,024	34,738,901	5,288,987	9,329,201	XXX	68,341,487	2.5	77,170,314	2.5	31,547,749	36,793,738
6.03 Commercial Mortgage-Backed Securities	259,054	31,668	14,093,015	7,121,333	0	XXX	21,505,070	0.8	41,539,636	1.3	6,906,377	14,598,693
6.04 Other Loan-Backed and Structured Securities	6,478,376	36,351,301	20,331,933	494,979	657	XXX	63,657,246	2.3	36,318,002	1.2	1,177,838	62,479,408
6.05 Totals	96,580,573	208,390,481	591,427,139	653,290,095	988,126,099	XXX	2,537,814,387	91.0	2,788,199,259	88.7	1,905,023,689	632,790,698
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	6,302,455	13,409,005	XXX	19,711,460	0.7	19,708,329	0.6	19,711,460	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	2,509,233	0	0	15,381,250	XXX	17,890,483	0.6	17,893,178	0.6	17,890,483	0
7.05 Totals	0	2,509,233	0	6,302,455	28,790,255	XXX	37,601,943	1.3	37,601,507	1.2	37,601,943	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 12.09	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	0	0	0.0	5,994,470	0.2	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	84,058,331	174,182,162	558,247,547	665,976,840	1,031,705,730	XXX	2,514,170,610	90.2	XXX	XXX	1,963,198,782	550,971,828
12.02 Residential Mortgage-Backed Securities	14,599,834	29,371,125	47,947,559	17,385,739	11,619,205	XXX	120,923,462	4.3	XXX	XXX	84,129,724	36,793,738
12.03 Commercial Mortgage-Backed Securities	486,619	651,836	14,532,787	7,180,865	0	XXX	22,852,107	0.8	XXX	XXX	8,253,414	14,598,693
12.04 Other Loan-Backed and Structured Securities	8,351,772	43,132,147	25,499,912	20,921,853	32,348,817	XXX	130,254,501	4.7	XXX	XXX	65,075,093	65,179,408
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	107,496,556	247,337,270	646,227,805	711,465,297	1,075,673,752	0	2,788,200,680	100.0	XXX	XXX	2,120,657,013	667,543,667
12.10 Line 12.09 as a % of Col. 7	3.9	8.9	23.2	25.5	38.6	0.0	100.0	XXX	XXX	XXX	76.1	23.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	297,187,864	236,585,565	591,396,272	727,546,778	989,722,904	XXX	XXX	XXX	2,842,439,383	90.4	2,086,217,329	756,222,054
13.02 Residential Mortgage-Backed Securities	21,311,094	48,247,541	42,912,546	15,348,962	10,879,610	XXX	XXX	XXX	138,699,753	4.4	100,059,835	38,639,918
13.03 Commercial Mortgage-Backed Securities	20,756,269	596,665	14,484,174	7,218,954	0	XXX	XXX	XXX	43,056,062	1.4	8,513,374	34,542,688
13.04 Other Loan-Backed and Structured Securities	903,927	24,687,920	34,857,052	11,533,690	40,855,847	XXX	XXX	XXX	112,838,436	3.6	62,735,434	50,103,002
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	5,994,470	XXX	XXX	5,994,470	0.2	5,994,470	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	340,159,154	310,117,691	683,650,044	761,648,384	1,041,458,361	5,994,470	XXX	XXX	3,143,028,104	100.0	2,263,520,442	879,507,662
13.10 Line 13.09 as a % of Col. 9	10.8	9.9	21.8	24.2	33.1	0.2	XXX	XXX	100.0	XXX	72.0	28.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	50,683,515	132,089,241	413,509,122	502,312,036	864,604,868	XXX	1,963,198,782	70.4	2,086,217,329	66.4	1,963,198,782	XXX
14.02 Residential Mortgage-Backed Securities	12,409,016	26,412,274	16,303,491	17,385,739	11,619,205	XXX	84,129,725	3.0	100,059,835	3.2	84,129,725	XXX
14.03 Commercial Mortgage-Backed Securities	227,565	620,168	7,346,149	59,532	0	XXX	8,253,414	0.3	8,513,374	0.3	8,253,414	XXX
14.04 Other Loan-Backed and Structured Securities	1,351,235	5,780,846	5,167,979	20,426,874	32,348,160	XXX	65,075,094	2.3	62,735,434	2.0	65,075,094	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	5,994,470	0.2	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	64,671,331	164,902,529	442,326,741	540,184,181	908,572,233	0	2,120,657,015	76.1	2,263,520,442	72.0	2,120,657,015	XXX
14.10 Line 14.09 as a % of Col. 7	3.0	7.8	20.9	25.5	42.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.3	5.9	15.9	19.4	32.6	0.0	76.1	XXX	XXX	XXX	76.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	33,374,816	42,092,921	144,738,425	163,664,804	167,100,862	XXX	550,971,828	19.8	756,222,054	24.1	XXX	550,971,828
15.02 Residential Mortgage-Backed Securities	2,190,818	2,958,851	31,644,068	0	0	XXX	36,793,737	1.3	38,639,918	1.2	XXX	36,793,737
15.03 Commercial Mortgage-Backed Securities	259,054	31,668	7,186,638	7,121,333	0	XXX	14,598,693	0.5	34,542,688	1.1	XXX	14,598,693
15.04 Other Loan-Backed and Structured Securities	7,000,537	37,351,301	20,331,933	494,979	657	XXX	65,179,407	2.3	50,103,002	1.6	XXX	65,179,407
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	42,825,225	82,434,741	203,901,064	171,281,116	167,101,519	0	667,543,665	23.9	879,507,662	28.0	XXX	667,543,665
15.10 Line 15.09 as a % of Col. 7	6.4	12.3	30.5	25.7	25.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.5	3.0	7.3	6.1	6.0	0.0	23.9	XXX	XXX	XXX	XXX	23.9

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	130,123,027	130,123,027	0	0	0
2. Cost of short-term investments acquired	10,293,704	10,293,704			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	652	652			
6. Deduct consideration received on disposals	136,917,383	136,917,383			
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)	3,500,000	3,500,000	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	3,500,000	3,500,000	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)		107,114
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	88,585	
	3.2 Section 2, Column 19	292,353	380,938
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(294,737)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	5,622	5,622
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	0	
	9.2 Section 2, Column 20	(3,239)	(3,239)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		195,698
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		195,698

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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)				

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	195,699	
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)		195,699
4.	Part D, Section 1, Column 6	195,699	
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	195,699	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		195,699
10.	Part D, Section 1, Column 9	195,699	
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	248,607,957	140,482,868	108,125,089	0
2.	Cost of cash equivalents acquired	9,403,402,151	7,495,943,533	1,907,458,618	
3.	Accrual of discount	0	0	0	
4.	Unrealized valuation increase (decrease)	0	0	0	
5.	Total gain (loss) on disposals	7,812	7,812	0	
6.	Deduct consideration received on disposals	9,603,774,101	7,621,443,509	1,982,330,592	
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)	48,243,819	14,990,704	33,253,115	0
11.	Deduct total nonadmitted amounts	0			
12.	Statement value at end of current period (Line 10 minus Line 11)	48,243,819	14,990,704	33,253,115	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
400 Broadway Complex		Cincinnati	OH	01/01/1901		52,830,833		16,947,254	16,562,000	1,882,274			(1,882,274)		7,495,379	3,364,552
Woodford Land -424 E. 4th St.		Cincinnati	OH	06/18/1960		2,797,227		703,037	1,100,000	15,618			(15,618)		0	203,950
Guilford Building		Cincinnati	OH	11/03/1992		12,216,719		3,928,016	4,726,000	293,880			(293,880)		1,016,613	497,766
425 Arch Street Land		Cincinnati	OH	07/17/1990		393,894		234,854	409,200	0			0		0	9,541
Broadway Garage		Cincinnati	OH	01/01/1950		5,918,259		477,037	1,500,000	24,367			(24,367)		1,325,796	757,670
421-23 Arch Street Land		Cincinnati	OH	01/14/1997		756,784		603,223	487,520	0			0		500	11,323
420 E. Fourth Land		Cincinnati	OH	06/05/1990		3,666,391		1,414,456	1,125,000	2,756			(2,756)		0	53,042
318 Broadway Building		Cincinnati	OH	06/05/1990		1,004,697		397,536	399,000	22,782			(22,782)		107,877	36,357
0299999. Property occupied by the reporting entity - Administrative						79,584,804	0	24,705,413	26,308,720	2,241,677	0	0	(2,241,677)	0	9,946,165	4,934,201
0399999. Total Property occupied by the reporting entity						79,584,804	0	24,705,413	26,308,720	2,241,677	0	0	(2,241,677)	0	9,946,165	4,934,201
1324 Walnut		Cincinnati	OH	08/27/1997	09/30/2022	511,366		228,374	411,207	13,548			(13,548)		42,706	46,417
314 Broadway Building		Cincinnati	OH	01/31/2002	12/15/2020	502,436		259,693	425,000	13,036			(13,036)		7,000	47,928
Florence Mall Outparcel		Florence	KY	04/15/1993	09/30/2022	404,541		344,541	650,000	0			0		0	12,671
0499999. Properties held for the production of income						1,418,343	0	832,608	1,486,207	26,584	0	0	(26,584)	0	49,706	107,016
0699999 - Totals						81,003,147	0	25,538,021	27,794,927	2,268,261	0	0	(2,268,261)	0	9,995,871	5,041,217

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
400 Broadway Complex	Cincinnati	OH	01/01/1901	Various			16,947,254	4,494,283
420 E. Fourth Land	Cincinnati	OH	06/05/1990	Various			1,414,456	37,281
Woodford Land-424 E 4th St	Cincinnati	OH	06/18/1960	Various			703,037	211,258
Broadway Garage	Cincinnati	OH	01/01/1950	Various			477,037	14,273
Guilford Building	Cincinnati	OH	11/03/1992	Various			3,928,016	590,491
0199999. Acquired by Purchase					0	0	23,469,800	5,347,586
0399999 - Totals					0	0	23,469,800	5,347,586

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	0	0				0						0	(12,410)	(99,965)
0299999. Property Transferred					8,741,755	0	0	0	0	0	0	0	0	0	0	0	0	(12,410)	(99,965)
0399999 - Totals					8,741,755	0	0	0	0	0	0	0	0	0	0	0	0	(12,410)	(99,965)

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
44682		CINCINNATI	OH		12/01/2011	5.000	19,907	0	0	0	0	0	41,064	01/30/2009
44696		NORTH CHARLESTON	SC		10/28/2016	3.900	10,890,371	0	0	0	0	0	22,400,000	08/31/2016
44697		NORTH CHARLESTON	SC		11/01/2016	3.900	1,507,897	0	0	0	0	0	22,400,000	08/31/2016
44698		SAN JOSE	CA		12/01/2017	4.350	4,948,161	0	0	0	0	0	11,260,000	09/12/2017
44699		MILTON	WA		10/17/2018	4.210	21,240,000	0	0	0	0	0	35,400,000	08/02/2018
44700		CINCINNATI	OH		07/01/2019	4.770	10,513,485	0	0	0	0	0	14,850,000	05/09/2019
44701		LADY LAKE	FL		02/20/2020	3.700	6,676,388	0	0	0	0	0	11,100,000	01/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							55,796,209	0	0	0	0	0	117,451,064	XXX
0899999. Total Mortgages in good standing							55,796,209	0	0	0	0	0	117,451,064	XXX
44692		Cincinnati	OH		12/01/2011	5.250	44,480	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							44,480	0	0	0	0	0	478,910	XXX
1699999. Total - Restructured Mortgages							44,480	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							55,840,689	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
44682	CINCINNATI	OH		12/01/2011		21,182	0	0	0	0	0	0	1,274	1,274	0	0	0
44692	CINCINNATI	OH		12/01/2011		45,723	0	0	0	0	0	0	1,243	1,243	0	0	0
44696	NORTH CHARLESTON	SC		10/28/2016		11,272,365	0	0	0	0	0	0	381,994	381,994	0	0	0
44697	NORTH CHARLESTON	SC		11/01/2016		1,560,789	0	0	0	0	0	0	52,892	52,892	0	0	0
44698	SAN JOSE	CA		12/01/2017		5,177,183	0	0	0	0	0	0	229,021	229,021	0	0	0
44699	MILTON	WA		10/17/2018		21,240,000	0	0	0	0	0	0	0	0	0	0	0
44700	CINCINNATI	OH		07/01/2019		10,682,085	0	0	0	0	0	0	168,600	168,600	0	0	0
44701	LADY LAKE	FL		02/20/2020		6,948,063	0	0	0	0	0	0	271,675	271,675	0	0	0
0299999. Mortgages with partial repayments						56,947,390	0	0	0	0	0	0	1,106,699	1,106,699	0	0	0
0599999 - Totals						56,947,390	0	0	0	0	0	0	1,106,699	1,106,699	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP		Chicago	IL	Pearl Mark		12/02/2021		5,101,830	4,930,153	4,879,795	(222,035)						42,734,340	80.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									5,101,830	4,930,153	4,879,795	(222,035)	0	0	0	0	0	42,734,340	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		765,209	1,222,814	1,222,814	(29,586)						3,576,220	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									765,209	1,222,814	1,222,814	(29,586)	0	0	0	0	0	3,576,220	XXX
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.A	04/17/2000		411,491	5,466,891	5,466,891	(617,755)							1.610
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	26,402,716	26,402,716	(2,762,959)							10.160
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		305,063,949	263,037,032	263,037,032	(41,594,517)							31.650
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									330,475,440	294,906,639	294,906,639	(44,975,231)	0	0	0	0	0	0	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV		02/20/2019	2	16,199,289	14,485,668	14,485,668	(3,292,002)						8,097,160	1.670
000000-00-0	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		210,950	0	0	(379,472)						3,600,588	2.270
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1	6,769,490	6,951,745	6,951,745	998,513					1,201,901	1,756,558	1.680
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	10,254,637	10,428,750	10,428,750	1,441,240					1,612,904	10,086,647	4.630
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	201,418	279,342	279,342	(124,298)						5,223,294	0.980
000000-00-0	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	13,255,310	12,208,935	12,208,935	(1,236,862)						0	1.130
000000-00-0	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	6,469	4,033	4,033	3,033		11,191				2,122,450	0.300
000000-00-0	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	45,292	42,550	42,550	(9,620)						466,964	0.840
000000-00-0	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	51,843	35,155	35,155	(11,312)		44,867				363,625	0.670
000000-00-0	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		6,378	743,632	743,632	66,586						361,386	0.470
000000-00-0	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		4,228,761	4,388,950	4,388,950	290,040					364,403	206,604	0.380
000000-00-0	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	973,684	2,122,649	2,122,649	848,213						9,592	0.740
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		3,639,706	3,852,864	3,852,864	233,967					257,582	4,058,294	6.930
000000-00-0	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	1,584,909	2,204,533	2,204,533	461,811						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			3,647	3,647	305,026							0.750
000000-00-0	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011			42,851	42,851	1,497,788							2.240
000000-00-0	H.I.G. LP		MIAMI	FL	H.I.G. LP		06/17/2008	3	3,933,893	3,032,762	3,032,762	(101,862)					317,468	5,804,684	0.800
000000-00-0	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		5,190,887	5,193,467	5,193,467	(275,873)						2,481,708	2.290
000000-00-0	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		4,703,506	4,633,637	4,633,637	46,870					245,083	954,181	1.280
000000-00-0	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	150,317	120,505	120,505	(153,575)						432,455	0.810
000000-00-0	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	1,554,316	1,898,451	1,898,451	1,045,632		1,496,632					2.490
000000-00-0	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		6,539,656	6,398,560	6,398,560	472,614					929,381	1,655,511	3.270
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	1,265,365	1,954,087	1,954,087	231,743					143,003	2,532,941	0.500
000000-00-0	WATERFALL EDEN FUND LP		NEW YORK	NY	WATERFALL EDEN FUND LP		11/01/2017			26,004	26,004	21,899							0.010
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		02/01/2022		4,000,000	3,963,649	3,963,649	(36,351)							2.900
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									84,766,076	85,016,426	85,016,426	2,343,748	0	1,552,690	0	0	5,071,725	52,501,774	XXX
000000-00-0	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		17,262,856	17,628,634	17,628,634	(1,932,279)					2,987,284	720,195	6.640
000000-00-0	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			32,039	32,039	(3,653)						274,242	0.180
000000-00-0	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	24,875	33,852	33,852	18,907						14,250	0.020
000000-00-0	Astor Place Holdings FUND I		NEW YORK	NY	Astor Place Holdings FUND I		06/26/2007	2	2,515,742	3,165,494	3,165,494	650,775						2,423,294	4.380
000000-00-0	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	94,904	128,020	128,020	1,350					24,588	0	0.360
000000-00-0	BRIDGE GROWTH PARTNERS LP		CHICAGO		BRIDGE GROWTH PARTNERS LP		07/14/2014		7,969,649	12,811,709	12,811,709	2,622,560					2,018,212		2.440
000000-00-0	Canapi Ventures FUND II		WILMINGTON	DE	Canapi Ventures FUND II		08/26/2022		501,571	433,180	433,180	(68,391)						4,491,709	1.050
000000-00-0	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		493,640	493,640	(2,037,619)						1,642	0.100
000000-00-0	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	39,976	17,300	17,300	(3,942)		63,451				6,633	0.080

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	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		500,000	1,379,273	1,379,273	293,114					41,203		1.630
000000-00-0	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	4,115,124	7,845,390	7,845,390	(569,704)					1,714,542	826,809	8.730
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		3,908,073	5,861,618	5,861,618	1,033,996					284,292	1,048,381	8.920
000000-00-0	Core Innovation Capital III LP		LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		5,173,674	8,845,246	8,845,246	3,244,162					1,080,148	2,039,942	7.080
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		3,048,243	2,864,951	2,864,951	(390,692)						317,408	1.050
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		3,740,260	3,635,065	3,635,065	884,728		936,531			515,603	686,163	1.170
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		7,426,107	8,252,040	8,252,040	(7,636,457)							7.080
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	4,134,559	10,088,962	10,088,962	3,955,022					781,151		0.530
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	2,657,952	6,016,090	6,016,090	1,832,978					419,473		0.750
000000-00-0	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1		1,010,124	1,010,124	380,960					81,437	96,218	0.050
000000-00-0	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		58,179	46,645	46,645	288,918		443,420				149,369	0.760
000000-00-0	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	84,997	84,997	84,997	3,971		3,623				230,060	0.000
000000-00-0	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		10,427,666	9,081,216	9,081,216	(3,881,078)					5,117,223		1.400
000000-00-0	FTV Capital VII		SAN FRANCISCO	CA	FTV Capital VII		01/14/2022		1,900,000	1,844,484	1,844,484	(55,516)						3,100,000	0.000
000000-00-0	Further Global Capital Further Global Capital		NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019		8,745,123	9,563,961	9,563,961	(466,182)					706,215	811,829	0.020
000000-00-0	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART		WILMINGTON	DE	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART		07/27/2022		2,038,328	1,980,768	1,980,768	(57,560)						3,050,000	0.500
000000-00-0	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		4,686,316	9,394,761	9,394,761	2,768,318					3,427,941	900,124	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	0.800
000000-00-0	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3		36,506	36,506	(119,736)						206,163	0.070
000000-00-0	Liberty 77 Fund International Liberty 77 Fund International		WASHINGTON	DC	Liberty 77 Fund International Liberty 77 Fund International		03/25/2022		21,574,400	17,290,293	17,290,293	(4,284,107)						78,425,700	0.000
000000-00-0	Liberty 77 Fund International Liberty 77 ZIM CO INVEST		WASHINGTON	DC	Liberty 77 Fund International Liberty 77 ZIM CO INVEST		07/20/2022		10,151,920	9,991,887	9,991,887	(160,033)							1.000
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	Portag3 Mowat L.P.		TORONTO	CAN	Portag3 Mowat L.P.		02/04/2022		1,009,384	930,839	930,839	(78,545)							0.000
000000-00-0	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	75,964	173,223	173,223	(296,199)						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		0	0	129						15,000	1.770
000000-00-0	Portag3 L.P.		TORONTO	CAN	Portag3 L.P.		09/23/2019		6,512,876	12,274,649	12,274,649	2,041,490					61,980	1,897,406	2.340
000000-00-0	Portag3 Ventures III L.P.		TORONTO	CAN	Portag3 Ventures III L.P.		07/23/2021		2,630,356	2,603,767	2,603,767	205,444		356,872				7,001,250	1.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	8,253,508	8,280,209	8,280,209	(154,162)					1,976,809	582,280	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	22,656	22,656	(4,398)						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	428,626	758,008	758,008	377,310					496,734	456,666	0.100
000000-00-0	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		219,233	409,787	409,787	254,028					40,000	40,000	9.620
000000-00-0	REFINERY VENTURE FUND II LP		CINCINNATI	OH	REFINERY VENTURE FUND II LP		09/20/2021		1,400,000	1,306,018	1,306,018	(93,982)						600,000	5.290
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		15,043,933	17,674,598	17,674,598	(11,409,902)					3,694,493		0.040
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	9,094,167	9,094,167	(228,765)							0.110
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		1,855,112	1,893,622	1,893,622	42,182		156,519				2,836,315	0.000
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								0.300
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								0.080
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		11,438,734	19,731,579	19,731,579	3,030,462					1,081,804		0.070

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
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		1,866,510	1,717,713	1,717,713	(148,796)						2,632,034	0.040
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		9,635,937	9,409,336	9,409,336	(4,017,096)					1,747,060	329,557	0.210
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		5,978,943	6,294,086	6,294,086	315,142						12,523,537	0.030
000000-00-0	Sands Capital Private Growth F I Uhnder		Arlington	VA	Sands Capital Private Growth F I Uhnder		06/28/2017		815,142	733,750	733,750	(32,220)					315,142		0.090
000000-00-0	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	37,454	133,252	133,252	(32,877)						242,583	0.030
000000-00-0	SILVER LAKE PARTNERS L.P		WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3	225,974	402,768	402,768	(103,497)					1,929		0.020
000000-00-0	SixThirty III LP		ST LOUIS	MO	SixThirty III LP		10/21/2021		910,065	861,512	861,512	(48,553)						1,589,935	6.310
000000-00-0	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		2,743,429	3,040,662	3,040,662	127,747						240,566	0.010
000000-00-0	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		3,525,594	3,653,056	3,653,056	544,282					2,968,777	753,241	0.010
000000-00-0	SOLAMERE CAPITAL FUND Fund II A		BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		9,428,471	11,185,797	11,185,797	1,527,930					24,380	2,586,748	4.930
000000-00-0	SOLAMERE CAPITAL FUND Fund III		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018		16,879,989	22,105,505	22,105,505	1,930,198					526,796	3,301,467	0.910
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019		2,331,866	3,104,883	3,104,883	283,034					307,026		4.110
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment		11/03/2014		1,166,792	1,539,162	1,539,162	211,275					26,720	1,115,436	3.680
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I		01/18/2018		4,525,352	7,933,307	7,933,307	(189,618)					1,053,151	250,000	8.490
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund II LP		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP		10/22/2020		1,883,751	1,809,579	1,809,579	(58,154)		12,489				3,000,000	4.260
1999999. Joint Venture Interests - Common Stock - Unaffiliated									242,514,343	302,833,704	302,833,704	(9,693,301)	0	1,972,905	0	0	33,522,113	142,435,635	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		0	0	0							26,665,576	7.630
000000-00-0	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		2,296,636	1,818,464	1,818,464	93,011		513,875				13,852,628	45.280
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		276,028	1,096,266	1,096,266	(180,411)					197,446	1,489,110	35.410
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	270,346	1,328,589	1,328,589	(267,039)					134,004	1,657,776	9.940
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	947,639	1,246,929	1,246,929	17,985						916,499	2.160
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	12,473,642	6,057,743	6,057,743	48,565					7,739,557	4,654,187	84.030
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		06/28/2021		2,150,860	2,181,517	2,181,517	(219,980)						174,250	2.500
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		9,000,000	8,863,052	8,863,052	(832,816)						6,000,000	99.400
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	8,381,890	10,418,713	10,418,713	(1,299,356)					6,277,774	2,755,461	41.900
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	9,632,967	8,341,262	8,341,262	(2,219,810)					6,331,628	6,464,926	24.820
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	23,075,259	21,615,918	21,615,918	(1,253,407)					15,264,263	7,469,251	27.990
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	41,083,550	55,304,286	55,304,286	13,072,403					2,531,351	1,710,449	24.680
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		2,986,500	5,419,864	5,419,864	420,156					610,875	1,153,875	2.160
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		05/07/2021		3,996,000	5,853,078	5,853,078	1,779,467						3,836,160	3.360
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	20,846,250	27,453,403	27,453,403	(2,602,456)					11,043,750	7,653,750	99.490
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		65,800,997	123,402,296	123,402,296	6,746,598					6,878,153	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		55,000,000	83,840,081	83,840,081	8,041,880						43,000,000	99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.		03/01/2022		8,288,000	8,288,000	8,288,000							48,456,000	98.130

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.		03/01/2022		11,544,000	11,544,000	11,544,000							31,712,000	99.500
000000-00-0	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	114,017	113,801	113,801	6,621		72,940				700,000	12.200
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	595,556	977,673	977,673	302,586						196,005	30.110
000000-00-0	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		718,993	592,244	592,244	(443,510)						6,859,946	99.990
2099999. Joint Venture Interests - Common Stock - Affiliated									279,479,130	385,757,179	385,757,179	21,210,487	0	586,815	0	0	57,008,801	243,285,527	XXX
000000-00-0	RealTerm Logistics Fund IV, LP		Annapolis	MD	Real Term		02/23/2022		4,668,473	4,385,352	4,385,352	(283,121)						15,322,300	2.900
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC		Cincinnati	OH	Al. Neyer		08/12/2022		3,635,087	3,619,305	3,619,305	(15,782)						14,364,913	4.500
000000-00-0	309 Holding LLC		Cincinnati	OH	CITY CLUB		08/02/2016		0	894,896	0	0					509,032	540,396	1.000
000000-00-0	EQT Exeter Industrial Core Plus Fund IV		Conshohocken	PA	EQT Exeter		12/03/2021		482,000	437,302	437,302	(44,698)						4,518,000	0.200
000000-00-0	Pretium SFR FUND II LP		New York	NY	PRETIUM PARTNERS LLC		06/30/2017		0	31,990,398	31,990,398	19,162,022					6,789,209	1,099,389	2.000
000000-00-0	Cabot Industrial Value Fund V, L.P.		Boston	MA	CABOT PROPERTIES		08/22/2017		0	0	0	(400,000)					458,115		3.230
000000-00-0	Cincinnati Equity Fund, LLC		Cincinnati	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,276,454	1,279,245	9,152					0		2.730
000000-00-0	Cincinnati Equity Fund II, LLC		Cincinnati	OH	3CDC		10/14/2018		1,120,000	1,176,259	1,182,267	15,735					0		2.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									11,124,218	43,779,966	42,893,869	18,443,308	0	0	0	0	7,756,356	35,844,998	XXX
000000-00-0	W&S Real Estate Holdings LLC		Cincinnati	OH	WSLIC		12/01/2006		989,950,011	1,296,913,974	1,213,989,190	15,740,033		0			123,310,552	148,315,424	100.000
000000-00-0	Queen City Square, LLC		Cincinnati	OH	INTERNAL TRANSFER		06/08/2004			95,743,093									99.750
000000-00-0	Chestnut Healthcare Partners, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		12/14/2018			132,658	132,658	(1,859,330)					2,001,371		21.350
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP		Los Angeles	CA	TruAmerica Multifamily		06/25/2021		47,105,866	69,562,735	69,562,735	17,795,137					1,812,795	4,675,992	11.000
000000-00-0	Chestnut Healthcare Partners II, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		09/28/2021		12,520,414	15,865,631	15,865,631	3,345,217					269,086	12,500,000	25.000
2299999. Joint Venture Interests - Real Estate - Affiliated									1,049,576,291	1,478,218,091	1,299,550,214	35,021,057	0	0	0	0	127,393,804	165,491,416	XXX
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC		Chicago	IL	Pearl Mark		12/02/2021		245,992	207,095	206,231	(39,761)						1,004,008	25.000
2599999. Joint Venture Interests - Other - Unaffiliated									245,992	207,095	206,231	(39,761)	0	0	0	0	0	1,004,008	XXX
000000-00-0	Gerber Life Agency, LLC		CINCINNATI	OH	Gerber Life Agency, LLC		07/07/2005		55,251,758	54,303,446	54,303,446	2,657,241		6,926,836					
000000-00-0	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		77,137,504	194,563,518	194,563,518	37,818,870					35,000,000		
2699999. Joint Venture Interests - Other - Affiliated									132,389,262	248,866,964	248,866,964	40,476,111	0	6,926,836	0	0	35,000,000	0	XXX
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		1,070,660	1,098,566	1,055,167		(1,731)				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		10,172,776	7,700,183	10,162,464		(10,941)				443,040		
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		1,680,681	1,656,933	1,636,161		(5,067)				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		11,217,440	11,239,698	11,167,845		(5,638)				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		5,896,520	6,074,977	5,812,397		(9,244)				378,531		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	09/15/2014		9,279,069	7,990,333	9,190,693		(12,980)				427,966		
2799999. Surplus Debentures, etc - Unaffiliated									39,317,146	35,760,690	39,024,727	0	(45,601)	0	0	0	2,090,657	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P.		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		5,174,778	5,757,888	2,325,994	90,744							98.000
000000-00-0	RANDOLPH TOWER AFFORD INV FUND LLC		CHICAGO	IL	VILLAGE GREEN		08/26/2011		2,113	3,680	2,113	(190,773)							99.990
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									5,176,891	5,761,568	2,328,107	(100,029)	0	0	0	0	0	0	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		09/15/2021		39,963,246	28,700,994	28,700,994	(2,327,393)	4,351	6,066,754					
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									39,963,246	28,700,994	28,700,994	(2,327,393)	4,351	6,066,754	0	0	0	0	XXX
6099999. Total - Unaffiliated									383,834,814	473,750,848	476,077,566	10,802,373	(45,601)	3,525,595	0	0	48,440,851	278,096,975	XXX
6199999. Total - Affiliated									1,837,060,260	2,442,211,435	2,260,110,097	49,305,002	4,351	13,580,405	0	0	219,402,605	408,776,943	XXX
6299999 - Totals									2,220,895,074	2,915,962,283	2,736,187,664	60,107,375	(41,250)	17,106,000	0	0	267,843,456	686,873,919	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 12,804,006	1D ..$ 26,220,721	1E ..$ 1,222,814	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 263,037,032	3C ..$ 0				
1D	4A ...$ 31,869,607	4B ..$ 0	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		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	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Pearl Mark	12/02/2021			6,847,285		80.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							0	6,847,285	0	XXX
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016			74,986		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	74,986	0	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	2		6,684,180		1.670
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	1		1,864,720		1.680
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	1		1,940,664		4.630
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		5,122		0.980
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			10,981		0.470
000000-00-0	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		5,672		0.740
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013			221,468		6.930
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			136,647		3.270
000000-00-0	WATERFALL VICTORIA FUND LTD	NEW YORK	NY	WATERFALL VICTORIA FUND LTD	02/01/2022		4,000,000			2.900
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							4,000,000	10,869,454	0	XXX
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			346,801		6.640
000000-00-0	Astor Place Holdings FUND I	NEW YORK	NY	Astor Place Holdings FUND I	06/26/2007	2		966,560		4.380
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014			302,994		2.440
000000-00-0	Canapi Ventures FUND II	WILMINGTON	DE	Canapi Ventures FUND II	08/26/2022		515,976			1.050
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017			1,025,200		8.920
000000-00-0	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019			514,910		7.080
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			58,428		1.050
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			519,672		1.170
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		10,719		0.050
000000-00-0	FTV Capital VII	SAN FRANCISCO	CA	FTV Capital VII	01/14/2022		850,000	1,050,000		0.000
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019			2,972,558		0.020
000000-00-0	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART	WILMINGTON	DE	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART	07/27/2022		2,038,328			0.500
000000-00-0	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			173,451		0.640
000000-00-0	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		653		0.070
000000-00-0	Liberty 77 Fund International Liberty 77 Fund International	WASHINGTON	DC	Liberty 77 Fund International Liberty 77 Fund International	03/25/2022		17,531,780	4,042,620		0.000
000000-00-0	Liberty 77 Fund International Liberty 77 ZIM CO INVEST	WASHINGTON	DC	Liberty 77 Fund International Liberty 77 ZIM CO INVEST	07/20/2022		10,151,920			1.000
000000-00-0	Portag3 Mowat L.P.	TORONTO	CAN	Portag3 Mowat L.P.	02/04/2022		1,009,384			0.000
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019			499,149		2.340
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.	07/23/2021			1,310,761		1.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		227,580		0.180
000000-00-0	REFINERY VENTURE FUND II LP	CINCINNATI	OH	REFINERY VENTURE FUND II LP	09/20/2021			800,000		5.290
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			29,802		0.040
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			1,729		0.000
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			847,489		0.040
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			1,316,097		0.210
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			4,204,951		0.030
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	3		1,428		0.020
000000-00-0	SixThirty III LP	ST LOUIS	MO	SixThirty III LP	10/21/2021			517,122		6.310
000000-00-0	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			41,594		0.010
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017			177,673		0.010
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014			102,329		4.930
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018			3,280,526		0.910
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019			320,604		4.110
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014			16,476		3.680
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund II LP	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund II LP	10/22/2020			1,000,000		4.260
1999999. Joint Venture Interests - Common Stock - Unaffiliated							32,097,388	26,679,876	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			763,857		2.500
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			1,950,000		99.400
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	3	38,608,432			24.680
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017			226,250		2.160
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.	05/07/2021			1,198,800		3.360

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 X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018			14,000,000		99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P.	03/01/2022		4,144,000	4,144,000		98.130
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.	03/01/2022		5,328,000	6,216,000		99.500
2099999. Joint Venture Interests - Common Stock - Affiliated							48,080,432	28,498,907	0	XXX
000000-00-0	RealTerm Logistics Fund IV, LP	Annapolis	MD	Real Term	02/23/2022			4,677,700		2.900
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC	Cincinnati	OH	Al. Neyer	08/12/2022			3,635,087		4.500
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Los Angeles	CA	EQT Exeter	12/03/2021			482,000		0.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	8,794,787	0	XXX
000000-00-0	W&S Real Estate Holdings LLC	Cincinnati	OH	WSLIC	12/01/2006		103,055,431	165,871,275		100.000
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	VARIOUS	06/25/2021			15,683,723		11.000
000000-00-0	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Chestnut Healthcare II GP, LLC	09/28/2021			6,425,000		25.000
2299999. Joint Venture Interests - Real Estate - Affiliated							103,055,431	187,979,998	0	XXX
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Pearl Mark	12/02/2021			225,365		25.000
2599999. Joint Venture Interests - Other - Unaffiliated							0	225,365	0	XXX
000000-00-0	Gerber Life Agency, LLC	CINCINNATI	OH	Gerber Life Agency, LLC	07/07/2005			50,796,278		
000000-00-0	FABRIC INSURANCE AGENCY LLC INSURANCE AGENCY LLC	CINCINNATI	OH	FABRIC INSURANCE AGENCY LLC INSURANCE AGENCY LLC	09/01/2022		796,278	50,000,000		
2699999. Joint Venture Interests - Other - Affiliated							796,278	100,796,278	0	XXX
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	01/01/2015			5,189,526		
2799999. Surplus Debentures, etc - Unaffiliated							0	5,189,526	0	XXX
6099999. Total - Unaffiliated							36,097,388	58,681,279	0	XXX
6199999. Total - Affiliated							151,932,141	317,275,183	0	XXX
6299999 - Totals							188,029,529	375,956,462	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	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	12/02/2021	12/15/2022	386,773					0		2,132,228	2,132,228			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							386,773	0	0	0	0	0	0	2,132,228	2,132,228	0	0	0	0
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016	01/14/2022	669,356					0		669,356	669,356			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							669,356	0	0	0	0	0	0	669,356	669,356	0	0	0	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	08/22/2022	3,969,940					0		3,969,940	3,969,940			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							3,969,940	0	0	0	0	0	0	3,969,940	3,969,940	0	0	0	0
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	03/31/2022	2,474,549					0		2,474,549	2,474,549			0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/10/2022	2,396,714					0		2,396,714	2,396,714			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/04/2022	9,122,555					0		9,122,555	9,122,555			0	
000000-00-0	AUDAX MEZZANINE V	WILMINGTON	DE	AUDAX MEZZANINE V	12/27/2021	02/01/2022		182,551				182,551		182,551	182,551			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	03/30/2022	56,891					0		56,891	56,891			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	01/21/2022	2,964,695					0		2,964,695	2,964,695			0	
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	02/25/2022	249,151					0		249,151	249,151			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/15/2022	738,925					0		738,925	738,925			0	
000000-00-0	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	11/28/2022	96,343					0		96,343	96,343			0	
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	01/21/2022	1,584,080					0		1,584,080	1,584,080			0	
000000-00-0	ENERGY FUND XV	LOS ANGELES	CA	ENERGY FUND XV	12/10/2010	02/02/2022	598,259					0		598,259	598,259			0	
000000-00-0	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	11/02/2022	817,784					0		817,784	817,784			0	
000000-00-0	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	11/02/2022	3,376,999					0		3,376,999	3,376,999			0	
000000-00-0	H.I.G. LP	MIAMI	FL	H.I.G. LP	06/17/2008	01/31/2022	1,031,320					0		1,031,320	1,031,320			0	
000000-00-0	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	03/04/2022	94,893					0		94,893	94,893			0	
000000-00-0	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	02/15/2022	799,221					0		799,221	799,221			0	
000000-00-0	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	04/29/2022	264,499					0		264,499	264,499			0	
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	06/14/2022	1,572,127					0		1,572,127	1,572,127			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/01/2022	196,179					0		196,179	196,179			0	
000000-00-0	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	11/01/2017	02/03/2022	652,792					0		652,792	652,792			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							29,087,976	182,551	0	0	0	182,551	0	29,270,527	29,270,527	0	0	0	0
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	02/15/2022	2,453,084					0		2,453,084	2,453,084			0	
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014	06/30/2022	77,737					0		77,737	77,737			0	
000000-00-0	Canapi Ventures FUND II	WILMINGTON	DE	Canapi Ventures FUND II	08/26/2022	11/07/2022	14,405					0		14,405	14,405			0	
000000-00-0	CINCYTECH FUND IV	CINCINNATI	OH	CINCYTECH FUND IV	04/27/2016	09/28/2022	41,203					0		41,203	41,203			0	
000000-00-0	CINTRIFUSE Syndicate Fund I LLC	CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC	12/31/2012	02/04/2022	509,238					0		509,238	509,238			0	
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC	09/18/2017	01/28/2022	284,282					0		284,282	284,282			0	
000000-00-0	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019	06/10/2022	1,080,148					0		1,080,148	1,080,148			0	
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	02/07/2022	37,825					0		37,825	37,825			0	
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	01/18/2022	1,444,901					0		1,444,901	1,444,901			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	12/29/2022	303,630					0		303,630	303,630			0	
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	03/10/2022	542,274					0		542,274	542,274			0	
000000-00-0	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011	10/03/2022	371,819					0		371,819	371,819			0	
000000-00-0	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	01/31/2022	3,550,969					0		3,550,969	3,550,969			0	
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019	03/09/2022	1,505,574					0		1,505,574	1,505,574			0	
000000-00-0	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011	04/29/2022	8,707,631					0		8,707,631	8,707,631			0	
000000-00-0	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	04/11/2022	1,703,261					0		1,703,261	1,703,261			0	
000000-00-0	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	05/10/2022	1,035	(1,035)				(1,035)						0	
000000-00-0	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	04/13/2022	26,610					0		26,610	26,610			0	
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019	09/26/2022	61,980					0		61,980	61,980			0	
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.	07/23/2021	02/23/2022	244,620					0		244,620	244,620			0	
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	03/07/2022	1,605,394					0		1,605,394	1,605,394			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	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	04/13/2022	263,113					0		263,113	263,113			0	
000000-00-0	QCA FIRST FUND V	CINCINNATI	OH	QCA FIRST FUND V	03/31/2016	01/18/2022	290,000					0		290,000	290,000			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	05/24/2022	987,899					0		987,899	987,899			0	
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	08/30/2022	918,803					0		918,803	918,803			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	04/22/2022	1,494,928					0		1,494,928	1,494,928			0	
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	09/27/2022	1,497,520					0		1,497,520	1,497,520			0	
000000-00-0	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	06/28/2022	1,611					0		1,611	1,611			0	
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	06/06/2022	3,788					0		3,788	3,788			0	
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017	03/09/2022	251,987					0		251,987	251,987			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	04/11/2022	305,401					0		305,401	305,401			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	04/06/2022	69,720					0		69,720	69,720			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	02/23/2022	178,001					0		178,001	178,001			0	
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	04/11/2022	55,217					0		55,217	55,217			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							30,885,608	(1,035)	0	0	0	(1,035)	0	30,884,573	30,884,573	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	06/22/2022	354,000					0		354,000	354,000			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	03/29/2022	126,288					0		126,288	126,288			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	06/23/2022	35,250					0		35,250	35,250			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	06/23/2022	205,938					0		205,938	205,938			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	03/29/2022	1,712,250					0		1,712,250	1,712,250			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	06/22/2022	2,839,500					0		2,839,500	2,839,500			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	03/01/2022	5,570,290					0		5,570,290	5,570,290			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	03/31/2022	2,331,013					0		2,331,013	2,331,013			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	08/17/2022	543,000					0		543,000	543,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.	05/07/2021	08/22/2022	159,840					0		159,840	159,840			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	06/22/2022	1,710,000					0		1,710,000	1,710,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018	08/22/2022	2,000,000					0		2,000,000	2,000,000			0	
000000-00-0	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	03/11/2022	37,500					0		37,500	37,500			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	07/26/2022	280,000					0		280,000	280,000			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							17,904,869	0	0	0	0	0	0	17,904,869	17,904,869	0	0	0	0
000000-00-0	RealTerm Logistics Fund IV, LP	Annapolis	MD	Cash Return Distribution	02/23/2022	08/22/2022	0					0		9,227	9,227			0	
000000-00-0	Pretium SFR FUND II LP	New York	NY	Cash Return Distribution	06/30/2017	02/16/2022	11,523,546					0		(1,304,830)	(1,304,830)			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							11,523,546	0	0	0	0	0	0	(1,295,603)	(1,295,603)	0	0	0	0
000000-00-0	'W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	10/26/2022	1,035,538,646					0		106,216,195	106,216,195			0	
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	Cash Return Distribution	06/25/2021	08/12/2022	39,471,270					0		3,387,395	3,387,395			0	
000000-00-0	Chestnut Healthcare Partners, L.P.	Chattanooga	TN	Cash Return Distribution	12/14/2018	10/03/2022	9,560,988					0		7,569,000	7,569,000			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							1,084,570,904	0	0	0	0	0	0	117,172,590	117,172,590	0	0	0	0
000000-00-0	FABRIC INSURANCE AGENCY LLC INSURANCE AGENCY LLC	CINCINNATI	OH	FABRIC INSURANCE AGENCY LLC INSURANCE AGENCY LLC	09/01/2022	09/06/2022	50,796,278					0		50,796,278	50,796,278			0	
000000-00-0	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	11/21/2022	35,000,000					0		35,000,000	35,000,000			0	
2699999. Joint Venture Interests - Other - Affiliated							85,796,278	0	0	0	0	0	0	85,796,278	85,796,278	0	0	0	0
6099999. Total - Unaffiliated							72,553,259	181,516	0	0	0	181,516	0	61,661,081	61,661,081	0	0	0	0
6199999. Total - Affiliated							1,192,241,991	0	0	0	0	0	0	224,843,677	224,843,677	0	0	0	0

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
690353-3F-2	DFC AGENCY DEBENTURES				1.A	2,220,000	100.0000	2,220,000	2,220,000	2,220,000	0	0	0	0	4.350	3.271	MJSD	4,422	19,278	10/04/2022	06/15/2028
690353-5H-6	DFC AGENCY DEBENTURES				1.A	1,377,600	100.0000	1,377,600	1,377,600	1,377,600	0	0	0	0	4.230	2.898	JAJO	11,467	9,134	09/01/2022	04/20/2035
690353-YE-1	DFC AGENCY				1.A	3,735,244	100.0000	3,735,244	3,735,244	3,735,244	0	0	0	0	4.350	0.369	MJSD	7,441	58,103	07/10/2018	06/15/2034
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES				1.A	2,115,385	100.0000	2,115,385	2,115,385	2,115,385	0	0	0	0	4.230	2.446	MJSD	2,962	31,333	07/18/2022	06/20/2028
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES				1.A	4,926,600	100.0000	4,926,600	4,926,600	4,926,600	0	0	0	0	4.230	2.899	MJSD	9,802	70,269	09/01/2022	11/20/2037
912810-FM-5	U S TREASURY				1.A	3,251,250	113.9690	3,419,063	3,000,000	3,104,565	0	(11,180)	0	0	6.250	5.664	MN	24,344	187,500	08/24/2000	05/15/2030
912828-3W-8	U S TREASURY	SD			1.A	5,021,114	94.0160	4,700,781	5,000,000	5,012,619	0	(2,283)	0	0	2.750	2.697	FA	51,936	137,500	02/28/2019	02/15/2028
912828-Z7-8	U S TREASURY NOTES	SD			1.A	48,932	90.2810	45,141	50,000	49,100	0	169	0	0	1.500	1.961	JJ	314	375	03/11/2022	01/31/2027
91282C-AJ-0	US TREASURY	SD			1.A	347,632	89.9450	314,809	350,000	348,059	0	252	0	0	0.250	0.452	FA	300	838	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	450,027	89.7810	405,991	452,200	450,997	0	435	0	0	0.250	0.347	MS	289	567	10/07/2020	09/30/2025
91282C-AM-3	US TREASURY				1.A	796	89.7810	718	800	798	0	1	0	0	0.250	0.347	MS	1	1	10/07/2020	09/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						23,494,580	XXX	23,261,332	23,227,829	23,340,967	0	(12,606)	0	0	XXX	XXX	XXX	113,278	514,898	XXX	XXX
36202K-UV-5	G2 G2 8696			4	1.A	2,088	97.1190	1,972	2,030	1,984	0	14	0	0	2.625	4.311	MON	4	35	06/13/2003	09/20/2025
36203C-ZE-5	GNMA GN 345541			4	1.A	490	100.0040	546	546	556	0	22	0	0	6.500	2.959	MON	3	35	11/14/1994	02/15/2024
36203D-J4-3	GNMA GN 345983			4	1.A	155	99.9720	173	173	176	0	7	0	0	6.500	2.760	MON	1	11	11/14/1994	12/15/2023
36203D-JE-1	GNMA GN 345961			4	1.A	727	100.0110	811	811	823	0	29	0	0	6.500	2.694	MON	4	53	11/14/1994	11/15/2023
36203D-JL-5	GNMA GN 345967			4	1.A	123	99.9500	144	144	146	0	6	0	0	6.500	3.486	MON	1	9	12/13/1994	11/15/2023
36203K-7M-0	GNMA GN 352000			4	1.A	686	99.9960	765	765	777	0	29	0	0	6.500	2.668	MON	4	50	11/14/1994	12/15/2023
36203K-KX-1	GNMA GN 351410			4	1.A	194	100.0080	224	224	227	0	10	0	0	6.500	3.159	MON	1	15	12/13/1994	01/15/2024
36203L-4H-2	GNMA GN 352824			4	1.A	4,832	100.0470	5,613	5,611	5,709	0	286	0	0	6.500	3.379	MON	30	365	12/13/1994	04/15/2024
36203L-S5-2	GNMA GN 352540			4	1.A	3,338	100.0040	3,852	3,852	3,903	0	164	0	0	6.500	3.489	MON	21	250	01/12/1995	01/15/2024
36203M-JM-3	GNMA GN 353168			4	1.A	136	100.0020	151	151	154	0	6	0	0	6.500	2.823	MON	1	10	11/14/1994	12/15/2023
36203N-6L-7	GNMA GN 354675			4	1.A	166	99.9750	185	185	187	0	6	0	0	6.500	2.731	MON	1	12	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714			4	1.A	203	100.0080	227	227	230	0	9	0	0	6.500	2.740	MON	1	15	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350			4	1.A	148	100.0040	165	165	167	0	6	0	0	6.500	2.613	MON	1	11	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966			4	1.A	1,225	100.0040	1,416	1,416	1,435	0	60	0	0	6.500	3.241	MON	8	92	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405			4	1.A	742	100.0150	828	828	843	0	35	0	0	6.500	2.737	MON	4	54	11/14/1994	02/15/2024
36204C-7L-9	GNMA 30 YR GN 366399			4	1.A	541	100.0130	604	604	613	0	23	0	0	6.500	2.979	MON	3	39	11/14/1994	01/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830			4	1.A	132	100.0030	155	155	157	0	7	0	0	6.500	3.364	MON	1	10	12/13/1994	12/15/2023
36204J-KH-8	GNMA GN 371196			4	1.A	2,035	99.9750	2,270	2,271	2,305	0	85	0	0	6.500	2.813	MON	12	148	11/14/1994	12/15/2023
36204J-KN-5	GNMA GN 371201			4	1.A	1,792	100.0090	2,000	2,000	2,030	0	74	0	0	6.500	2.879	MON	11	130	11/14/1994	12/15/2023
36204J-L2-0	GNMA GN 371245			4	1.A	3,625	100.0050	4,183	4,183	4,244	0	184	0	0	6.500	3.234	MON	23	272	01/12/1995	01/15/2024
36204J-L7-9	GNMA GN 371250			4	1.A	960	100.0040	1,110	1,110	1,126	0	49	0	0	6.500	3.277	MON	6	72	12/13/1994	01/15/2024
36204K-5W-9	GNMA GN 372661			4	1.A	3,622	100.0050	4,179	4,179	4,239	0	183	0	0	6.500	3.284	MON	23	272	01/12/1995	01/15/2024
36204K-DN-0	GNMA GN 371909			4	1.A	1,672	100.0100	1,934	1,934	1,963	0	88	0	0	6.500	3.446	MON	10	126	12/13/1994	02/15/2024
36204K-EA-7	GNMA GN 371929			4	1.A	1,059	100.0400	1,182	1,182	1,204	0	51	0	0	6.500	2.972	MON	6	77	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670			4	1.A	3,484	100.0180	4,021	4,020	4,078	0	180	0	0	6.500	3.497	MON	22	261	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888			4	1.A	544	99.9520	629	629	638	0	28	0	0	6.500	3.314	MON	3	41	12/13/1994	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849			4	1.A	220	100.0010	245	245	249	0	10	0	0	6.500	2.794	MON	1	16	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367			4	1.A	607	100.0290	678	678	689	0	27	0	0	6.500	2.718	MON	4	44	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429			4	1.A	1,189	100.0190	1,391	1,391	1,414	0	70	0	0	6.500	3.417	MON	8	90	12/13/1994	03/15/2024
36205B-EE-8	GNMA 30 YR GN 385433			4	1.A	1,435	100.0070	1,659	1,659	1,685	0	77	0	0	6.500	3.271	MON	9	108	12/13/1994	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624			4	1.A	855	100.1760	891	890	923	0	44	0	0	7.500	1.415	MON	6	67	07/12/1994	05/15/2024
36205J-QF-5	GNMA 30 YR GN 392054			4	1.A	718	100.0080	840	840	855	0	45	0	0	6.500	3.312	MON	5	55	12/13/1994	04/15/2024
36207N-D4-3	GNMA GN 436723			4	1.A	31,161	101.8020	30,573	30,031	30,787	0	357	0	0	7.500	5.850	MON	188	2,252	08/01/2001	11/15/2026

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
36210E-7C-7	GNMA 30 YR GN 490591			4	1.A	15,332	101.4840	15,202	14,980	15,379	0	248	0	0	7.000	5.794	MON	87	1,049	08/01/2001	09/15/2028
36224R-KG-8	GNMA 30 YR GN 336095			4	1.A	341	99.9750	381	381	385	0	13	0	0	6.500	3.240	MON	2	25	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM G2 80147			4	1.A	3,970	96.8300	3,735	3,857	3,755	0	14	0	0	2.000	3.044	MON	6	78	06/13/2003	12/20/2027
38373R-6H-7	GNMA - CMO 2001-60 ZL			4	1.A	194,981	104.6520	206,736	197,547	196,121	0	56	0	0	6.500	6.753	MON	1,070	12,840	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			4	1.A	863,788	102.4500	884,951	863,788	863,788	0	0	0	0	5.500	5.535	MON	3,959	47,508	04/04/2003	03/20/2033
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,149,316	XXX	1,186,621	1,155,682	1,155,944	0	2,602	0	0	XXX	XXX	XXX	5,550	66,597	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	349,439	99.8450	352,586	353,135	351,345	0	(844)	0	0	6.112	0.093	MON	1,799	21,584	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	972,357	99.0600	998,109	1,007,580	995,693	0	(72,613)	0	0	5.681	0.309	MON	4,770	57,270	02/04/2003	02/16/2044
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,321,796	XXX	1,350,695	1,360,715	1,347,038	0	(73,457)	0	0	XXX	XXX	XXX	6,569	78,854	XXX	XXX
0109999999. Total - U.S. Government Bonds						25,965,692	XXX	25,798,648	25,744,226	25,843,949	0	(83,461)	0	0	XXX	XXX	XXX	125,397	660,349	XXX	XXX
748148-QR-7	PROV OF QUEBEC		A		1.D FE	23,071,183	117.3760	19,660,551	16,750,000	19,947,896	0	(405,321)	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		D	1	1.F FE	6,420,000	70.9920	4,259,503	6,000,000	6,401,631	0	(9,461)	0	0	3.375	3.016	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	62.4020	1,248,034	2,000,000	1,992,880	0	96	0	0	3.100	3.116	JJ	27,383	62,000	01/19/2021	01/22/2061
25714P-EP-9	DOMINICAN REPUBLIC SOVEREIGN		D	1	3.C FE	3,039,000	92.0140	2,760,422	3,000,000	3,034,635	0	(4,365)	0	0	5.500	5.275	FA	59,125	70,125	02/17/2022	02/22/2029
445545-AN-6	REPUBLIC OF HUNGARY SOVEREIGN		D		2.B FE	7,669,840	60.3140	4,825,120	8,000,000	7,677,969	0	6,592	0	0	3.125	3.344	MS	69,444	250,000	09/14/2021	09/21/2051
445545-AQ-9	REPUBLIC OF HUNGARY SOVEREIGN		D		2.B FE	4,859,400	93.8430	4,692,131	5,000,000	4,863,727	0	4,327	0	0	5.500	5.829	JD	11,458	137,500	06/08/2022	06/16/2034
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	4,958,300	86.1880	4,309,422	5,000,000	4,962,239	0	814	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	76.5670	4,593,996	6,000,000	6,480,173	0	(11,490)	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	91.9730	8,820,164	9,590,000	10,075,007	0	(24,909)	0	0	6.050	5.501	JJ	267,534	580,195	06/10/2021	01/15/2036
698299-BH-6	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	8,961,210	75.5710	6,801,359	9,000,000	8,963,514	0	658	0	0	4.500	4.526	AO	84,375	405,000	04/09/2018	04/16/2050
698299-BS-2	REPUBLIC OF PANAMA SOVEREIGN		D	1	2.B FE	1,642,000	70.8020	1,416,040	2,000,000	1,643,381	0	1,381	0	0	4.500	5.625	JJ	40,500	45,000	06/07/2022	01/19/2063
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	955,000	98.2470	982,468	1,000,000	959,336	0	683	0	0	5.100	5.390	JD	1,842	51,000	07/29/2015	06/18/2050
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						80,183,808	XXX	64,369,210	73,340,000	77,002,388	0	(440,995)	0	0	XXX	XXX	XXX	1,201,328	3,479,570	XXX	XXX
0309999999. Total - All Other Government Bonds						80,183,808	XXX	64,369,210	73,340,000	77,002,388	0	(440,995)	0	0	XXX	XXX	XXX	1,201,328	3,479,570	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. 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	103.3340	8,173,738	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.A FE	1,856,440	98.6050	1,972,093	2,000,000	1,895,211	0	4,214	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,766,440	XXX	10,145,831	9,910,000	9,805,211	0	4,214	0	0	XXX	XXX	XXX	76,035	573,644	XXX	XXX
3128MB-YE-1	FGLMC FG G13209			4	1.A	14,242	99.6230	13,645	13,697	13,731	0	(89)	0	0	5.000	3.381	MON	57	685	08/13/2009	07/01/2023
3128MT-PK-8	FGCI FG H01326			4	1.A	100,913	101.5910	103,042	101,428	100,980	0	15	0	0	5.500	5.626	MON	465	5,578	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC FG J10378			4	1.A	24,566	99.1520	23,872	24,076	24,146	0	(78)	0	0	4.500	3.862	MON	90	1,083	08/05/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361			4	1.A	16,037	98.9320	15,518	15,686	15,763	0	(31)	0	0	4.500	3.563	MON	59	706	07/29/2009	07/01/2024
3128PR-LS-6	FG FG J12137			4	1.A	88,495	98.7070	84,142	85,245	86,249	0	(344)	0	0	4.500	3.171	MON	320	3,836	04/29/2010	05/01/2025
3132G7-H3-2	FG FG U80250			4	1.A	972,795	96.0730	888,959	925,299	954,629	0	(7,286)	0	0	3.500	2.617	MON	2,699	32,385	05/30/2013	03/01/2033
3136A3-EE-7	FNR 2011-143 PZ			4	1.A	5,116,851	98.7510	4,622,658	4,681,139	4,886,692	0	22,745	0	0	4.500	3.605	MON	17,554	207,729	09/01/2022	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			4	1.A	1,069,375	97.6530	976,531	1,000,000	1,014,580	0	(4,060)	0	0	3.500	2.868	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1.A	2,046,203	93.0140	2,241,106	2,409,428	2,200,485	0	(18,033)	0	0	3.500	5.181	MON	7,028	84,126	04/01/2022	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1.A	10,846,799	86.1330	9,151,721	10,625,111	10,807,996	0	5,143	0	0	4.000	3.878	MON	35,417	415,937	12/01/2022	01/25/2057
31374S-Y4-7	FNMA FN 323031			4	1.A	79,449	102.5490	80,616	78,612	79,754	0	866	0	0	6.000	5.203	MON	393	4,717	04/30/2003	04/01/2028
3137A6-6S-6	FHR FHR 3798 AY			4	1.A	170,299	97.9070	155,395	158,717	160,593	0	(454)	0	0	3.500	2.411	MON	463	5,555	05/15/2012	01/15/2026
3137B3-KM-9	FHR FHR 4223 CL			4	1.A	3,939,754	89.4550	3,555,857	3,975,033	3,954,802	0	(3,969)	0	0	3.000	3.082	MON	9,938	119,251	06/04/2014	07/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
3137BC-6T-0	FHR FHR 4361 WV			4	1.A	1,609,985	96.1740	1,560,398	1,622,471	1,616,074	0	(672)	0	0	3.500	3.613	MON	4,732	56,786	06/24/2014	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	4,228,876	94.1180	3,917,754	4,162,582	4,187,282	0	9,097	0	0	4.000	3.715	MON	13,875	166,503	02/20/2018	10/15/2047
3138E0-YE-3	FN FN AJ7908			4	1.A	781,149	96.3200	774,551	804,147	790,596	0	(424)	0	0	3.000	3.877	MON	2,010	24,124	11/15/2011	01/01/2027
3138W9-JV-3	FN FN AS0275			4	1.A	2,098,501	93.5740	1,965,801	2,100,799	2,097,854	0	(221)	0	0	3.000	3.003	MON	5,252	63,024	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			4	1.A	1,530,364	102.3110	1,630,681	1,593,853	1,563,021	0	(349)	0	0	5.750	6.325	MON	7,637	91,647	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1.A	1,251,251	102.5160	1,192,458	1,163,194	1,201,662	0	(1,588)	0	0	5.620	4.648	MON	5,448	65,372	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	3,149,301	102.5930	2,972,699	2,897,575	3,009,281	0	(11,355)	0	0	5.750	4.728	MON	13,884	166,611	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	1,760,369	102.3330	1,855,907	1,813,597	1,789,312	0	(455)	0	0	5.500	5.930	MON	8,312	99,748	03/19/2004	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC			4	1.A	8,197,154	98.7070	7,444,809	7,542,331	7,829,914	0	(13,114)	0	0	4.500	3.523	MON	28,284	337,828	05/01/2022	01/25/2041
31398F-WS-6	FNR 2009-95 EY			4	1.A	516,207	98.9570	540,019	545,710	542,477	0	1,012	0	0	4.000	4.594	MON	1,819	21,828	01/29/2010	11/25/2024
31398M-BZ-8	FNMA 2010-9 B			4	1.A	133,173	98.9590	137,727	139,175	138,291	0	287	0	0	4.000	4.670	MON	464	5,567	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			4	1.A	663,614	98.2690	723,330	736,071	725,987	0	2,532	0	0	3.500	4.786	MON	2,147	25,763	04/21/2010	05/25/2025
31412S-D3-6	FN FN 933122			4	1.A	17,980	102.9220	18,266	17,747	18,295	0	367	0	0	5.500	4.760	MON	81	976	01/09/2009	01/01/2038
31414D-UF-1	FNMA FN 963282			4	1.A	5,819	99.5610	5,592	5,616	5,617	0	(36)	0	0	5.000	3.517	MON	23	281	08/04/2009	05/01/2023
31414M-4W-3	FNMA FN 970737			4	1.A	13,162	99.3650	12,530	12,610	12,673	0	(82)	0	0	5.000	3.172	MON	53	631	08/31/2009	11/01/2023
31415Q-AP-1	FNMA FN 985714			4	1.A	3,489	99.5350	3,335	3,351	3,357	0	(21)	0	0	5.000	3.050	MON	14	168	08/14/2009	06/01/2023
31416M-W4-2	FNMA FN AA4266			4	1.A	20,831	98.9590	20,121	20,332	20,402	0	(61)	0	0	4.500	3.556	MON	76	915	05/27/2009	05/01/2024
31416R-VA-8	FNMA FN AA7808			4	1.A	129,827	98.4930	128,256	130,219	129,862	0	6	0	0	4.000	4.043	MON	434	5,209	07/20/2009	08/01/2024
31417C-QF-5	FN FN AB5853			4	1.A	1,044,204	93.7440	985,344	1,051,101	1,045,440	0	57	0	0	3.000	3.112	MON	2,628	31,533	08/06/2013	08/01/2032
31417K-ZN-0	FNMA FN AC1648			4	1.A	119,095	98.4960	117,414	119,207	118,940	0	(23)	0	0	4.000	3.980	MON	397	4,768	07/17/2009	09/01/2024
31417V-RS-4	FNMA FN AC8596			4	1.A	241,302	98.3050	234,670	238,717	239,111	0	(227)	0	0	4.000	3.575	MON	796	9,549	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153			4	1.A	41,155	98.8800	39,557	40,005	40,177	0	(180)	0	0	4.500	3.573	MON	150	1,800	08/31/2009	08/01/2024
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						52,042,586	XXX	48,194,281	50,853,881	51,426,025	0	(21,025)	0	0	XXX	XXX	XXX	175,916	2,097,219	XXX	XXX
072024-YC-0	BAY AREA CA TOLL AUTH TOLL BRI TRANSPORTATION			2	1.D FE	6,750,000	74.6940	5,041,874	6,750,000	6,750,000	0	0	0	0	3.176	3.176	AO	53,595	166,740	12/09/2021	04/01/2041
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG			4	1.G FE	2,295,000	100.0000	2,295,000	2,295,000	2,295,000	0	0	0	0	4.450	4.488	MON	7,985	26,496	08/29/2022	03/01/2057
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			4	1.B FE	980,460	94.9080	949,083	1,000,000	982,881	0	343	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
40727T-DK-7	HAMILTON CO OH HLTH MEDICAL			4	1.E FE	2,000,000	77.2180	1,544,362	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
546475-VT-8	LOUISIANA ST GAS & FUELS TAX R TRANSPORTATION			4	1.D FE	7,500,000	72.5720	5,442,868	7,500,000	7,500,000	0	0	0	0	2.952	2.952	MN	36,900	168,510	01/13/2022	05/01/2041
56052F-BD-6	MAINE ST HSG AUTH MTGE			2	1.B FE	950,000	82.3190	782,027	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			4	2.A FE	4,053,970	122.8910	3,686,738	3,000,000	3,918,683	0	(19,286)	0	0	7.462	5.201	AO	55,965	223,860	07/31/2014	10/01/2046
626207-YM-0	MEAG TXB PLT			4	1.F FE	14,397,000	106.3300	15,308,264	14,397,000	14,397,000	0	0	0	0	6.655	6.655	AO	239,530	958,120	03/05/2010	04/01/2057
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION			2	1.F FE	1,700,000	100.0000	1,700,000	1,700,000	1,700,000	0	0	0	0	4.560	4.603	MON	6,447	28,625	09/30/2021	12/31/2023
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			2	1.D FE	4,000,000	93.8010	3,752,030	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			4	1.F FE	2,500,000	97.1810	2,429,527	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			4	1.A FE	713,209	89.7340	639,991	713,209	713,209	0	0	0	0	4.250	4.271	MON	2,526	30,313	10/18/2013	10/25/2043
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND			4	5.B GI	875,000	100.0000	875,000	875,000	875,000	0	0	0	0	0.150	0.150	JD	109	0	06/01/2021	06/01/2026
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021			4	5.B GI	125,000	100.0000	125,000	125,000	125,000	0	0	0	0	0.150	0.150	MAT	297	0	06/01/2021	06/01/2026
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						48,839,639	XXX	44,571,764	47,805,209	48,706,773	0	(18,943)	0	0	XXX	XXX	XXX	504,705	2,034,224	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						110,648,665	XXX	102,911,876	108,569,090	109,938,009	0	(35,754)	0	0	XXX	XXX	XXX	756,656	4,705,087	XXX	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC			1	1.F FE	983,640	78.9650	789,652	1,000,000	985,424	0	353	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	99.5520	2,986,552	3,000,000	2,995,695	0	120	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	82.1070	9,852,791	12,000,000	11,306,202	0	19,544	0	0	4.400	4.849	JD	44,000	528,000	10/22/2018	06/01/2043
00139P-AA-6	AIG SUNAMERICA GLOBAL				1.E FE	28,489,932	106.7510	28,198,389	26,415,000	27,487,844	0	(84,103)	0	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032

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
00206R-BA-9	AT&T INC			1	2.B FE	1,986,720	96.1960	1,923,917	2,000,000	1,989,306	0	316	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-DK-5	AT&T INC			1	2.B FE	11,989,200	81.8870	10,218,647	12,479,000	12,034,165	0	8,364	0	0	4.550	4.790	MS	176,647	567,795	12/20/2016	03/09/2049
00206R-MM-1	AT&T INC			1	2.B FE	34,510,317	76.9000	25,024,009	32,541,000	34,315,907	0	(148,882)	0	0	2.550	1.988	JD	69,150	829,796	09/09/2021	12/01/2033
002819-AC-4	ABBOTT LABORATORIES			1	1.E FE	4,980,000	111.5460	5,577,310	5,000,000	4,985,667	0	559	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1	1.E FE	15,060,750	97.8460	14,676,866	15,000,000	15,053,580	0	(1,351)	0	0	4.900	4.874	MN	63,292	735,000	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1	2.A FE	2,998,560	89.3280	2,679,855	3,000,000	2,998,604	0	31	0	0	4.700	4.703	MN	18,408	141,000	05/05/2015	05/14/2045
00287Y-CA-5	ABBVIE INC			1	2.A FE	4,982,921	85.6420	4,282,097	5,000,000	4,984,076	0	638	0	0	4.050	4.076	MN	22,500	202,500	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1	2.A FE	10,506,145	89.7990	9,428,913	10,500,000	10,505,700	0	(196)	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	86.7820	5,206,901	6,000,000	5,986,742	0	326	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	71.6940	3,584,680	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	83.3090	1,735,336	2,083,000	2,401,189	0	(9,375)	0	0	4.300	3.341	JJ	44,536	89,569	12/04/2019	01/02/2046
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	5,876,498	102.0210	6,529,363	6,400,000	6,065,897	0	17,579	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02209S-AV-5	ALTRIA GROUP INC	LS		1	2.B FE	3,780,320	66.7460	2,669,825	4,000,000	3,804,650	0	4,731	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	100.0290	10,002,887	10,000,000	10,073,224	0	(4,763)	0	0	4.800	4.717	JD	34,667	480,000	08/05/2015	12/05/2034
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	1,996,580	67.4260	1,348,522	2,000,000	1,996,716	0	73	0	0	3.250	3.259	MS	21,667	65,000	03/03/2020	03/01/2050
025537-AU-5	AMERICAN ELECTRIC POWER			2	2.C FE	2,325,000	78.5050	2,355,156	3,000,000	2,327,770	0	2,770	0	0	3.875	5.225	FA	43,917	58,125	06/17/2022	02/15/2062
026351-AZ-9	AMERICAN GENERAL CORP				2.B FE	8,028,270	104.0740	8,325,905	8,000,000	8,010,477	0	(1,482)	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	110.3500	15,448,994	14,000,000	13,927,444	0	2,722	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	85.0790	1,701,578	2,000,000	1,977,327	0	573	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	102.3730	2,047,466	2,000,000	2,016,180	0	(2,660)	0	0	6.550	6.359	JJ	60,406	131,000	09/10/2002	01/15/2028
031162-BZ-2	AMGEN INC			1	2.A FE	4,145,985	83.5400	3,633,969	4,350,000	4,162,980	0	4,645	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	85.4610	1,618,630	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.A FE	9,441,433	91.5100	9,150,992	10,000,000	9,480,100	0	11,301	0	0	4.900	5.292	FA	204,167	490,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH			1	2.A FE	1,994,636	124.2950	2,485,901	2,000,000	1,995,825	0	119	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH			1	2.A FE	4,959,115	122.0660	6,103,296	5,000,000	4,966,369	0	893	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN	LS		1	2.A FE	3,183,354	93.7340	2,812,017	3,000,000	3,155,963	0	(5,072)	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.A FE	1,988,680	88.0260	1,760,527	2,000,000	1,989,511	0	212	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	80.4790	8,047,881	10,000,000	9,360,237	0	17,877	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	95.0860	1,901,722	2,000,000	1,989,781	0	238	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	85.1540	4,257,698	5,000,000	4,988,323	0	295	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	92.4250	2,772,744	3,000,000	2,994,500	0	126	0	0	4.250	4.262	FA	50,292	127,500	02/02/2017	02/09/2047
04352E-AA-3	ASCENSION HEALTH			1	1.B FE	5,000,000	85.6720	4,283,608	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	94.6000	946,001	1,000,000	974,726	0	821	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	82.2630	2,467,886	3,000,000	3,101,722	0	(3,030)	0	0	4.125	3.891	AO	26,125	123,750	06/05/2017	10/15/2044
049560-AW-5	ATMOS ENERGY	LS		1	1.G FE	16,890,690	65.1980	11,083,588	17,000,000	16,892,926	0	2,099	0	0	2.850	2.882	FA	183,033	422,592	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	4,000,000	94.5470	3,781,877	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	104.0740	2,081,482	2,000,000	2,029,463	0	(1,473)	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	71.0810	3,554,059	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
05574L-FY-9	BNP PARIBAS				1.D FE	398,172	99.8000	399,198	400,000	398,871	0	699	0	0	3.250	4.851	MS	4,261	0	11/17/2022	03/03/2023
057224-AK-3	BAKER HUGHES INC			1	1.G FE	9,912,170	102.1340	9,192,087	9,000,000	9,402,553	0	(55,032)	0	0	6.875	5.971	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	882,270	96.8520	968,518	1,000,000	931,291	0	4,581	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	98.4550	3,938,215	4,000,000	3,999,244	0	326	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	77.2480	7,724,813	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	85.2850	12,792,753	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	83.8870	4,194,359	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	89.6860	3,705,829	4,132,000	5,440,376	0	(31,973)	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	86.4500	4,322,515	5,000,000	4,984,038	0	309	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	76.9640	4,617,867	6,000,000	5,817,469	0	4,940	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	84.3540	1,687,071	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	80.6490	1,209,736	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	102.4070	2,048,133	2,000,000	2,105,946	0	(8,908)	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	95.1370	1,601,159	1,683,000	1,809,454	0	(23,051)	0	0	7.250	5.417	MS	35,927	122,018	08/01/2017	09/15/2027
084664-CQ-2	BERKSHIRE HATHAWAY INC	LS		1	1.C FE	5,969,580	88.3170	5,299,045	6,000,000	5,971,773	0	597	0	0	4.200	4.230	FA	95,200	252,000	08/07/2018	08/15/2048
097023-AU-9	BOEING CO	LS		1	2.C FE	8,087,730	101.6000	8,128,013	8,000,000	8,047,954	0	(3,401)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
110122-AB-4	BRISTOL-MYERS SQUIBB				1.F FE	15,551,960	107.2200	16,077,634	14,995,000	15,147,582	0	(34,045)	0	0	6.800	6.495	MN	130,290	1,019,660	10/31/2002	11/15/2026
110122-CR-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,958,323	86.4890	4,324,457	5,000,000	4,959,665	0	784	0	0	4.250	4.301	AO	38,368	212,500	07/17/2020	10/26/2049
110122-DG-0	BRISTOL-MYERS SQUIBB			1	1.F FE	5,949,450	94.9730	4,273,769	4,500,000	5,902,431	0	(47,019)	0	0	5.250	3.178	FA	89,250	236,250	01/03/2022	08/15/2043
11135F-BF-7	BROADCOM INC	LS		1	2.C FE	3,990,880	74.9590	2,998,373	4,000,000	3,992,151	0	664	0	0	2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC			1	2.C FE	5,829,759	71.5910	4,188,102	5,850,000	5,831,133	0	727	0	0	3.500	3.524	FA	77,350	204,750	01/04/2021	02/15/2041
114259-AP-9	BROOKLYN UNION GAS CO			1	2.A FE	3,000,000	79.5910	2,387,724	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	87.6550	4,382,740	5,000,000	4,952,331	0	2,197	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	109.6820	3,444,011	3,140,000	3,594,217	0	(23,704)	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	104.6640	2,822,791	2,697,000	3,159,745	0	(18,413)	0	0	5.750	4.324	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	95.9870	5,759,191	6,000,000	5,942,768	0	1,796	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	94.6520	946,517	1,000,000	1,045,515	0	(1,298)	0	0	4.900	4.561	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	108.5510	7,598,596	7,000,000	7,115,953	0	(5,399)	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	74.0970	2,222,921	3,000,000	2,717,895	0	7,782	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
125896-BV-1	CMS ENERGY CORP	LS		1	2.C FE	5,276,250	75.4290	3,959,997	5,250,000	5,271,414	0	(2,304)	0	0	3.750	3.722	JD	16,406	196,875	11/20/2020	12/01/2050
12626P-AN-3	CRH AMERICA INC			1	2.A FE	3,023,250	88.9830	2,669,502	3,000,000	3,020,395	0	(486)	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	82.4340	4,121,682	5,000,000	5,184,060	0	(4,454)	0	0	4.400	4.157	MN	31,778	220,000	06/21/2017	05/09/2047
126408-HC-0	CSX CORP			1	2.A FE	2,679,907	80.2130	2,463,341	3,071,000	2,716,761	0	6,194	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	78.7810	6,633,345	8,420,000	8,168,817	0	6,208	0	0	3.800	3.995	MN	53,327	319,960	10/03/2017	11/01/2046
12658P-AA-2	CP CANYONS WFH				1.B FE	3,400,000	100.0000	3,400,000	3,400,000	3,400,000	0	0	0	0	3.890	3.168	MON	10,751	10,716	11/16/2022	09/01/2061
126650-CN-8	CVS CORP			1	2.B FE	13,650,750	91.1180	11,845,311	13,000,000	13,559,779	0	(14,249)	0	0	5.125	4.807	JJ	297,962	666,250	08/13/2015	07/20/2045
126650-CX-6	CVS CORP			1	2.B FE	4,929,700	96.7260	4,836,278	5,000,000	4,959,270	0	6,716	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	90.2670	2,708,006	3,000,000	3,471,842	0	(10,998)	0	0	5.050	4.047	MS	40,400	151,500	11/20/2019	03/25/2048
14149Y-BM-9	CARDINAL HEALTH INC			1	2.B FE	5,000,000	78.7730	3,938,653	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	91.3170	1,131,413	1,239,000	1,291,426	0	(1,297)	0	0	4.760	4.463	MN	6,225	58,976	11/24/2015	11/23/2045
14314C-10-5	CARLYLE FINANCE LLC PREFERRED			3	2.B FE	2,531,076	16.1900	2,029,821	125,375	2,531,076	0	0	0	0	22.905	22.905	FMAN	0	99,326	05/10/2022	
14338H-AA-4	CARMEL VALLEY SR LIVING				1.B FE	2,850,000	100.0000	2,850,000	2,850,000	2,850,000	0	0	0	0	3.890	0.660	MON	9,416	28,733	07/29/2022	09/01/2061
14448C-AS-3	CARRIER GLOBAL CORP			1	2.C FE	2,999,890	71.6260	2,148,774	3,000,000	2,999,678	0	4	0	0	3.577	3.577	AO	25,635	107,310	12/10/2020	04/05/2050
149123-BJ-9	CATERPILLAR INC	LS		1	1.F FE	8,411,410	114.3340	8,380,699	7,330,000	7,888,667	0	(50,169)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
14916R-AD-6	CATHOLIC HEALTH INITIATIVES			1	1.G FE	901,370	84.0570	840,571	1,000,000	919,774	0	2,517	0	0	4.350	5.013	MN	7,250	43,500	03/06/2014	11/01/2042
15189W-AN-0	CENTERPOINT				1.G FE	496,000	99.9540	495,771	496,000	496,000	0	0	0	0	5.279	0.688	MJSD	2,182	9,297	02/26/2021	03/02/2023
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	2,484,825	87.2310	2,180,780	2,500,000	2,485,874	0	288	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	90.6260	1,585,948	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.F FE	4,840,600	106.1060	5,305,276	5,000,000	4,888,644	0	4,666	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	87.2410	8,724,107	10,000,000	9,458,329	0	70,452	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	102.9330	9,624,250	9,350,000	9,303,330	0	(12,095)	0	0	6.125	6.036	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	105.9830	2,119,660	2,000,000	1,991,088	0	399	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036

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
172967-CC-3	CITIGROUP				2.B FE	1,990,500	100.5620	2,011,236	2,000,000	1,994,313	0	329	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-KM-2	CITIGROUP	LS		2	3.A FE	4,000,000	96.8620	3,874,485	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	85.4790	4,273,934	5,000,000	5,000,000	0	0	0	0	3.875	3.875	FMAN	23,142	193,750	02/10/2021	01/01/9999
191219-AU-8	COCA COLA ENTERPRISES				1.F FE	4,345,480	101.2340	4,049,370	4,000,000	4,019,503	0	(26,935)	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	110.3500	8,828,028	8,000,000	8,430,808	0	(19,497)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1.F FE	19,154,393	106.1700	17,003,100	16,015,000	16,969,961	0	(221,534)	0	0	6.950	5.209	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	108.6390	3,259,162	3,000,000	3,107,005	0	(15,364)	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	114.5430	5,727,126	5,000,000	4,965,508	0	2,913	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	112.8300	2,256,601	2,000,000	2,060,057	0	(4,414)	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	103.3300	7,000,625	6,775,000	6,767,981	0	449	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	79.4910	3,954,690	4,975,000	4,831,939	0	3,013	0	0	4.250	4.440	AO	44,637	211,438	04/24/2018	04/15/2048
198280-AH-2	COLUMBIA PIPELINE GROUP			1	1.G FE	3,322,052	96.8950	2,469,862	2,549,000	3,300,857	0	(21,195)	0	0	5.800	3.826	JD	12,320	147,842	01/13/2022	06/01/2045
199575-AT-8	COLUMBUS SOUTHERN POWER			1	2.A FE	2,570,768	105.5440	2,517,218	2,385,000	2,489,906	0	(7,320)	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	109.8100	1,098,103	1,000,000	1,138,766	0	(6,544)	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	114.1490	2,120,897	1,858,000	2,066,944	0	(8,892)	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	90.2990	1,805,984	2,000,000	1,998,695	0	39	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	90.9750	4,548,734	5,000,000	5,177,507	0	(4,952)	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	80.2930	4,014,670	5,000,000	4,962,622	0	868	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	79.6550	3,186,199	4,000,000	4,061,750	0	(1,328)	0	0	3.999	3.905	MN	26,660	159,960	01/17/2018	11/01/2049
20030N-CK-5	COMCAST CORP			1	1.G FE	4,909,650	80.5180	4,025,918	5,000,000	4,917,868	0	1,832	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	95.9020	5,754,121	6,000,000	5,997,321	0	250	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	103.1840	3,095,530	3,000,000	2,992,825	0	496	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	104.5510	6,273,038	6,000,000	5,770,744	0	10,813	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	81.5490	1,630,990	2,000,000	2,067,232	0	(2,401)	0	0	3.800	3.560	AO	19,000	76,000	06/20/2019	10/01/2042
207597-DV-4	CONN LT & PWR			1	1.E FE	5,008,300	104.3010	5,215,042	5,000,000	5,005,483	0	(269)	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	98.8590	10,380,204	10,500,000	9,910,839	0	25,001	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	103.2650	4,130,595	4,000,000	3,992,762	0	273	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
20826F-BC-9	CONOCOPHIL CO			1	1.F FE	11,860,582	83.7080	10,044,933	12,000,000	11,861,438	0	856	0	0	3.758	3.843	MS	132,783	0	10/03/2022	03/15/2042
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	71.9200	3,596,012	5,000,000	4,980,278	0	233	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
210518-CP-9	CONSUMERS ENERGY CO			1	1.F FE	1,040,100	101.3300	1,013,300	1,000,000	1,024,868	0	(1,326)	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	81.4590	4,072,926	5,000,000	4,981,240	0	443	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
225310-AN-1	CREDIT ACCEPTANC			1	3.C FE	2,129,450	94.3120	2,050,353	2,174,000	2,153,410	0	9,218	0	0	5.125	5.623	JD	310	111,418	03/27/2020	12/31/2024
22822R-BH-2	CROWN CASTLE			1	1.F FE	15,000,000	91.3850	13,707,696	15,000,000	15,000,000	0	0	0	0	4.241	4.241	MON	28,273	636,150	06/26/2018	07/15/2028
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE	4,977,550	83.3390	4,166,960	5,000,000	4,979,363	0	453	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
233851-BW-3	DAIMLER FINANCE NA LLC	LS		1	1.G FE	997,970	96.1100	961,102	1,000,000	999,430	0	217	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	108.6990	5,434,972	5,000,000	5,044,167	0	(2,029)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2.B FE	12,958,660	93.4280	12,145,582	13,000,000	12,966,949	0	982	0	0	5.600	5.622	JJ	335,689	728,000	07/05/2011	07/15/2041
254687-DV-5	DISNEY				1.G FE	7,739,776	110.4320	6,625,947	6,000,000	7,407,949	0	(111,346)	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	108.0230	2,160,453	2,000,000	2,511,570	0	(18,671)	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	112.9740	1,129,737	1,000,000	1,058,196	0	(4,615)	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	100.5590	5,027,929	5,000,000	6,045,996	0	(71,342)	0	0	5.950	3.719	JD	13,222	297,500	01/04/2021	06/15/2035
25746U-DC-0	DOMINION RESOURCES			1	2.B FE	2,238,289	99.7060	2,241,383	2,248,000	2,247,035	0	8,747	0	0	2.450	3.515	JJ	25,396	0	08/16/2022	01/15/2023
260543-CV-3	DOW CHEMICAL CO			1	2.A FE	4,498,442	84.8460	3,818,090	4,500,000	4,498,413	0	25	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	106.4320	9,350,075	8,785,000	8,435,258	0	46,476	0	0	6.000	6.828	JD	43,925	527,100	05/08/2002	12/01/2028
26884A-BM-4	ERP OPERATING			1	1.G FE	4,974,900	83.4510	4,172,570	5,000,000	4,982,117	0	2,253	0	0	2.500	2.555	FA	47,222	125,000	08/20/2019	02/15/2030

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
276480-AB-6	EASTERN GAS TRAN			1	1.G FE	1,989,283	70.5570	1,411,148	2,000,000	1,989,376	0	94	0	0	3.900	3.932	MN	9,967	39,000	08/31/2022	11/15/2049
277432-AL-4	EASTMAN CHEMICAL			1	2.B FE	1,199,100	84.8830	848,829	1,000,000	1,192,177	0	(6,923)	0	0	4.800	3.445	MS	16,000	48,000	01/03/2022	09/01/2042
277432-AP-5	EASTMAN CHEMICAL			1	2.B FE	1,196,598	82.8190	836,473	1,010,000	1,190,981	0	(5,617)	0	0	4.650	3.470	AO	9,915	46,965	01/03/2022	10/15/2044
278865-BA-7	ECOLAB INC			1	1.G FE	6,963,411	81.9600	5,737,205	7,000,000	6,966,825	0	763	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	106.2390	9,561,474	9,000,000	9,026,563	0	(5,979)	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	106.1950	14,569,975	13,720,000	14,167,151	0	(21,768)	0	0	6.750	6.377	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.C FE	3,329,460	92.5550	2,776,635	3,000,000	3,312,130	0	(8,637)	0	0	5.950	5.127	AO	44,625	178,500	12/08/2020	10/01/2043
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2.C FE	2,490,475	92.7310	2,318,273	2,500,000	2,491,369	0	166	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29278N-AL-7	ENERGY TRANSFER PARTNERS			1	2.C FE	2,885,674	99.7710	2,893,352	2,900,000	2,891,997	0	6,323	0	0	4.250	5.539	MS	36,290	0	10/25/2022	03/15/2023
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	2,316,000	20.1000	2,010,000	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			3	1.F FE	2,312,000	20.3700	2,037,000	100,000	2,312,000	0	0	0	0	5.298	5.298	MJSD	30,625	122,500	05/03/2017	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	2,302,000	20.2700	2,027,000	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 PP			1	2.B	6,000,000	82.1200	4,927,185	6,000,000	6,000,000	0	0	0	0	4.510	4.510	MN	31,570	270,600	11/16/2021	11/19/2036
29379V-BC-6	ENTERPRISE PRODUCTS			1	2.A FE	1,996,900	90.3410	1,806,812	2,000,000	1,997,254	0	63	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	87.6200	2,190,508	2,500,000	2,500,472	0	(18)	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	80.6380	2,015,945	2,500,000	2,496,825	0	67	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	85.5250	4,276,274	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	79.5770	1,591,547	2,000,000	1,998,942	0	18	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	89.0290	4,451,472	5,000,000	5,022,574	0	(597)	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	81.3300	1,626,592	2,000,000	2,225,374	0	(5,074)	0	0	4.400	3.726	JJ	44,000	88,000	12/04/2019	07/01/2049
337932-AC-1	FIRST ENERGY CORP			1	3.A FE	5,172,980	112.9420	5,647,097	5,000,000	5,102,067	0	(8,097)	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	99.6960	3,987,829	4,000,000	3,919,331	0	2,569	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	102.6200	2,052,398	2,000,000	1,984,297	0	1,080	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	110.1470	6,608,817	6,000,000	5,981,133	0	688	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
34959J-AH-1	FORTIVE CORPORATION			1	2.B FE	8,146,494	77.7060	6,234,345	8,023,000	8,130,344	0	(3,191)	0	0	4.300	4.205	JD	15,333	344,989	05/08/2018	06/15/2046
35561R-AA-5	FRED HUTCH CNCR CTR			1	1.F FE	8,513,585	93.3680	7,833,575	8,390,000	8,513,428	0	(156)	0	0	4.966	4.871	JJ	209,481	0	08/23/2022	01/01/2052
35671D-CC-7	FREEPORT-MC C&G			1	2.C FE	286,200	97.2850	350,225	360,000	308,295	0	8,613	0	0	5.000	8.817	MS	6,000	18,000	03/24/2020	09/01/2027
373298-BR-8	GEORGIA PACIFIC			1	1.G FE	4,351,892	113.4400	3,550,658	3,130,000	3,775,808	0	(79,385)	0	0	7.750	4.254	MN	30,996	242,575	07/21/2014	11/15/2029
41242*-CD-2	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	85.2460	852,455	1,000,000	1,000,000	0	0	0	0	2.250	2.250	JD	1,500	11,250	01/10/2022	06/07/2029
41242*-CE-0	HARDWOOD FUNDING PP			1	1.G FE	2,000,000	68.8800	1,377,607	2,000,000	2,000,000	0	0	0	0	2.710	2.710	JD	3,613	27,100	01/10/2022	06/07/2037
41242*-CF-7	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	64.8570	648,568	1,000,000	1,000,000	0	0	0	0	2.990	2.990	JD	1,993	14,950	01/10/2022	06/07/2042
42225U-AG-9	HEALTHCARE TRUST OF AMER			1	2.B FE	4,982,900	83.8860	4,194,285	5,000,000	4,987,546	0	1,524	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	106.9990	25,679,865	24,000,000	20,694,489	0	130,902	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	89.3330	4,466,660	5,000,000	5,314,363	0	(9,008)	0	0	4.400	3.969	MS	64,778	220,000	01/12/2017	03/15/2045
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	2,987,910	82.2560	2,467,668	3,000,000	2,991,074	0	1,128	0	0	2.550	2.596	FA	31,238	76,500	01/28/2020	02/04/2030
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	2,545,107	72.3830	1,926,123	2,661,000	2,549,475	0	4,368	0	0	2.487	2.861	FA	25,001	33,090	05/05/2022	08/15/2036
45138L-AT-0	IDAHO POWER CORP			1	1.F FE	2,991,960	102.8520	3,085,555	3,000,000	2,993,921	0	230	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	73.9820	3,440,166	4,650,000	4,945,431	0	(7,902)	0	0	3.750	3.366	JJ	87,188	174,375	12/05/2019	07/01/2047
458140-AY-6	INTEL CORPORATION			1	1.E FE	9,941,900	81.0240	8,102,409	10,000,000	9,947,729	0	1,216	0	0	4.100	4.134	MN	56,944	410,000	05/08/2017	05/11/2047
459200-AS-0	IBM			1	1.G FE	11,355,924	107.0350	12,073,537	11,280,000	11,303,341	0	(4,092)	0	0	6.500	6.449	JJ	338,087	733,200	10/11/2002	01/15/2028
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	991,300	90.5080	905,078	1,000,000	992,283	0	165	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	70.4850	1,409,697	2,000,000	2,040,653	0	(1,687)	0	0	3.375	3.226	MS	22,500	67,500	12/29/2021	03/01/2041
46284V-AE-1	IRON MOUNTAIN INC	LS		1	3.C FE	108,803	91.9870	117,743	128,000	114,174	0	2,078	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	100.6060	5,432,731	5,400,000	5,176,881	0	9,510	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	99.3000	1,985,996	2,000,000	1,999,657	0	666	0	0	4.050	4.085	JJ	40,500	81,000	06/26/2013	07/01/2023

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
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	5,983,920	89.3780	5,362,676	6,000,000	5,986,615	0	354	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	97.7380	3,909,503	4,000,000	3,974,141	0	640	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	94.0100	4,700,500	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
46655F-AA-5	JMA-RM LLC				1.B FE	260,000	100.0000	260,000	260,000	260,000	0	0	0	0	3.880	3.880	MON	841	3,598	03/29/2022	03/01/2072
478160-AJ-3	JOHNSON & JOHNSON	LS			1.A FE	5,743,987	118.1630	6,262,639	5,300,000	5,484,187	0	(21,707)	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	93.2180	4,194,825	4,500,000	4,375,200	0	22,266	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	81.8050	4,090,255	5,000,000	4,983,409	0	406	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	89.5180	4,475,887	5,000,000	5,088,235	0	(2,083)	0	0	4.750	4.626	AO	50,139	237,500	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	103.7260	1,037,257	1,000,000	1,091,481	0	(4,865)	0	0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
478375-AN-8	JOHNSON CONTROLS			1	2.B FE	5,574,449	83.6360	4,135,791	4,945,000	5,570,211	0	(4,238)	0	0	4.950	4.295	JJ	121,709	122,389	03/03/2022	07/02/2064
482480-AJ-9	KLA CORPORATION	LS		1	1.G FE	2,812,230	72.4980	2,174,947	3,000,000	2,822,380	0	3,776	0	0	3.300	3.645	MS	33,000	99,000	03/13/2020	03/01/2050
482480-AN-0	KLA CORPORATION			1	1.G FE	4,992,300	96.4010	4,820,034	5,000,000	4,992,403	0	103	0	0	5.250	5.259	JJ	137,083	0	06/21/2022	07/15/2062
487836-AT-5	KELLOGG CO			1	2.B FE	2,368,840	113.7880	2,275,753	2,000,000	2,186,957	0	(17,102)	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	94.7290	947,289	1,000,000	973,260	0	876	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	87.5200	3,500,797	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	96.2490	962,487	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	104.5020	4,180,078	4,000,000	4,011,775	0	(1,949)	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	115.2870	4,611,485	4,000,000	3,969,460	0	1,194	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	90.7410	2,722,235	3,000,000	2,917,166	0	1,968	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	91.6280	4,581,383	5,000,000	4,985,103	0	322	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	85.2380	7,671,416	9,000,000	8,982,416	0	382	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	87.3620	2,620,856	3,000,000	2,993,101	0	126	0	0	5.200	5.216	MS	52,000	156,000	02/22/2018	03/01/2048
50075N-AZ-7	KRAFT FOODS INC				2.A FE	2,475,900	104.6750	2,616,871	2,500,000	2,480,952	0	583	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			1	2.C FE	2,990,378	81.6840	2,450,524	3,000,000	2,991,619	0	199	0	0	4.375	4.394	JD	10,938	131,250	08/19/2016	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.C FE	1,992,195	92.1460	1,842,926	2,000,000	1,993,119	0	156	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	112.3120	3,369,356	3,000,000	3,153,809	0	(17,484)	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	92.1680	4,608,389	5,000,000	5,147,787	0	(4,478)	0	0	5.150	4.914	FA	107,292	257,500	01/08/2016	08/01/2043
51808B-AE-2	LASMO (USA) INC			1	2.B FE	14,722,070	106.4710	14,373,636	13,500,000	13,907,817	0	(69,292)	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	112.0980	3,923,419	3,500,000	3,513,186	0	(619)	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	88.9860	4,449,316	5,000,000	4,973,871	0	553	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	LS		1	3.B FE	522,000	91.0870	546,523	600,000	545,451	0	8,973	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	108.4670	15,185,396	14,000,000	13,851,153	0	6,661	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	105.5230	5,434,415	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	83.5610	2,089,020	2,500,000	2,489,963	0	192	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	71.5410	1,430,815	2,000,000	1,999,326	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			1	2.C FE	3,997,640	85.5510	3,422,042	4,000,000	3,997,706	0	49	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	83.7160	2,511,468	3,000,000	2,967,473	0	828	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	80.9010	8,899,130	11,000,000	10,967,911	0	706	0	0	4.250	4.269	JD	20,778	467,500	12/06/2017	12/15/2047
57636Q-AK-0	MASTERCARD INC			1	1.D FE	4,995,650	85.6590	4,282,953	5,000,000	4,995,851	0	90	0	0	3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
58013M-EC-4	MCDONALD'S CORP	LS		1	2.A FE	5,023,000	108.7240	5,436,211	5,000,000	5,016,129	0	(671)	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	92.7000	4,009,294	4,325,000	4,341,892	0	(413)	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	92.9630	2,788,900	3,000,000	3,030,714	0	(815)	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	72.3710	5,065,956	7,000,000	7,672,093	0	(17,504)	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	82.5400	1,774,604	2,150,000	2,142,814	0	102	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	94.3530	3,774,112	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

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
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	1,497,605	101.8070	1,527,098	1,500,000	1,498,336	0	71	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59217G-EE-5	MET LIFE GLOB				1.D FE	1,988,460	99.9240	1,998,473	2,000,000	1,998,748	0	10,288	0	0	1.950	3.796	JJ	18,200	0	09/16/2022	01/13/2023
59217G-GU-7	MET LIFE GLOB				1.D FE	6,969,690	77.2580	5,408,081	7,000,000	6,975,317	0	2,863	0	0	1.550	1.597	JJ	52,442	108,500	01/04/2021	01/07/2031
594918-BL-7	MICROSOFT CORP	LS		1	1.A FE	12,955,150	94.7980	12,323,738	13,000,000	12,960,489	0	962	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	85.4190	4,270,972	5,000,000	4,978,797	0	549	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	93.9330	9,393,273	10,000,000	9,975,735	0	560	0	0	4.250	4.266	FA	171,181	425,000	01/30/2017	02/06/2047
595017-BA-1	MICROCHIP TECHNOLOGY INC	LS		1	2.B FE	11,775,400	97.1090	11,109,263	11,440,000	11,643,208	0	(132,192)	0	0	4.250	3.365	MS	162,067	486,200	02/15/2022	09/01/2025
595620-AB-1	MIDAMERICAN ENERGY CO			1	1.E FE	4,790,940	112.5050	5,625,260	5,000,000	4,888,587	0	8,599	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	107.7360	9,696,216	9,000,000	8,994,354	0	762	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.A FE	1,996,860	95.5680	1,911,355	2,000,000	1,999,084	0	338	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	77.9370	3,896,835	5,000,000	4,971,798	0	686	0	0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC	LS		1	2.B FE	4,951,100	96.2730	4,813,639	5,000,000	4,971,077	0	4,684	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	86.8150	4,340,736	5,000,000	4,924,814	0	1,507	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	94.6240	5,677,463	6,000,000	5,986,065	0	2,848	0	0	3.950	4.008	AO	44,767	237,000	04/22/2015	04/23/2027
628530-AV-9	MYLAN LABORATORIES INC			1	2.C FE	1,921,169	99.8800	1,920,699	1,923,000	1,921,575	0	406	0	0	3.125	4.962	JJ	27,710	6,609	11/17/2022	01/15/2023
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	3,555,000	104.5000	3,134,996	3,000,000	3,476,777	0	(19,049)	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	117.8470	9,427,767	8,000,000	7,993,454	0	369	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
648684-AA-6	NEW SEASONS LLC				1.B FE	2,095,000	100.0000	2,095,000	2,095,000	2,095,000	0	0	0	0	3.890	3.890	MON	6,922	28,455	04/18/2022	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE				1.B FE	1,300,000	100.0000	1,300,000	1,300,000	1,300,000	0	0	0	0	4.390	0.951	MON	4,598	16,846	05/18/2022	05/01/2062
651229-AY-2	NEWELL BRANDS INC	LS		1	3.A FE	5,573,700	78.6250	3,931,269	5,000,000	5,502,957	0	(12,056)	0	0	5.500	4.775	AO	68,750	293,750	04/27/2016	04/01/2046
65339K-BU-3	NEXTERA ENERGY CAPITAL				2.A FE	1,922,728	99.3310	1,942,917	1,956,000	1,945,643	0	22,915	0	0	0.650	3.839	MS	4,238	5,200	11/03/2022	03/01/2023
65473Q-AX-1	NISOURCE FINANCE CORP			1	2.B FE	10,649,030	101.0190	9,073,551	8,982,000	10,358,476	0	(48,397)	0	0	5.950	4.688	JD	23,752	534,429	10/06/2016	06/15/2041
655844-BM-9	NORFOLK SOUTHERN CORP			1	2.A FE	2,535,090	82.3580	2,470,731	3,000,000	2,621,454	0	11,088	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	8,711,539	105.5510	9,467,891	8,970,000	8,877,842	0	14,304	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	107.0280	2,140,569	2,000,000	1,988,418	0	411	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	87.7000	4,385,013	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	91.0450	2,731,356	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	82.8830	4,144,153	5,000,000	4,992,744	0	162	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.A FE	3,991,040	76.4770	3,059,085	4,000,000	3,992,540	0	175	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	99.0980	6,183,728	6,240,000	6,323,674	0	(2,066)	0	0	5.897	5.786	MN	47,019	367,973	06/02/2017	05/15/2045
677415-CF-6	OHIO POWER COMPANY			1	2.A FE	5,399,050	104.7380	5,236,919	5,000,000	5,224,700	0	(15,777)	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	90.4460	1,808,923	2,000,000	1,990,306	0	302	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	3,365,988	79.9110	2,617,086	3,275,000	3,355,575	0	(2,036)	0	0	4.150	3.989	AO	33,978	135,913	06/05/2017	04/01/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,996,220	93.7810	1,875,628	2,000,000	1,997,631	0	361	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	2,000,000	101.0850	2,021,706	2,000,000	2,000,000	0	0	0	0	6.210	6.210	JD	10,350	124,200	12/12/2002	12/01/2028
680665-AL-0	OLIN CORPORATION			1	3.A FE	275,029	94.8210	289,204	305,000	281,942	0	2,665	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	98.7430	987,432	1,000,000	997,744	0	1,645	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	77.3190	3,865,940	5,000,000	4,928,506	0	7,492	0	0	3.375	3.580	FA	70,313	168,750	10/07/2020	02/01/2031
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,316,373	99.7430	2,591,321	2,598,000	3,237,228	0	(23,477)	0	0	5.300	3.531	JD	11,475	137,694	06/20/2019	06/01/2042
682680-BA-0	ONEOK INC			1	2.B FE	895,000	91.8370	918,366	1,000,000	945,256	0	18,659	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	94.9130	949,126	1,000,000	993,353	0	194	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68389X-BJ-3	ORACLE CORP			1	2.B FE	8,806,780	73.4390	6,609,553	9,000,000	8,828,937	0	4,234	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	94.6340	9,463,440	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	LS			1.G FE	4,987,800	94.2810	4,714,031	5,000,000	4,992,481	0	1,161	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	84.2800	5,056,771	6,000,000	5,982,106	0	2,342	0	0	2.700	2.748	AO	31,050	162,000	10/17/2019	10/22/2029

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
694308-JM-0	PACIFIC GAS & EL			1	2.C FE	2,794,375	90.6510	2,266,266	2,500,000	2,725,760	0	(28,458)	0	0	4.550	3.163	JJ	56,875	113,750	07/13/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1	2.C FE	2,901,900	78.3460	1,958,639	2,500,000	2,883,338	0	(7,761)	0	0	4.950	4.022	JJ	61,875	123,750	07/13/2020	07/01/2050
695114-BT-4	PACIFICORP	LS		1	1.E FE	2,991,360	116.8160	3,504,479	3,000,000	2,994,832	0	362	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	101.5960	3,637,147	3,580,000	4,116,926	0	(26,942)	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	106.2690	3,188,058	3,000,000	3,210,930	0	(9,027)	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	100.1040	9,009,329	9,000,000	8,963,675	0	61,388	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	100.7660	13,099,585	13,000,000	12,940,263	0	88,835	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	103.7710	7,263,962	7,000,000	6,747,922	0	70,460	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	93.4850	4,674,254	5,000,000	4,916,545	0	18,174	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	79.7920	3,989,605	5,000,000	4,981,513	0	434	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	85.9460	859,457	1,000,000	998,844	0	30	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	77.9390	3,896,961	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	99.0500	2,080,040	2,100,000	2,850,021	0	(36,014)	0	0	6.150	3.237	AO	32,288	129,150	12/16/2021	10/01/2038
713448-CZ-9	PEPSICO INC			1	1.E FE	2,318,820	92.0430	1,932,896	2,100,000	2,298,318	0	(5,557)	0	0	4.600	3.961	JJ	44,007	96,600	02/04/2019	07/17/2045
713448-EG-9	PEPSICO INC			1	1.E FE	2,002,863	112.3310	1,797,300	1,600,000	1,863,343	0	(37,030)	0	0	7.000	3.964	MS	37,333	112,000	01/04/2019	03/01/2029
71713U-AT-9	PHARMACIA CORPORATION BASIC	LS			1.E FE	1,606,410	107.7290	1,615,941	1,500,000	1,535,258	0	(5,922)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC	LS		1	1.E FE	10,377,068	109.9710	10,238,323	9,310,000	9,706,532	0	(55,234)	0	0	6.600	5.737	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	87.9670	2,975,046	3,382,000	3,534,083	0	(4,306)	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	80.5660	1,029,634	1,278,000	1,320,238	0	(1,190)	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	102.5230	2,050,465	2,000,000	1,999,588	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	98.6290	1,972,582	2,000,000	1,988,762	0	467	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.F FE	13,925,581	101.4500	15,641,197	15,417,628	14,612,529	0	58,916	0	0	5.951	6.820	MN	129,980	917,503	02/04/2009	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	109.5840	3,287,518	3,000,000	2,973,699	0	995	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.E FE	2,500,000	77.6110	1,940,278	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.E FE	4,000,000	78.6720	3,146,889	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	79.9580	3,997,875	5,000,000	4,697,424	0	9,130	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	79.4060	5,014,480	6,315,000	6,012,821	0	7,063	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	79.7590	3,987,928	5,000,000	5,323,973	0	(10,293)	0	0	4.000	3.563	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	106.2870	4,251,493	4,000,000	4,167,359	0	(7,754)	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	99.5470	1,990,942	2,000,000	2,471,102	0	(18,917)	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	97.9750	5,633,544	5,750,000	6,748,826	0	(37,373)	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	98.0330	980,327	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	LS		1	1.F FE	4,999,200	86.7210	4,336,058	5,000,000	4,999,050	0	17	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	85.3710	4,268,547	5,000,000	5,887,069	0	(22,839)	0	0	5.850	4.577	FA	110,500	292,500	05/24/2017	08/15/2045
771196-AU-6	ROCHE HLDGS INC			1	1.C FE	972,780	119.6240	1,196,244	1,000,000	978,796	0	671	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
771367-CD-9	ROCHESTER GAS & ELECTRIC			1	1.F FE	2,081,000	91.8340	1,836,670	2,000,000	2,046,818	0	(10,527)	0	0	3.100	2.522	JD	5,167	62,000	08/20/2019	06/01/2027
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	3,352,020	83.9890	2,519,666	3,000,000	3,318,126	0	(10,396)	0	0	6.875	5.888	AO	43,542	206,250	06/27/2019	04/15/2040
78015K-7D-0	ROYAL BANK OF CANADA				1.E FE	994,060	99.9050	999,052	1,000,000	998,824	0	4,764	0	0	1.950	4.561	JJ	8,883	0	10/21/2022	01/17/2023
78349A-AB-9	RWJ BARNABAS HEALTH			1	1.D FE	2,500,000	81.0910	2,027,279	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
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	3,006,500	89.9340	2,698,017	3,000,000	3,005,367	0	(250)	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	95.3980	4,769,909	5,000,000	5,721,807	0	(27,843)	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	78.3930	3,919,667	5,000,000	4,980,043	0	488	0	0	3.750	3.775	JD	15,625	187,500	06/05/2017	06/01/2047
81373P-AA-1	SECURIAN FINANCIAL GROUP	LS		1	1.G FE	4,977,900	80.8220	4,041,113	5,000,000	4,979,341	0	404	0	0	4.800	4.828	AO	50,667	240,000	02/11/2019	04/15/2048
817826-AB-6	7-ELEVEN INC			1	2.B FE	9,611,800	95.1250	9,512,535	10,000,000	9,764,878	0	153,078	0	0	0.800	2.972	FA	31,333	40,000	03/31/2022	02/10/2024
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,996,460	68.7730	1,375,465	2,000,000	1,996,716	0	72	0	0	3.300	3.309	MN	8,433	66,000	03/03/2020	05/15/2050

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
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	89.2500	892,497	1,000,000	1,076,206	0	(4,939)	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	104.8740	5,243,705	5,000,000	4,996,398	0	137	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	88.2500	1,147,256	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	100.2610	4,010,454	4,000,000	3,944,351	0	3,002	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	78.5170	785,173	1,000,000	999,336	0	15	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	79.8890	3,994,473	5,000,000	4,854,795	0	3,142	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	64.1090	3,205,439	5,000,000	4,966,806	0	745	0	0	2.950	2.985	FA	61,458	147,500	01/05/2021	02/01/2051
842587-80-0	SOUTHERN CO PFD			3	2.C FE	5,000,000	19.6400	3,928,000	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.B FE	4,284,755	106.5180	5,006,355	4,700,000	4,574,549	0	28,451	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
853496-AD-9	STANDARD INDUSTRIES INC			1	3.B FE	523,500	89.9890	539,932	600,000	546,140	0	8,669	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	79.5530	3,182,109	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	87.3060	1,746,114	2,000,000	1,997,831	0	39	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
855244-AN-9	STARBUCKS CORP			1	2.A FE	1,791,972	99.7270	1,795,085	1,800,000	1,794,589	0	2,617	0	0	3.100	4.868	MS	18,600	0	11/29/2022	03/01/2023
863667-AJ-0	STRYKER CORP			1	2.A FE	5,339,250	88.7640	4,438,199	5,000,000	5,294,410	0	(7,625)	0	0	4.625	4.222	MS	68,090	231,250	05/24/2016	03/15/2046
871829-BR-7	SYSCO CORP	LS		1	2.B FE	9,946,200	66.3760	6,637,562	10,000,000	9,947,237	0	1,093	0	0	3.150	3.178	JD	14,875	315,000	12/03/2021	12/14/2051
87612E-AU-0	TARGET CORP			1	1.F FE	4,065,240	116.8460	4,673,841	4,000,000	4,047,826	0	(1,779)	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	108.4770	5,857,746	5,400,000	5,397,173	0	71	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	10,052,900	81.0530	8,105,346	10,000,000	10,055,106	0	(947)	0	0	4.150	4.114	JJ	191,361	311,250	02/17/2022	01/15/2048
88579Y-BD-2	3M CO.	LS		1	1.E FE	3,952,440	79.0210	3,160,847	4,000,000	3,956,073	0	951	0	0	4.000	4.069	MS	47,556	160,000	09/11/2018	09/14/2048
887317-AX-3	TIME WARNER INC			1	3.A FE	1,936,240	74.1050	1,482,109	2,000,000	1,944,388	0	1,300	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	83.5190	5,011,155	6,000,000	5,887,550	0	3,294	0	0	5.500	5.663	MS	110,000	330,000	06/04/2015	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY			1	1.G FE	2,938,470	103.2710	3,098,116	3,000,000	2,956,761	0	1,796	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
889184-AA-5	TOLEDO HOSPITAL/THE			1	3.B FE	2,000,000	62.2400	1,244,791	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	92.0820	3,913,464	4,250,000	4,245,907	0	377	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	81.0760	1,621,525	2,000,000	1,992,221	0	183	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	77.8290	7,393,759	9,500,000	9,613,531	0	(3,098)	0	0	4.700	4.612	MN	74,417	446,500	09/03/2015	11/01/2044
896516-AA-9	TRINITY			1	1.D FE	1,398,614	83.7980	1,173,172	1,400,000	1,398,723	0	32	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
89788N-AA-8	TRUIST FINANCIAL CORP			2	1.G FE	5,000,000	93.8120	4,690,575	5,000,000	5,000,000	0	0	0	0	4.916	4.916	JJ	104,465	0	07/25/2022	07/28/2033
902494-BD-4	TYSON FOODS INC			1	2.B FE	7,953,280	85.6000	6,848,007	8,000,000	7,957,645	0	921	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	110.3780	8,017,892	7,264,000	8,156,366	0	(139,160)	0	0	7.000	4.471	JJ	234,466	508,480	03/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	7,017,500	87.1520	6,100,612	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	1.G FE	5,767,482	80.0860	4,373,498	5,461,000	5,720,019	0	(8,574)	0	0	3.799	3.518	AO	51,866	207,463	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP			1	1.G FE	11,958,524	77.6320	7,763,166	10,000,000	11,833,335	0	(49,428)	0	0	3.839	2.994	MS	107,705	383,900	05/18/2020	03/20/2060
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	1,973,600	96.9790	1,939,581	2,000,000	1,979,895	0	683	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.A FE	249,100	98.7380	284,366	288,000	261,647	0	4,858	0	0	5.500	8.022	FA	5,984	15,840	03/24/2020	05/15/2027
911365-BL-7	NA UNITED RENTALS			1	3.B FE	101,100	93.9180	112,701	120,000	105,130	0	1,551	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	106.6810	3,200,418	3,000,000	2,954,772	0	1,677	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	83.3830	4,169,160	5,000,000	4,994,002	0	155	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES	LS		1	2.A FE	4,834,950	77.8680	3,893,392	5,000,000	4,854,590	0	3,622	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.F FE	4,953,800	79.9150	3,995,757	5,000,000	4,958,305	0	993	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.F FE	4,965,600	87.2020	4,360,084	5,000,000	4,968,325	0	674	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91324P-EL-2	UNITEDHEALTH GROUP INC	LS		1	1.F FE	5,941,200	94.1030	5,646,195	6,000,000	5,941,094	0	(106)	0	0	4.950	5.007	MN	37,950	144,375	05/17/2022	05/15/2062
91913Y-AV-2	VALERO ENERGY CORP			1	2.B FE	3,941,184	96.5800	3,818,774	3,954,000	3,946,269	0	1,218	0	0	4.350	4.390	JD	14,333	171,999	06/22/2018	06/01/2028
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	3,971,040	91.9370	3,677,469	4,000,000	3,979,707	0	1,265	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	85.5510	15,986,921	18,687,000	18,227,299	0	9,022	0	0	4.522	4.687	MS	248,813	845,026	08/25/2015	09/15/2048

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
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	12,933,781	91.8030	12,178,629	13,266,000	12,960,081	0	5,366	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	93.7280	5,623,661	6,000,000	8,156,368	0	(66,808)	0	0	5.500	3.232	JD	14,667	330,000	01/12/2021	06/15/2045
925524-AH-3	VIACOM INC.			1	2.B FE	8,232,240	106.3280	7,442,927	7,000,000	7,672,853	0	(70,179)	0	0	7.875	6.232	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.			1	2.B FE	1,980,272	97.0570	1,941,137	2,000,000	1,986,146	0	604	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92826C-AF-9	VISA INC	LS		1	1.D FE	4,991,650	91.4100	4,570,480	5,000,000	4,992,681	0	181	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	5,071,500	83.5790	4,178,928	5,000,000	5,064,550	0	(1,497)	0	0	4.500	4.413	JD	10,000	225,000	10/18/2017	06/15/2047
92929Q-AQ-0	WASTE MANAGEMENT INC				2.A FE	5,636,613	107.2790	5,042,098	4,700,000	4,996,802	0	(74,175)	0	0	7.100	5.139	FA	139,042	333,700	10/04/2013	08/01/2026
931108-AA-2	WAKEMED			1	1.F FE	7,500,000	66.3100	4,973,270	7,500,000	7,500,000	0	0	0	0	3.286	3.286	AO	61,613	167,038	01/20/2022	10/01/2052
931142-CK-7	WAL-MART				1.C FE	15,488,543	117.1570	17,954,287	15,325,000	15,439,536	0	(4,741)	0	0	6.500	6.419	FA	376,314	996,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART				1.C FE	3,767,240	100.5530	4,022,124	4,000,000	3,819,379	0	5,909	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
931427-AR-9	WALGREENS BOOTS ALLIANCE	LS		1	2.B FE	3,472,560	79.7180	2,790,121	3,500,000	3,475,670	0	558	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	93.0640	3,722,566	4,000,000	4,029,169	0	(760)	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	100.6790	10,067,891	10,000,000	9,987,037	0	558	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	85.0190	4,250,956	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	2.B PL	2,000,000	96.8970	1,937,944	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	75.5290	3,021,156	4,000,000	3,962,673	0	806	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	106.7890	2,456,158	2,300,000	2,268,265	0	5,351	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	109.5380	16,430,727	15,000,000	14,847,292	0	12,054	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	105.5230	14,802,806	14,028,000	13,737,348	0	39,771	0	0	6.500	6.947	JD	75,985	911,820	02/25/2014	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	5,821,410	105.7800	5,288,976	5,000,000	5,776,255	0	(41,858)	0	0	6.375	4.777	FA	120,417	318,750	10/22/2021	08/15/2037
98419M-AK-6	XYLEM INC			1	2.B FE	8,012,530	82.5670	6,473,231	7,840,000	7,992,457	0	(4,201)	0	0	4.375	4.239	MN	57,167	343,000	06/12/2018	11/01/2046
98934K-AB-6	ZENECA WILMINGTON				1.G FE	8,177,070	101.2390	7,592,909	7,500,000	7,547,587	0	(52,357)	0	0	7.000	6.229	MN	67,083	525,000	08/15/2002	11/15/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	1,616,400	99.8510	1,597,624	1,600,000	1,600,000	0	(16,400)	0	0	3.250	2.110	FA	21,667	26,000	02/28/2022	02/01/2023
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	102.3040	3,069,110	3,000,000	2,881,472	0	6,175	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA				3.A FE	6,031,950	104.2780	5,213,921	5,000,000	5,470,943	0	(53,028)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
06417M-C4-5	BANK OF NOVA SCO		A		1.A FE	1,300,000	100.0170	1,300,222	1,300,000	1,300,000	0	0	0	0	5.000	2.980	FMAN	9,064	11,249	08/08/2022	08/08/2023
136375-BD-3	CANADIAN NATL RAILWAYS		A	1	1.F FE	3,545,883	110.2690	2,977,259	2,700,000	3,077,171	0	(59,605)	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	108.3280	9,749,477	9,000,000	8,879,246	0	5,543	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136375-CV-2	CANADIAN NATL RAILWAYS		A	1	1.F FE	4,999,300	90.0040	4,500,212	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.A FE	8,695,115	108.1140	8,254,526	7,635,000	8,197,339	0	(45,463)	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	103.5240	6,527,210	6,305,000	6,328,482	0	(1,253)	0	0	5.950	5.907	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,992,440	90.9840	1,819,672	2,000,000	1,993,363	0	158	0	0	4.800	4.824	FA	40,000	96,000	07/29/2015	08/01/2045
292505-AD-6	ENCANA CORP			1	2.C FE	1,001,610	101.1430	1,011,429	1,000,000	1,000,956	0	(59)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
67077M-AQ-1	NUTRIEN LTD COM	LS	A	1	2.B FE	7,133,600	102.5510	5,127,551	5,000,000	7,006,817	0	(84,728)	0	0	6.125	3.177	JJ	141,215	306,250	06/24/2021	01/15/2041
67077M-AR-9	NUTRIEN LTD COM		A	1	2.B FE	2,073,640	88.2420	1,764,830	2,000,000	2,065,176	0	(1,958)	0	0	4.900	4.650	JD	8,167	98,000	04/12/2018	06/01/2043
698900-AG-2	PANCANADIAN ENERGY CORP			1	2.C FE	7,973,510	105.1740	8,413,887	8,000,000	7,984,815	0	1,104	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	107.2740	1,072,745	1,000,000	1,040,930	0	(10,258)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
725906-AN-1	PLACER DOME INC		A	1	2.A FE	6,695,550	104.2980	7,300,839	7,000,000	6,791,762	0	9,918	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	85.1550	1,883,618	2,212,000	2,464,803	0	(7,574)	0	0	5.000	4.178	MS	32,566	110,600	01/18/2018	03/15/2044
775109-BN-0	ROGERS COMMUNICATIONS		A	1	2.A FE	4,983,350	75.9160	3,795,814	5,000,000	4,984,172	0	310	0	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049
867224-AB-3	SUNCOR ENERGY INC		A	1	2.A FE	6,964,860	76.0170	5,321,179	7,000,000	6,968,049	0	730	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	107.3450	3,220,339	3,000,000	3,218,042	0	(17,550)	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	99.5080	2,985,246	3,000,000	2,932,356	0	3,728	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	98.9970	4,454,851	4,500,000	4,473,233	0	1,320	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	100.5560	5,027,812	5,000,000	4,970,032	0	930	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040

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
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	996,870	106.1050	1,061,047	1,000,000	997,587	0	86	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	94.0400	3,761,589	4,000,000	4,006,145	0	(182)	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	104.6380	6,278,288	6,000,000	5,959,047	0	1,619	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	1.G FE	1,950,932	103.4850	2,069,692	2,000,000	1,964,777	0	1,525	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	83.3380	8,333,802	10,000,000	10,000,000	0	0	0	0	1.904	1.904	MS	48,129	103,050	09/23/2020	09/30/2028
10373Q-BQ-2	BP CAPITAL MARKETS		C	1	1.F FE	10,625,400	69.1390	6,913,942	10,000,000	10,614,447	0	(8,541)	0	0	3.379	3.103	FA	134,221	337,900	09/14/2021	02/08/2061
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	24,969,690	119.3680	27,454,620	23,000,000	24,059,366	0	(88,995)	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	109.1400	1,091,402	1,000,000	989,540	0	501	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	72.8820	3,644,078	5,000,000	4,922,333	0	3,065	0	0	3.125	3.238	AO	32,986	156,250	04/12/2021	04/15/2041
19123M-AD-5	COCA-COLA EUROPEAN PARTN		D	1	2.A FE	1,831,428	98.2930	1,844,968	1,877,000	1,852,896	0	21,468	0	0	0.500	4.280	MN	1,460	4,693	09/15/2022	05/05/2023
21987B-AW-8	CODELCO INC		D	1	1.G FE	5,894,220	94.0690	5,644,133	6,000,000	5,946,369	0	10,482	0	0	3.625	3.839	FA	90,625	217,500	07/25/2017	08/01/2027
22546Q-AP-2	CREDIT SUISS NEW YORK		D		1.G FE	2,983,080	93.3320	2,799,957	3,000,000	2,996,574	0	1,865	0	0	3.625	3.693	MS	33,833	108,750	09/04/2014	09/09/2024
23291K-AJ-4	DH EUROPE FINANCE II	LS	D	1	1.G FE	2,994,270	80.2030	2,406,100	3,000,000	2,994,885	0	221	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	106.9500	21,753,548	20,340,000	19,834,075	0	66,690	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM	LS	D		2.B FE	19,255,950	117.9890	22,417,920	19,000,000	19,129,981	0	(12,165)	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		2.A FE	7,884,080	103.3490	8,267,882	8,000,000	7,910,390	0	2,910	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AL-8	ELECTRICITE DE FRANCE		D		2.A FE	4,223,730	88.2570	2,647,702	3,000,000	4,221,704	0	(1,128)	0	0	6.000	4.236	JJ	79,500	180,000	02/18/2021	01/22/2114
268317-AQ-7	ELECTRICITE DE FRANCE		D	1	2.B FE	4,987,600	80.2900	4,014,517	5,000,000	4,988,797	0	252	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	90.7810	9,078,080	10,000,000	11,514,133	0	(178,997)	0	0	6.875	4.419	AO	118,403	687,500	09/28/2021	04/29/2030
29268B-AC-5	ENEL FINANCE		D	1	2.A FE	12,395,970	99.5170	11,942,002	12,000,000	12,280,156	0	(11,331)	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	122.3270	7,339,592	6,000,000	5,976,069	0	1,804	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	96.8490	6,779,406	7,000,000	8,159,111	0	(39,520)	0	0	5.375	4.112	JJ	175,583	376,250	01/04/2018	01/13/2042
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1	2.B FE	14,966,400	85.0000	12,750,000	15,000,000	14,968,553	0	638	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	92.2300	4,611,490	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
423012-AD-5	HEINEKEN N.V.		D	1	2.A FE	3,435,903	99.2100	3,430,699	3,458,000	3,448,536	0	12,633	0	0	2.750	3.829	AO	23,774	47,548	08/22/2022	04/01/2023
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	6,749,400	116.4140	6,984,813	6,000,000	6,456,833	0	(28,364)	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	92.4280	1,848,553	2,000,000	1,997,927	0	250	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	81.8490	4,092,439	5,000,000	4,987,444	0	240	0	0	4.500	4.516	MS	62,500	225,000	03/19/2019	03/21/2049
46590X-AJ-5	JBS USA FOOD FINANCE	LS	D	1	2.C FE	9,872,600	95.0700	9,506,982	10,000,000	9,872,845	0	245	0	0	6.500	6.597	JD	54,167	288,889	06/06/2022	12/01/2052
500631-AH-9	KOREA ELECTRIC & POWER		D		1.C FE	3,731,760	106.0850	3,712,974	3,500,000	3,572,054	0	(15,046)	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.C FE	4,955,750	87.5640	4,378,205	5,000,000	4,969,558	0	4,151	0	0	2.875	2.978	JJ	65,885	143,750	07/09/2019	07/16/2029
50201D-AA-1	LIKAK		D	1	4.A FE	563,000	93.9470	528,919	563,000	563,000	0	0	0	0	6.750	6.750	AO	8,023	38,003	10/22/2019	10/15/2027
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	6,720,504	108.9990	5,711,521	5,240,000	5,820,511	0	(120,892)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
65558U-YC-0	NORDEA BANK ABP NEW YORK		D		1.A FE	2,100,000	99.9570	2,099,090	2,100,000	2,100,000	0	0	0	0	4.940	3.631	MON	1,137	15,842	10/26/2022	04/28/2023
656531-AJ-9	STATOIL ASA		D	1	1.D FE	8,500,859	109.1540	7,891,815	7,230,000	7,807,898	0	(80,670)	0	0	7.150	5.550	JJ	238,369	516,945	03/18/2014	01/15/2029
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,496,875	74.7860	1,869,649	2,500,000	2,497,419	0	47	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	64.0030	816,045	1,275,000	1,314,172	0	(632)	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	69.2880	374,846	541,000	561,973	0	(252)	0	0	7.690	7.357	JJ	18,259	41,603	10/26/2020	01/23/2050
75405U-AA-4	RAS LAFFAN LNG III		D	1	1.E FE	814,300	100.4940	818,324	814,300	814,300	0	0	0	0	5.838	5.839	MS	12,017	47,539	08/04/2005	09/30/2027
780641-AH-9	KONINKLIJKE		D	1	2.B FE	5,617,500	111.9270	7,834,918	7,000,000	6,197,629	0	64,121	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	73.4350	2,203,041	3,000,000	2,974,966	0	2,774	0	0	2.375	2.490	JJ	32,063	71,250	01/13/2021	01/19/2031
80414L-2F-1	SAUDI ARABIAN OIL CO		D		1.F FE	4,890,000	85.8420	4,292,089	5,000,000	4,896,742	0	2,014	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	110.3620	11,036,219	10,000,000	9,960,002	0	1,393	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	82.3730	9,884,743	12,000,000	11,811,368	0	4,731	0	0	4.000	4.105	MN	68,000	480,000	05/05/2016	05/10/2046
82929R-AC-0	SING TELECOMMUNICATIONS		D	1	1.F FE	26,349,950	115.4250	29,889,307	25,895,000	26,136,072	0	(18,936)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031

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
87927V-AF-5	TELECOM ITALIA CAPITAL		D	1	4.A FE	3,089,839	82.2590	2,467,769	3,000,000	3,052,189	0	(3,308)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	5,000,000	77.1460	3,857,296	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
902613-AL-2	UBS GROUP AG		D	2	1.G FE	5,000,000	67.6270	3,381,371	5,000,000	5,000,000	0	0	0	0	3.179	3.179	FA	61,814	92,700	01/04/2022	02/11/2043
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	8,719,695	104.5210	8,884,277	8,500,000	8,618,726	0	(8,564)	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	79.7890	3,191,567	4,000,000	3,546,995	0	12,368	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	98.7570	987,569	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	99.8310	4,991,542	5,000,000	5,223,894	0	(74,772)	0	0	5.310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,377,002,948	XXX	2,192,953,169	2,321,671,303	2,365,819,888	0	(2,071,916)	0	0	XXX	XXX	XXX	28,603,027	119,289,071	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.A FM	462,613	82.2920	449,921	546,734	416,056	0	(16,367)	0	0	6.000	9.589	MON	2,734	32,755	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	43,122	83.4470	39,245	47,030	43,125	0	(1,023)	174	0	5.064	4.163	MON	198	1,394	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	1.C FM	252,092	94.0010	237,749	252,922	252,046	0	3	0	0	5.500	5.555	MON	1,159	13,911	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	522,560	94.8600	499,820	526,903	524,679	0	387	0	0	5.750	5.879	MON	2,525	30,288	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	517,294	92.8030	490,290	528,315	523,170	0	194	0	0	5.750	6.054	MON	2,532	30,369	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	263,926	92.5030	256,567	277,361	270,751	0	(1,298)	0	0	5.500	6.307	MON	1,271	15,255	09/20/2007	08/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1.A FM	287,961	91.9310	316,199	343,952	300,974	0	907	0	0	5.500	8.455	MON	1,576	18,849	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1.A FM	533,147	30.6040	278,903	911,337	231,099	0	(20,548)	0	0	3.103	18.168	MON	2,357	9,650	10/30/2009	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	3,227,875	88.4410	2,922,798	3,304,815	3,251,394	0	(17,753)	0	0	3.500	0.730	MON	9,639	115,668	07/11/2018	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	312,034	84.6060	292,101	345,247	312,031	0	(8,327)	543	0	5.500	5.942	MON	1,582	18,922	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.A FM	369,415	73.4340	299,896	408,390	312,238	0	(18,656)	0	0	5.500	9.210	MON	1,872	22,433	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1.A FM	1,851,684	73.4340	1,430,137	1,947,518	1,555,001	0	(93,626)	0	0	5.500	7.546	MON	8,926	106,976	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	1,053,512	67.5390	816,206	1,208,494	881,371	0	(47,140)	0	0	5.750	6.915	MON	5,791	69,327	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1.A FM	1,070,347	58.1710	740,461	1,272,896	791,968	0	(95,261)	0	0	5.500	8.073	MON	5,834	69,770	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	191,909	77.9270	159,690	204,921	162,814	0	(9,328)	0	0	5.500	7.822	MON	939	11,229	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.A FM	373,773	53.7580	247,423	460,256	230,228	0	(29,406)	0	0	6.000	12.138	MON	2,301	27,590	04/07/2006	05/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	211,927	57.6700	144,424	250,432	154,145	0	(20,562)	0	0	5.500	8.847	MON	1,148	13,726	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			4	2.A FM	1,534,336	84.8440	1,413,248	1,665,699	1,619,948	0	1,641	0	0	5.750	6.676	MON	7,981	95,608	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	649,853	98.9050	642,757	649,872	643,332	0	3,268	0	0	4.988	6.016	MON	2,701	31,238	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	297,234	94.8780	278,957	294,018	295,283	0	(317)	0	0	3.500	3.183	MON	858	10,310	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1.A FM	350,370	74.4430	277,636	372,952	286,447	0	(20,139)	0	0	5.500	6.812	MON	1,709	20,481	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 4A9			4	2.C FM	135,891	96.7860	136,647	141,185	142,105	0	0	0	0	5.500	5.483	MON	647	7,765	01/25/2006	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	1,033,580	99.6490	1,126,243	1,130,214	1,041,148	0	3,481	0	0	6.365	6.885	MON	5,995	53,190	10/04/2006	02/25/2036
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			4	1.A FM	111,980	99.3390	108,618	109,341	111,936	0	60	0	0	5.865	5.865	MON	534	14,396	02/01/2022	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			4	4.B FM	57,329	134.1250	80,713	60,178	60,460	0	(85)	0	0	5.750	4.648	MON	288	3,460	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3.B FM	303,665	85.2500	266,248	312,316	292,517	0	(1,368)	0	0	5.750	7.427	MON	1,497	17,923	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	272,893	94.4100	270,664	286,690	281,064	0	(2,026)	0	0	5.500	6.329	MON	1,314	18,872	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1.A FM	1,038,572	41.1100	519,249	1,263,072	601,001	0	(106,283)	0	0	6.000	9.363	MON	6,315	56,485	04/01/2022	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	761,414	103.8990	1,114,251	1,072,438	779,812	0	49,246	0	0	6.650	42.904	MON	5,943	71,317	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-S2 4A4			4	1.A FM	428,147	78.5200	369,635	470,750	425,766	0	(310)	51,670	0	5.500	5.746	MON	2,158	25,891	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.A FM	2,156,986	50.4330	1,525,917	3,025,654	1,602,567	0	(252,682)	0	0	5.750	7.800	MON	14,498	170,077	10/04/2006	01/25/2036
466247-ZQ-9	JPMMT 2005-S3 1A3			4	5.B FM	1	50.4330	0	1	1	0	0	0	0	5.750	0.100	MON	0	0	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.A FM	1,231,830	32.1370	709,588	2,207,978	696,857	0	(98,910)	0	0	4.584	8.377	MON	8,434	44,138	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.A FM	699,934	30.8640	375,587	1,216,900	393,622	0	(56,369)	0	0	6.500	7.646	MON	6,592	24,326	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3.C FM	498,007	66.4490	401,035	603,528	445,340	0	(32,883)	0	0	5.750	6.736	MON	2,892	34,361	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	3.A FM	1,035,873	81.8020	1,077,922	1,317,722	1,229,864	0	(8,840)	0	0	6.637	4.737	MON	7,289	64,970	10/04/2006	12/25/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, 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
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	675,823	33.5720	410,135	1,221,661	437,431	0	(56,830)	0	0	1.230	6.528	MON	1,252	16,567	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	1.A FM	6,786,269	59.9500	6,403,143	10,680,806	3,845,734	0	(98,517)	0	0	4.195	12.887	MON	37,342	444,362	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.A FM	146,707	31.3810	144,591	460,764	146,714	0	(17,624)	6,692	0	6.207	6.406	MON	2,383	8,642	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	990,958	88.8010	902,543	1,016,367	1,002,610	0	(3,848)	0	0	3.250	3.729	MON	2,753	33,032	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	1,361,027	95.0330	1,555,376	1,636,662	1,307,932	0	7,831	0	0	6.347	12.031	MON	8,657	75,662	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	48,305	78.0710	45,078	57,740	49,402	0	(440)	0	0	6.250	5.935	MON	301	3,609	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1.A FM	777,496	29.9040	426,839	1,427,383	375,489	0	(46,734)	0	0	3.620	9.342	MON	4,306	69,944	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1.A FM	4,653,944	29.7350	2,351,626	7,908,572	2,109,910	0	(237,146)	0	0	5.710	8.812	MON	37,632	385,370	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	2.A FM	2,404,198	83.4730	2,216,891	2,655,810	2,416,556	0	(31,848)	0	0	5.750	6.633	MON	12,726	151,570	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	2.C FM	179,659	80.7510	176,052	218,019	195,255	0	(2,335)	0	0	6.000	5.798	MON	1,090	13,364	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.A FM	5,217,508	30.5100	2,292,725	7,514,611	2,612,220	0	(444,247)	0	0	6.000	8.664	MON	37,573	405,940	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1.A	670,537	90.5220	617,697	682,372	676,363	0	(1,529)	0	0	3.500	0.321	MON	1,990	23,871	07/19/2013	07/25/2043
863579-AM-0	SARM 2004-12 1A2			4	1.A FM	126,775	95.4090	136,966	143,557	137,370	0	2,895	0	0	3.944	5.724	MON	472	4,596	10/30/2009	09/25/2034
863579-CB-2	SARM 2004-14 1A			4	1.A FM	105,508	96.5430	119,260	123,531	120,979	0	1,729	0	0	3.902	6.113	MON	402	3,747	10/30/2009	10/25/2034
89177J-AC-2	TPMT 2019-2 M1			4	1.A	15,473,438	79.5660	11,934,840	15,000,000	15,293,603	0	(30,364)	0	0	3.750	3.343	MON	46,875	559,664	08/26/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A	16,050,000	87.2380	13,085,741	15,000,000	15,703,184	0	(79,163)	0	0	4.250	3.333	MON	53,125	590,973	12/11/2019	02/25/2059
93934F-BL-5	WMALT 2005-7 2CB1			4	1.A FM	178,239	90.0850	167,564	186,007	177,274	0	233	0	0	5.500	7.135	MON	853	10,115	09/30/2005	08/25/2035
949831-AA-9	WFMBS 2019-3 A1			4	1.A	576,531	89.7470	510,245	568,535	571,301	0	380	0	0	3.500	2.164	MON	1,658	19,899	09/10/2019	07/25/2049
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						80,566,008	XXX	63,814,057	95,540,428	68,341,487	0	(1,937,877)	59,079	0	XXX	XXX	XXX	381,419	4,193,847	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1.A	7,209,979	78.8890	5,522,214	7,000,000	7,121,333	0	(17,156)	0	0	4.185	4.185	MON	16,275	297,040	08/01/2014	08/15/2046
06540W-BD-4	BANK 2019-BN19 A3			4	1.A	7,096,451	88.1800	5,543,864	6,287,000	6,906,378	0	(90,571)	0	0	3.183	1.571	MON	16,676	200,115	11/19/2020	08/15/2061
23312B-AE-0	DCOT 2019-MTC B			4	1.A	5,149,690	82.5960	4,129,815	5,000,000	5,101,568	0	(17,176)	0	0	3.072	3.072	MON	12,800	155,733	10/16/2019	09/15/2045
61770Y-AA-3	MSC 2020-CNP A			4	1.A	2,107,344	78.6720	1,573,446	2,000,000	2,085,069	0	(10,939)	0	0	2.428	1.805	MON	4,046	49,226	12/09/2020	04/05/2042
78457J-AC-6	SMRT 2022MINI 2022-MINI XCP			4	1.F FE	4,287,457	0.0310	286,798	0	259,054	0	(4,028,403)	0	0	0.703	9.547	MON	288,752	3,860,849	05/13/2022	01/15/2039
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	105,272	0.0990	29,414	0	31,668	0	(12,168)	0	0	0.051	2.188	MON	1,249	14,985	07/07/2017	08/10/2035
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						25,956,193	XXX	17,085,551	20,287,000	21,505,070	0	(4,176,413)	0	0	XXX	XXX	XXX	339,798	4,577,948	XXX	XXX
02665U-AA-3	AH4R 2014-SFR2 A			4	1.A FE	1,864,209	96.3160	1,822,305	1,891,998	1,867,902	0	3,693	0	0	3.786	4.480	MON	5,969	23,877	08/25/2022	10/17/2036
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	4	0.0010	345	0	4	0	0	0	0	2.000	2.000	MON	0	0	02/26/2015	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A			4	1.A FE	21,495,649	94.8750	20,856,763	21,983,406	21,557,544	0	61,894	0	0	3.732	4.466	MON	68,368	410,210	06/28/2022	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4	6. *	1	0.0010	76	0	1	0	0	0	0	2.000	2.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMETOW			1	1.A FE	2,630,206	98.3430	2,635,595	2,680,000	2,671,997	0	11,108	0	0	3.070	4.576	MON	3,657	39,296	10/17/2022	03/15/2023
36255X-AC-7	GLS Auto Receiva20183A st 2018-3A C			4	1.A FE	1,324,316	99.9170	1,304,679	1,305,757	1,308,557	0	(15,758)	0	0	4.180	1.146	MON	2,426	50,032	01/31/2022	07/15/2024
36258X-AB-6	GCAR 2020-1A B			4	1.A FE	544,058	99.9100	540,024	540,511	540,794	0	(3,264)	0	0	2.430	1.084	MON	584	12,040	02/04/2022	11/15/2024
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	1,503,689	86.9990	1,308,930	1,504,538	1,503,874	0	19	0	0	3.960	4.000	MON	2,648	59,580	02/10/2014	03/15/2063
66981F-AB-6	AMSR 2020-SFR4 B			4	1.C FE	8,999,789	88.7650	7,988,811	9,000,000	8,986,189	0	(12,048)	0	0	1.706	1.740	MON	12,795	153,540	09/16/2020	11/17/2037
80285R-AF-5	Santander Drive 20202 eivabl 2020-2 C			4	1.A FE	1,180,792	99.5320	1,171,793	1,177,297	1,177,838	0	(2,954)	0	0	1.460	1.024	MON	764	15,756	01/31/2022	09/15/2025
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	913,243	97.6250	777,851	796,776	842,546	0	(8,676)	0	0	5.560	2.854	MON	1,969	44,301	02/13/2014	07/15/2059
05682V-AE-5	BCC 2018-2A B		D	4	1.C FE	9,000,000	95.4870	8,593,867	9,000,000	9,000,000	0	0	0	0	5.509	4.694	JAJO	101,911	241,145	06/01/2018	07/19/2031
88433B-AQ-0	WINDR 2016-2A A1R		D	4	1.A FE	4,200,000	97.3580	4,089,052	4,200,000	4,200,000	0	0	0	0	5.630	3.990	FMAN	40,064	98,927	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2		D	4	1.C FE	10,000,000	96.4190	9,641,895	10,000,000	10,000,000	0	0	0	0	6.028	4.824	JAJO	113,870	279,978	05/15/2018	07/25/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						63,655,956	XXX	60,731,986	64,080,283	63,657,246	0	34,014	0	0	XXX	XXX	XXX	355,025	1,428,682	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
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,547,181,105	XXX	2,334,584,763	2,501,579,014	2,519,323,691	0	(8,152,192)	59,079	0	XXX	XXX	XXX	29,679,269	129,489,548	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2.B FE	2,978,280	97.0200	2,910,604	3,000,000	2,960,935	0	(2,968)	0	0	6.500	6.544	MN	24,917	195,000	10/22/2014	05/15/2057
060505-EU-4	BANK OF AMERICA CORP	LS			2.C FE	8,217,500	99.7870	7,982,996	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	95.8020	1,916,033	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
59156R-AV-0	METLIFE INC			1	2.B FE	5,251,460	133.6130	5,057,254	3,785,000	5,215,933	0	(35,527)	0	0	10.750	6.856	FA	169,536	0	07/28/2022	08/01/2039
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	1,309,740	82.4200	1,300,586	1,578,000	1,317,091	0	1,673	0	0	6.762	5.660	FMAN	13,931	53,734	07/09/2019	05/15/2067
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						19,756,980	XXX	19,167,473	18,363,000	19,711,459	0	(36,822)	0	0	XXX	XXX	XXX	390,156	846,734	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	2,531,250	94.3210	2,358,025	2,500,000	2,509,233	0	(2,695)	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	815.6900	16,313,800	20,000	15,381,250	0	0	0	0	0.586	0.586	JAJO	260,623	711,358	08/03/2010	
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						17,912,500	XXX	18,671,825	2,520,000	17,890,483	0	(2,695)	0	0	XXX	XXX	XXX	336,856	876,683	XXX	XXX
1309999999. Total - Hybrid Securities						37,669,480	XXX	37,839,298	20,883,000	37,601,942	0	(39,517)	0	0	XXX	XXX	XXX	727,012	1,723,417	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						2,510,204,756	XXX	2,309,897,015	2,446,512,132	2,495,679,913	0	(2,558,125)	0	0	XXX	XXX	XXX	30,383,824	124,703,917	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						133,757,910	XXX	113,194,959	147,549,991	120,923,456	0	(1,956,300)	59,079	0	XXX	XXX	XXX	562,885	6,357,663	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						27,277,989	XXX	18,436,246	21,647,715	22,852,108	0	(4,249,870)	0	0	XXX	XXX	XXX	346,367	4,656,802	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						130,408,095	XXX	123,975,575	114,405,492	130,254,502	0	12,376	0	0	XXX	XXX	XXX	1,196,586	4,339,589	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						2,801,648,750	XXX	2,565,503,795	2,730,115,330	2,769,709,979	0	(8,751,919)	59,079	0	XXX	XXX	XXX	32,489,662	140,057,971	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 244,559,604	1B ..$ 36,170,722	1C ..$ 69,289,331	1D ..$ 154,674,378	1E ..$ 204,480,675	1F ..$ 443,770,035	1G ..$ 362,687,055
1B	2A ...$ 454,866,218	2B ..$ 578,229,427	2C ..$ 130,289,138				
1C	3A ...$ 51,618,607	3B ..$ 13,613,647	3C ..$ 11,327,158				
1D	4A ...$ 3,615,189	4B ..$ 9,518,789	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 1,000,001	5C ..$ 0				
1F	6 .....$ 5						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
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		5,451,591	76.472	5,451,591	2,999,991	0	0	0	2,451,600	0	0	2,451,600	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	0	0	0	0	0	6. *	08/06/2020
#BEXIO-N1-2	Bexion Pharmaceuticals Bexion Series C			203,240.000	25.00		4,999,989	24.601	4,999,989	4,999,989	0	0	0	0	0	0	0	0	6. *	12/07/2022
#MICRU-IT-Y	MICRUITY INC. MICRUITY INC.			2,219,509.000	25.00		1,000,000	0.451	1,000,000	1,000,000	0	0	0	0	0	0	0	0	6. *	12/22/2021
#KINGF-IE-L	Kingfield Corporation Kingfield Series A			542,462.000	25.00		3,000,005	5.530	3,000,005	3,000,005	0	0	0	0	0	0	0	0	6. *	05/27/2022
020002-81-2	ALLSTATE CORPORATION PREFERRED			6,363.000	25.00		127,324	20.010	127,324	125,885	1,889	3,778	0	1,439	0	0	1,439	0	2.B FE	05/10/2022
06055H-40-0	BANK OF AMERICA CORP PREFERRED			90,000.000	25.00		1,579,500	17.550	1,579,500	1,640,500	0	49,219	0	(61,000)	0	0	(61,000)	0	2.C FE	05/05/2022
06055H-80-6	BANK OF AMERICA CORP PREFERRED			100,000.000	25.00		1,695,000	16.950	1,695,000	2,153,000	0	79,688	0	(458,000)	0	0	(458,000)	0	2.C FE	02/22/2022
33616C-69-6	FIRST REPUBLIC BANK/CA PREFERRED			348,000.000	25.00		6,006,480	17.260	6,006,480	6,621,500	0	209,813	0	(615,020)	0	0	(615,020)	0	2.C FE	04/25/2022
33616C-72-0	FIRST REPUBLIC BANK/CA PREFERRED			15,000.000	25.00		235,050	15.670	235,050	302,250	0	11,250	0	(67,200)	0	0	(67,200)	0	2.C FE	02/17/2022
33616C-74-6	FIRST REPUBLIC BANK/CA PREFERRED			18,295.000	25.00		300,587	16.430	300,587	375,273	0	13,704	0	(74,687)	0	0	(74,687)	0	2.C FE	04/20/2022
33616C-78-7	FIRST REPUBLIC BANK/CA PREFERRED			10,000.000	25.00		185,500	18.550	185,500	202,900	0	5,875	0	(17,400)	0	0	(17,400)	0	2.C FE	04/13/2022
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00		133,068	38.019	133,068	145,331	0	0	0	(80,971)	0	0	(80,971)	0	6. *	06/17/2016
61762V-86-1	MORGAN STANLEY PREFERRED			53,727.000	25.00		923,030	17.180	923,030	1,031,742	14,271	28,542	0	(108,712)	0	0	(108,712)	0	2.C FE	04/13/2022
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00		0	0.000	0	403	0	0	0	(403)	0	0	(403)	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
74460W-39-6	PUBLIC STORAGE PREFERRED			50,000.000	25.00		854,000	17.080	854,000	1,095,000	0	49,684	0	(241,000)	0	0	(241,000)	0	2.A FE	02/15/2022
74460W-42-0	PUBLIC STORAGE PREFERRED			31,002.000	25.00		517,733	16.700	517,733	663,598	0	34,619	0	(145,864)	0	0	(145,864)	0	1.G FE	02/15/2022
74460W-44-6	PUBLIC STORAGE PREFERRED			9,333.000	25.00		153,248	16.420	153,248	196,814	0	9,216	0	(43,566)	0	0	(43,566)	0	2.A FE	02/15/2022
74460W-51-1	PUBLIC STORAGE PREFERRED			18,331.000	25.00		298,245	16.270	298,245	385,134	0	17,758	0	(86,889)	0	0	(86,889)	0	2.A FE	02/14/2022
74460W-55-2	PUBLIC STORAGE PREFERRED			71,439.000	25.00		1,365,199	19.110	1,365,199	1,651,670	0	82,601	0	(286,470)	0	0	(286,470)	0	1.G FE	02/17/2022
74460W-57-8	PUBLIC STORAGE PFD			350,000.000	25.00		7,059,500	20.170	7,059,500	8,750,000	0	415,625	0	(2,159,500)	0	0	(2,159,500)	0	2.A FE	12/11/2019
808513-86-5	SCHWAB CORP PREFERRED			102,995.000	25.00		1,905,408	18.500	1,905,408	2,307,312	0	85,975	0	(401,904)	0	0	(401,904)	0	2.B FE	02/14/2022
902973-71-8	U S BANCORP PREFERRED			80,000.000	25.00		1,299,200	16.240	1,299,200	1,501,600	20,000	40,000	0	(202,400)	0	0	(202,400)	0	2.A FE	04/13/2022
902973-73-4	U S BANCORP PREFERRED			104,790.000	25.00		1,624,245	15.500	1,624,245	1,865,006	24,560	49,120	0	(240,761)	0	0	(240,761)	0	2.A FE	04/28/2022
94988U-15-1	WELLS FARGO & COMPANY PFD			43,000.000	25.00		787,760	18.320	787,760	840,650	0	38,298	0	(52,890)	0	0	(52,890)	0	2.B FE	05/05/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							42,514,165	XXX	42,514,165	44,868,056	60,720	1,224,765	0	(2,891,598)	0	0	(2,891,598)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							42,514,165	XXX	42,514,165	44,868,056	60,720	1,224,765	0	(2,891,598)	0	0	(2,891,598)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							42,514,165	XXX	42,514,165	44,868,056	60,720	1,224,765	0	(2,891,598)	0	0	(2,891,598)	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 ..$ 1,882,932
1B	2A ...$ 11,288,438	2B ..$ 2,820,492	2C ..$ 10,925,147				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 15,597,156						

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
BYPBTG-41-2	SMART GLOBAL HOLDINGS INC COMMON			702.000	10,446	14.880	10,446	17,638	0	0	0	(14,472)	0	(14,472)	0	02/02/2022	
00206R-10-2	AT&T INC			49,573.000	912,639	18.410	912,639	928,678	0	67,047	0	(7,807)	0	(7,807)	0	03/22/2018	
009066-10-1	AIRBNB INC-CLASS A COMMON	LS		12,708.000	1,086,534	85.500	1,086,534	2,098,774	0	0	0	(936,594)	0	(936,594)	0	05/24/2022	
01748X-10-2	ALLEGIANT TRAVEL CO	LS		1,206.000	81,996	67.990	81,996	215,517	0	0	0	(133,168)	0	(133,168)	0	04/25/2022	
02079K-10-7	ALPHABET CLASS C			66,140.000	5,868,602	88.730	5,868,602	1,367,083	0	0	0	(3,700,500)	0	(3,700,500)	0	07/18/2022	
02079K-30-5	ALPHABET CLASS A			9,740.000	859,360	88.230	859,360	151,536	0	0	0	(551,498)	0	(551,498)	0	07/18/2022	
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON	LS		19,200.000	635,136	33.080	635,136	636,958	0	32,775	0	(1,822)	0	(1,822)	0	11/17/2022	
023135-10-6	AMAZON.COM INC			57,820.000	4,856,880	84.000	4,856,880	1,343,228	0	0	0	(4,782,697)	0	(4,782,697)	0	06/03/2022	
025932-10-4	AMERICAN FINANCIAL GROUP			306,676.000	42,100,481	137.280	42,100,481	26,347,271	0	4,388,534	0	(12,267)	0	(12,267)	0	02/23/2021	
03073E-10-5	AMERISOURCEBERGEN CORP			21,057.000	3,489,355	165.710	3,489,355	1,860,829	0	39,271	0	691,091	0	691,091	0	10/13/2021	
03676B-10-2	ANTERO MIDSTREAM CORP			208,968.000	2,254,765	10.790	2,254,765	2,064,436	0	164,573	0	206,055	0	206,055	0	10/03/2022	
037833-10-0	APPLE INC	LS		75,269.000	9,779,701	129.930	9,779,701	1,422,270	0	68,495	0	(3,585,815)	0	(3,585,815)	0	01/22/2013	
060505-10-4	BANK OF AMERICA CORP			111,289.000	3,685,892	33.120	3,685,892	608,751	0	95,709	0	(1,265,356)	0	(1,265,356)	0	07/19/2011	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			25,238.000	7,796,018	308.900	7,796,018	3,839,084	0	0	0	249,856	0	249,856	0	11/04/2021	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			30,914.000	3,199,290	103.490	3,199,290	2,421,460	0	0	0	481,747	0	481,747	0	03/03/2022	
097023-10-5	BOEING CO			11,176.000	2,128,916	190.490	2,128,916	1,613,864	0	0	0	515,052	0	515,052	0	10/25/2022	
10316T-10-4	BOX INC - CLASS A	LS		52,685.000	1,640,084	31.130	1,640,084	1,100,416	0	0	0	253,205	0	253,205	0	08/26/2022	
110122-10-8	BRISTOL-MYERS SQUIBB			41,427.000	2,980,673	71.950	2,980,673	2,342,704	0	89,482	0	397,699	0	397,699	0	11/30/2021	
12514G-10-8	CDW CORP/DE			6,218.000	1,110,410	178.580	1,110,410	262,431	0	12,996	0	(162,912)	0	(162,912)	0	01/24/2017	
14427M-10-7	US AUTO PARTS NETWORK INC COMMON			36,021.000	225,491	6.260	225,491	50,429	0	0	0	(177,944)	0	(177,944)	0	07/28/2020	
16411R-20-8	CHENIERE ENERGY INC			16,550.000	2,481,838	149.960	2,481,838	1,709,842	0	22,922	0	803,337	0	803,337	0	12/16/2021	
166764-10-0	CHEVRON CORPORATION			10,539.000	1,891,645	179.490	1,891,645	998,624	0	59,862	0	654,893	0	654,893	0	03/06/2020	
172062-10-1	CINCINNATI FINANCIAL			992,622.000	101,634,567	102.390	101,634,567	23,354,625	684,909	2,680,079	0	(11,454,858)	0	(11,454,858)	0	05/18/2020	
184496-10-7	CLEAN HARBORS INC			3,970.000	453,056	114.120	453,056	390,287	0	0	0	61,578	0	61,578	0	05/10/2022	
20030N-10-1	COMCAST CORP CL A			65,270.000	2,282,492	34.970	2,282,492	1,799,004	0	69,186	0	(1,002,547)	0	(1,002,547)	0	02/11/2016	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			21,000.000	544,740	25.940	544,740	535,201	5,775	23,100	0	(42,630)	0	(42,630)	0	04/30/2021	
224441-10-5	CRANE HOLDINGS CRANE			2,730.000	274,229	100.450	274,229	245,091	0	3,849	0	29,137	0	29,137	0	05/17/2022	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS	LS		5,850.000	153,212	26.190	153,212	154,300	0	14,116	0	(11,321)	0	(11,321)	0	11/15/2022	
23345M-10-7	DT MIDSTREAM INC COMMON			21,600.000	1,193,616	55.260	1,193,616	1,143,377	13,824	18,944	0	50,239	0	50,239	0	10/03/2022	
244199-10-5	DEERE & COMPANY			2,786.000	1,194,525	428.760	1,194,525	361,076	3,343	12,147	0	239,234	0	239,234	0	03/27/2020	
24703L-20-2	DELL TECH COMMON			325.000	13,072	40.220	13,072	16,449	0	322	0	(5,184)	0	(5,184)	0	06/30/2021	
254687-10-6	DISNEY			11,442.000	994,081	86.880	994,081	1,243,288	0	0	0	(778,170)	0	(778,170)	0	03/21/2019	
25809K-10-5	DOORDASH INC - A COMMON			9,296.000	453,831	48.820	453,831	488,226	0	0	0	574,214	1,504,558	(930,344)	0	09/23/2021	
26614N-10-2	DUPONT DE NEMOURS INC	LS		34,390.000	2,360,186	68.630	2,360,186	2,088,482	0	45,395	0	(417,839)	0	(417,839)	0	03/02/2021	
29273V-10-0	ENERGY TRANSFER EQUITY LP			267,796.000	3,178,739	11.870	3,178,739	2,020,072	0	217,543	0	866,004	0	866,004	0	11/15/2022	
29336T-10-0	ENLINK MIDSTREAM LLC			103,800.000	1,276,740	12.300	1,276,740	1,059,137	0	23,327	0	217,603	0	217,603	0	12/02/2022	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			146,616.000	3,536,378	24.120	3,536,378	2,988,671	0	256,680	0	274,782	0	274,782	0	11/16/2022	
30231G-10-2	EXXON MOBIL CORP			56,681.000	6,251,914	110.300	6,251,914	3,229,550	0	201,218	0	2,783,604	0	2,783,604	0	02/02/2021	
30303M-10-2	Meta Platforms, Inc			25,714.000	3,094,423	120.340	3,094,423	3,071,023	0	0	0	(4,500,177)	1,054,304	(5,554,481)	0	05/18/2021	
31428X-10-6	FEDEX CORP			2,926.000	506,783	173.200	506,783	426,064	3,365	8,924	0	(249,997)	0	(249,997)	0	04/08/2020	
316773-10-0	FIFTH THIRD BANCORP			3,125,738.000	102,555,464	32.810	102,555,464	76,013,869	1,031,494	3,579,951	0	(30,758,707)	0	(30,758,707)	0	09/02/2022	
320209-10-9	FIRST FINANCIAL BANCORP			123,642.000	2,995,846	24.230	2,995,846	3,006,561	0	113,751	0	(18,546)	0	(18,546)	0	04/13/2021	
35137L-10-5	FOX CORP			13,568.000	412,060	30.370	412,060	261,520	0	6,648	0	(88,599)	0	(88,599)	0	03/19/2019	
371927-10-4	GENESIS ENERGY L.P.			8,000.000	81,680	10.210	81,680	87,363	0	0	0	(5,683)	0	(5,683)	0	11/15/2022	
38141G-10-4	GOLDMAN SACHS GROUP INC			21,416.000	7,353,826	343.380	7,353,826	3,129,318	0	192,744	0	(838,865)	0	(838,865)	0	03/27/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			173,000.000	2,276,680	13.160	2,276,680	2,659,010	0	212,790	0	(394,440)	0	(394,440)	0	09/16/2019	

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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
40412C-10-1	HCA HOLDINGS INC			15,660.000	3,757,774	239.960	3,757,774	1,656,941	0	35,019	0	(260,763)	0	(260,763)	0	04/22/2022	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON	LS		12,300.000	368,016	29.920	368,016	328,962	0	6,471	0	39,054	0	39,054	0	11/15/2022	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			19,968.000	2,523,156	126.360	2,523,156	1,633,024	0	8,986	0	(591,652)	0	(591,652)	0	05/18/2021	
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER			5,900.000	106,908	18.120	106,908	112,807	0	7,560	0	8,402	0	8,402	0	03/24/2022	
443510-60-7	HUBBELL INC -CL B			11,603.000	2,722,992	234.680	2,722,992	1,490,711	0	49,545	0	306,435	0	306,435	0	07/01/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			185,231.000	2,611,757	14.100	2,611,757	2,990,017	28,711	114,843	0	(244,505)	0	(244,505)	0	04/05/2021	
459200-10-1	IBM	LS		17,410.000	2,452,895	140.890	2,452,895	2,058,720	0	114,732	0	125,874	0	125,874	0	08/05/2020	
46185L-10-3	INVITAE CORP COMMON			26,554.000	49,390	1.860	49,390	56,029	0	0	0	16,995	373,084	(356,089)	0	12/17/2021	
46625H-10-0	JP MORGAN CHASE & CO			9,308.000	1,248,203	134.100	1,248,203	999,005	0	37,232	0	(225,719)	0	(225,719)	0	03/06/2020	
478160-10-4	JOHNSON & JOHNSON			30,320.000	5,356,028	176.650	5,356,028	3,840,491	0	134,924	0	169,186	0	169,186	0	10/28/2020	
48020Q-10-7	JONES LANG LASALLE INC	LS		12,729.000	2,028,621	159.370	2,028,621	1,251,094	0	0	0	(1,399,808)	0	(1,399,808)	0	09/03/2020	
48242W-10-6	KBR INC COMMON			4,570.000	241,296	52.800	241,296	220,668	548	548	0	20,628	0	20,628	0	07/07/2022	
49456B-10-1	KINDER MORGAN	LS		125,817.000	2,274,771	18.080	2,274,771	1,925,389	0	114,264	0	240,854	0	240,854	0	10/25/2022	
55336V-10-0	MPLX LP LIMITED PARTNERS			48,587.000	1,595,597	32.840	1,595,597	993,907	0	128,538	0	144,167	0	144,167	0	11/16/2022	
556269-10-8	STEVEN MADDEN LTD COMMON	LS		8,270.000	264,309	31.960	264,309	271,286	0	3,131	0	(6,977)	0	(6,977)	0	10/11/2022	
559080-10-6	MAGELLAN MIDSTREAM PRTNS	LS		22,800.000	1,144,788	50.210	1,144,788	1,120,939	0	87,059	0	71,743	0	71,743	0	11/15/2022	
56117J-10-0	MALIBU BOATS INC - A COMMON			4,950.000	263,835	53.300	263,835	269,264	0	0	0	(5,429)	0	(5,429)	0	10/11/2022	
570535-10-4	MARKEL CORP COMMON			1,938.000	2,553,296	1,317.490	2,553,296	2,555,433	0	0	0	(2,138)	0	(2,138)	0	05/12/2022	
576485-20-5	MATADOR RESOURCES CO COMMON	LS		3,200.000	183,168	57.240	183,168	227,312	0	0	0	(44,144)	0	(44,144)	0	11/21/2022	
594918-10-4	MICROSOFT CORP			47,657.000	11,429,102	239.820	11,429,102	1,519,051	0	121,049	0	(4,598,901)	0	(4,598,901)	0	04/01/2015	
598251-10-6	MIDWEST BANC HOLDINGS INC			71,325.000	364	0.005	364	364	0	0	0	0	0	0	0	01/26/2010	
61174X-10-9	MONSTER BEVERAGE CORP			37,420.000	3,799,253	101.530	3,799,253	2,083,411	0	0	0	205,436	0	205,436	0	05/18/2021	
64110L-10-6	NETFLIX INC			5,755.000	1,697,034	294.880	1,697,034	2,012,027	0	0	0	(1,674,973)	0	(1,674,973)	0	04/07/2022	
65342K-10-5	NEXTDECADE CORP COMMON			11,500.000	56,810	4.940	56,810	78,752	0	0	0	(21,942)	0	(21,942)	0	10/03/2022	
67058H-10-2	NUSTAR ENERGY LP			28,260.000	452,160	16.000	452,160	441,837	0	25,376	0	8,748	0	8,748	0	11/15/2022	
670704-10-5	NUVASIVE INC			5,550.000	228,882	41.240	228,882	266,652	0	0	0	(37,770)	0	(37,770)	0	10/11/2022	
682680-10-3	ONEOK INC			32,988.000	2,167,312	65.700	2,167,312	1,914,290	0	98,317	0	238,483	0	238,483	0	11/15/2022	
683344-10-5	ONTO INNOVATION INC ONTO			6,927.000	471,659	68.090	471,659	300,915	0	0	0	(187,126)	0	(187,126)	0	12/21/2022	
68389X-10-5	ORACLE CORP	LS		44,161.000	3,609,720	81.740	3,609,720	1,349,086	0	56,526	0	(241,561)	0	(241,561)	0	07/01/2013	
70450Y-10-3	PAYPAL HOLDINGS INC			17,994.000	1,281,533	71.220	1,281,533	2,224,535	0	0	0	(943,002)	0	(943,002)	0	05/16/2022	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			32,384.000	3,277,585	101.210	3,277,585	2,363,318	41,128	162,568	0	201,105	0	201,105	0	09/17/2020	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A			200,600.000	2,495,464	12.440	2,495,464	2,065,247	0	138,729	0	422,796	0	422,796	0	11/21/2022	
74051N-10-2	PREMIER INC-CLASS A	LS		14,400.000	503,712	34.980	503,712	493,310	0	11,272	0	(82,904)	0	(82,904)	0	08/29/2022	
75513E-10-1	RAYTHEON CO RAYTEHON			40,218.000	4,058,801	100.920	4,058,801	2,295,046	0	86,871	0	597,639	0	597,639	0	11/02/2020	
75737F-10-8	REDFIN CORP	LS		40,020.000	169,685	4.240	169,685	822,133	0	0	0	(1,366,683)	0	(1,366,683)	0	08/07/2019	
759916-10-9	REPLIGEN CORP COMMON			1,815.000	307,298	169.310	307,298	337,862	0	0	0	(30,565)	0	(30,565)	0	12/01/2022	
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	32,046	0.598	32,046	50,339	0	0	0	(2,763)	0	(2,763)	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES			29,270.000	1,523,796	52.060	1,523,796	1,457,280	0	23,416	0	(875,758)	0	(875,758)	0	01/07/2021	
79466L-30-2	SALESFORCE.COM INC			23,064.000	3,058,056	132.590	3,058,056	1,800,630	0	0	0	(2,803,199)	0	(2,803,199)	0	05/18/2021	
806857-10-8	SCHLUMBERGER LTD			35,612.000	1,903,818	53.460	1,903,818	1,072,277	6,232	21,367	0	837,238	0	837,238	0	03/22/2018	
827048-10-9	SILGAN HLDS INC COMMON			9,404.000	487,503	51.840	487,503	400,397	0	3,009	0	87,107	0	87,107	0	08/10/2022	
833445-10-9	SNOWFLAKE INC-CLASS A COMMON			9,454.000	1,357,027	143.540	1,357,027	3,063,377	0	0	0	(1,845,515)	0	(1,845,515)	0	12/03/2021	
844741-10-8	SOUTHWEST AIR			48,630.000	1,637,372	33.670	1,637,372	2,368,728	0	0	0	(463,942)	0	(463,942)	0	04/06/2022	
855244-10-9	STARBUCKS CORP			19,464.000	1,930,829	99.200	1,930,829	1,271,455	0	34,202	0	(107,493)	0	(107,493)	0	05/13/2022	
868157-40-5	SUPERIOR ENERGY SERVICES INC			31,406.000	1,978,578	63.000	1,978,578	1,067,804	0	391,005	0	847,962	0	847,962	0	05/13/2021	
87612G-10-1	TARGA RESOURCES CORP			30,750.000	2,260,125	73.500	2,260,125	1,640,625	0	18,690	0	292,455	0	292,455	0	12/02/2022	

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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
879181-10-5	TELARIA TELARIA INC			18,971.000	113,826	6.000	113,826	113,826	0	0	0	28,835	28,835	0	0	12/01/2021	
87968A-10-4	TELLURIAN INC	LS		160,000.000	268,800	1.680	268,800	759,260	0	0	0	(490,460)	0	(490,460)	0	11/15/2022	
882508-10-4	TEXAS INSTRUMENTS			17,657.000	2,917,290	165.220	2,917,290	1,958,006	0	82,811	0	(410,525)	0	(410,525)	0	08/05/2020	
88642R-10-9	TIDEWATER INC			42,506.000	1,566,346	36.850	1,566,346	453,539	0	0	0	1,111,107	0	1,111,107	0	08/02/2017	
91324P-10-2	UNITEDHEALTH GROUP INC			10,909.000	5,783,734	530.180	5,783,734	2,657,981	0	69,818	0	305,888	0	305,888	0	07/24/2020	
92826C-83-9	VISA INC	LS		17,159.000	3,564,954	207.760	3,564,954	3,405,414	0	26,550	0	(125,652)	0	(125,652)	0	03/10/2022	
928542-10-9	VIVINT SMART HOME INC COMMON			6,663.000	79,290	11.900	79,290	79,023	0	0	0	66,630	52,504	14,126	0	01/29/2021	
928563-40-2	VMWARE INC-CLASS A			143.000	17,555	122.760	17,555	16,045	0	0	0	984	0	984	0	11/02/2021	
947890-10-9	WEBSTER FINANCIAL CORP			10,830.000	512,692	47.340	512,692	575,082	0	17,328	0	(92,055)	0	(92,055)	0	04/30/2021	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			23,401.000	628,317	26.850	628,317	544,548	0	38,186	0	93,501	0	93,501	0	11/15/2022	
969457-10-0	WILLIAMS COS INC	LS		65,641.000	2,159,589	32.900	2,159,589	1,375,797	0	109,592	0	419,579	0	419,579	0	03/23/2022	
98138H-10-1	WORKDAY INC-CLASS A			10,122.000	1,693,714	167.330	1,693,714	1,331,546	0	0	0	(1,071,414)	0	(1,071,414)	0	06/03/2021	
G5960L-10-3	MDT			33,062.000	2,569,579	77.720	2,569,579	2,732,683	21,227	0	0	(163,105)	0	(163,105)	0	12/28/2022	
000000-00-0	PIERIDAE ENERGY LTD			205,353.000	189,387	0.922	189,387	120,330	0	0	0	145,716	0	145,716	(5,518)	10/12/2021	
86828P-10-3	SUPERIOR PLUS CORP COMMON			140,000.000	1,159,969	8.285	1,159,969	1,327,380	6,198	49,866	0	(73,696)	0	(73,696)	(93,716)	04/21/2022	
000000-00-0	GIBSON ENERGY INC			76,200.000	1,329,049	17.442	1,329,049	1,380,075	20,802	63,873	0	31,329	0	31,329	(63,203)	10/18/2022	
493271-10-0	KEYERA CORP			85,350.000	1,863,319	21.832	1,863,319	2,001,730	10,075	101,509	0	45,849	0	45,849	(82,089)	10/05/2022	
000000-00-0	PEMBINA PIPELINE CORP			45,500.000	1,542,873	33.909	1,542,873	1,167,328	0	72,676	0	164,919	0	164,919	(41,293)	11/15/2022	
000000-00-0	TC ENERGY CORP			54,300.000	2,162,576	39.826	2,162,576	2,709,033	36,056	73,135	0	(356,418)	0	(356,418)	(107,092)	08/31/2022	
29250N-10-5	ENBRIDGE INC			112,700.000	4,403,627	39.074	4,403,627	4,545,205	0	236,510	0	93,390	0	93,390	(183,322)	12/28/2022	
D27348-26-3	FRESENIUS SE & CO KGAA		B	14,300.000	401,839	28.101	401,839	403,244	0	10,742	0	56,911	163,891	(106,980)	(4,309)	10/05/2022	
F92124-10-0	TOTAL SA		B	8,500.000	533,671	62.785	533,671	398,614	0	33,214	0	124,593	0	124,593	(18,796)	05/20/2021	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	10,877.000	958,155	88.090	958,155	1,248,680	0	0	0	(333,924)	0	(333,924)	0	05/24/2021	
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS		D	23,713.000	1,350,455	56.950	1,350,455	1,000,883	0	46,952	0	349,572	0	349,572	0	02/01/2022	
F00189-12-0	ACCOR SA COMMON		B	15,200.000	379,942	24.996	379,942	493,430	0	0	0	(67,119)	0	(67,119)	(17,389)	10/05/2022	
F5333N-10-0	JCDECAUX SA		B	26,400.000	500,788	18.969	500,788	521,388	0	0	0	(76,395)	0	(76,395)	(11,663)	08/22/2022	
F61824-87-0	MICHELIN (CGDE) COMMON		B	15,800.000	439,423	27.812	439,423	400,055	0	0	0	12,743	0	12,743	26,625	08/22/2022	
G23969-10-1	CONVATEC GROUP PLC COMMON		B	136,000.000	382,229	2.811	382,229	326,611	0	0	0	38,342	0	38,342	17,275	10/05/2022	
H57312-64-9	NESTLE SA-REG COMMON		B	3,000.000	347,680	115.893	347,680	329,202	0	0	0	(1,196)	0	(1,196)	19,674	10/05/2022	
H5820Q-15-0	NOVARTIS AG-REG		B	4,800.000	434,013	90.419	434,013	420,048	0	16,059	0	17,104	0	17,104	(5,505)	05/20/2021	
P60694-11-7	KIMBERLY-CLARK DE MEXICO-A		B	275,200.000	466,692	1.696	466,692	415,745	0	11,478	0	36,605	0	36,605	14,342	08/22/2022	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD		B	8,800.000	386,100	43.875	386,100	403,323	0	10,604	0	41,974	208,642	(166,668)	(2,922)	10/05/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					469,178,089	XXX	469,178,089	277,551,188	1,913,687	15,828,532	0	(69,810,398)	3,385,818	(73,196,216)	(558,901)	XXX	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3			192,130.000	2,860,813	14.890	2,860,813	2,880,000	0	201,383	0	(21,134)	0	(21,134)	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	0	0	0	0	03/19/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					24,276,376	XXX	24,276,376	12,873,432	0	201,383	0	(21,134)	0	(21,134)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					493,454,465	XXX	493,454,465	290,424,620	1,913,687	16,029,915	0	(69,831,532)	3,385,818	(73,217,350)	(558,901)	XXX	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND			166,689.000	2,882,046	17.290	2,882,046	3,548,338	0	151,887	0	(938,123)	0	(938,123)	0	09/02/2022	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND			76,958.000	2,677,371	34.790	2,677,371	3,107,384	0	8	0	(688,191)	0	(688,191)	0	09/02/2022	
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND			155,982.000	2,147,875	13.770	2,147,875	2,184,000	0	19,499	0	(36,125)	0	(36,125)	0	09/02/2022	
14064D-86-5	Fuller & Thaler MUTUAL FUND			206,271.000	7,130,787	34.570	7,130,787	7,138,192	0	87,789	0	(449,798)	0	(449,798)	0	09/02/2022	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND			128,591.000	3,734,289	29.040	3,734,289	4,094,399	0	252,024	0	(549,208)	0	(549,208)	0	09/02/2022	
256219-10-6	DODGE & COX STOCK MUTUAL FUND			22,677.000	4,891,587	215.710	4,891,587	5,284,020	0	195,246	0	(392,433)	0	(392,433)	0	09/02/2022	
589509-20-7	MERGER FUND-INST MUTUAL FUND			125,075.000	2,086,257	16.680	2,086,257	2,184,000	0	99,127	0	(97,743)	0	(97,743)	0	09/02/2022	

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
61756E-46-1	MFAIX MUTUAL FUND			178,750.000	3,396,242	19.000	3,396,242	3,709,850	0	154,658	0	(1,481,958)	0	(1,481,958)	0	09/02/2022	
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND			442,651.000	4,590,289	10.370	4,590,289	4,851,020	0	142,823	0	(260,731)	0	(260,731)	0	09/02/2022	
89154M-10-8	TOUCHSTONE SANDS CAPITAL INTL GROWTH R6			2,500,000.000	14,775,000	5.910	14,775,000	25,000,000	0	0	0	(10,850,000)	0	(10,850,000)	0	03/09/2021	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y			69,429.000	938,686	13.520	938,686	926,955	0	16,234	0	66,270	176,003	(109,733)	0	12/28/2022	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y			431,459.000	2,407,540	5.580	2,407,540	2,522,768	0	52,429	0	(427,860)	0	(427,860)	0	12/19/2022	
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO			1,720,284.000	18,303,817	10.640	18,303,817	18,472,848	0	347,236	0	(31,147)	2,034,094	(2,065,241)	0	12/30/2022	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I			370,396.000	3,396,535	9.170	3,396,535	3,756,184	0	117,469	0	(677,527)	0	(677,527)	0	01/05/2022	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			1,241,354.000	11,383,212	9.170	11,383,212	13,508,411	0	375,716	0	(2,213,736)	0	(2,213,736)	0	12/28/2022	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			286,164.000	2,066,103	7.220	2,066,103	2,360,447	0	103,594	0	(348,223)	0	(348,223)	0	12/28/2022	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			149,501.000	7,623,067	50.990	7,623,067	6,919,569	0	243,606	0	(1,894,782)	0	(1,894,782)	0	12/28/2022	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			228,018.000	2,305,258	10.110	2,305,258	2,220,795	0	162,641	0	(221,502)	0	(221,502)	0	12/28/2022	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			128,761.000	3,714,742	28.850	3,714,742	4,416,548	0	88,894	0	(1,340,842)	0	(1,340,842)	0	12/19/2022	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			13,324.000	267,141	20.050	267,141	271,791	0	18,015	0	13,831	79,629	(65,798)	0	12/28/2022	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			60,700.000	1,263,166	20.810	1,263,166	1,202,791	0	76,930	0	(184,278)	0	(184,278)	0	12/28/2022	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			500,082.000	4,750,776	9.500	4,750,776	8,985,740	0	0	0	(4,596,826)	0	(4,596,826)	0	12/19/2022	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I			43,866.000	1,817,816	41.440	1,817,816	2,105,320	0	26,158	0	(325,767)	0	(325,767)	0	08/25/2022	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			362,008.000	3,261,690	9.010	3,261,690	3,306,207	0	26,606	0	(43,181)	0	(43,181)	0	12/15/2022	
922020-81-3	VANGUARD GROUP MUTUAL FUND			138,823.000	3,045,766	21.940	3,045,766	3,091,578	0	170,891	0	(49,910)	605,287	(655,197)	0	01/05/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					114,857,058	XXX	114,857,058	135,169,155	0	2,929,480	0	(28,019,790)	2,895,013	(30,914,803)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					114,857,058	XXX	114,857,058	135,169,155	0	2,929,480	0	(28,019,790)	2,895,013	(30,914,803)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
46090A-40-8	INVESCO GROWTH MULTI-ASSET A CLOSED END FUND			422,000.000	6,882,820	16.310	6,882,820	7,161,660	0	42,356	0	(278,840)	0	(278,840)	0	12/05/2022	
464287-62-2	ISHARES RUSSELL 1000 INDEX			171,711.000	36,148,600	210.520	36,148,600	36,438,509	0	524,538	0	(8,293,462)	0	(8,293,462)	0	08/25/2022	
464287-65-5	ISHARES RUSSELL 2000	LS		21,234.000	3,702,360	174.360	3,702,360	4,530,461	0	54,883	0	(1,021,143)	0	(1,021,143)	0	03/04/2021	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			4,511.000	514,074	113.960	514,074	439,993	0	8,185	0	(142,548)	0	(142,548)	0	07/09/2020	
89157W-10-3	TOUCHSTONE DIVIDEND SELECT ETF			1,000,000.000	25,295,400	25.295	25,295,400	24,674,140	0	174,729	0	621,260	0	621,260	0	09/28/2022	
89157W-20-2	TOUCHSTONE STRATEGIC INCOME OPP ETF			4,000,000.000	98,260,000	24.565	98,260,000	100,224,270	0	1,895,900	0	(1,964,270)	0	(1,964,270)	0	09/26/2022	
89157W-30-1	TOUCHSTONE ULTRA SHORT INCOME ETF			2,000,000.000	49,750,000	24.875	49,750,000	50,033,275	0	667,746	0	(283,275)	0	(283,275)	0	10/10/2022	
89157W-40-0	TOUCHSTONE US LARGE CAP FOCUSED ETF			1,000,000.000	24,123,900	24.124	24,123,900	24,952,660	0	56,930	0	(828,760)	0	(828,760)	0	09/23/2022	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND			64,442.000	2,704,631	41.970	2,704,631	2,777,154	0	41,912	0	(119,142)	0	(119,142)	0	09/02/2022	
922042-77-5	VANGUARD CLOSED END FUND			54,422.000	2,728,719	50.140	2,728,719	2,991,463	0	83,674	0	(584,467)	0	(584,467)	0	08/25/2022	
922908-62-9	VANGUARD FDS CLOSED END FUND			5,467.000	1,114,229	203.810	1,114,229	1,040,467	0	17,857	0	(278,598)	0	(278,598)	0	02/17/2021	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					251,224,733	XXX	251,224,733	255,264,052	0	3,568,710	0	(13,173,245)	0	(13,173,245)	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY			10,000,000.000	369,704,274	36.970	369,704,274	577,569,203	0	0	0	(52,736,524)	0	(52,736,524)	0	12/27/2022	
30304*-10-0	FABRIC TECHNOLOGIES INC.			100.000	17,741,134	177,411.340	17,741,134	35,879,526	0	0	0	(2,229,516)	15,908,876	(18,138,392)	0	12/13/2022	
37371#-10-9	GERBER LIFE INSURANCE COMPANY			5,940,000.000	1,149,907,587	193.587	1,149,907,587	1,042,993,518	0	0	0	(52,027,937)	0	(52,027,937)	0	12/31/2018	
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY			1,500,000.000	1,295,774,536	863.850	1,295,774,536	823,133,542	0	80,000,000	0	(185,658,971)	0	(185,658,971)	0	03/02/2000	
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.			1,000.000	2,199,939	2,199.939	2,199,939	11,000	0	0	0	2,193,356	0	2,193,356	0	01/20/2004	
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY			2,500,000.000	1,777,222,776	710.889	1,777,222,776	1,399,908,064	0	0	0	(82,073,149)	0	(82,073,149)	0	12/27/2022	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,612,550,246	XXX	4,612,550,246	3,879,494,853	0	80,000,000	0	(372,532,741)	15,908,876	(388,441,617)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,612,550,246	XXX	4,612,550,246	3,879,494,853	0	80,000,000	0	(372,532,741)	15,908,876	(388,441,617)	0	XXX	XXX
5989999999 - Total Common Stocks					5,472,086,502	XXX	5,472,086,502	4,560,352,680	1,913,687	102,528,105	0	(483,557,308)	22,189,707	(505,747,015)	(558,901)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					5,514,600,667	XXX	5,514,600,667	4,605,220,736	1,974,407	103,752,870	0	(486,448,906)	22,189,707	(508,638,613)	(558,901)	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 ...$ 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
690353-3F-2	DFC AGENCY DEBENTURES 4.350% 06/15/28		10/04/2022	BANK of AMERICA SEC		2,320,909	2,320,909	3,522
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		1,393,950	1,393,950	3,759
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 06/20/28		07/18/2022	WELLS FARGO		2,307,692	2,307,692	3,176
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		09/01/2022	STIFEL NICHOLAS		4,972,815	4,972,815	21,515
912828-Z7-8	U S TREASURY NOTES 1.500% 01/31/27		03/11/2022	MORGAN STANLEY FIXED INC		48,932	50,000	87
91282C-AJ-0	US TREASURY 0.250% 08/31/25		10/18/2022	GOLDMAN SACHS		13,323	15,000	5
0109999999. Subtotal - Bonds - U.S. Governments						11,057,621	11,060,366	32,064
25714P-EP-9	DOMINICAN REPUBLIC SOVEREIGN 5.500% 02/22/29	D	02/17/2022	BARCLAYS		3,039,000	3,000,000	0
445545-AQ-9	REPUBLIC OF HUNGARY SOVEREIGN 5.500% 06/16/34	D	06/08/2022	J P MORGAN SEC		4,859,400	5,000,000	0
698299-BS-2	REPUBLIC OF PANAMA SOVEREIGN 4.500% 01/19/63	D	06/07/2022	CITIGROUP GLOBAL MKTS		1,642,000	2,000,000	35,000
0309999999. Subtotal - Bonds - All Other Governments						9,540,400	10,000,000	35,000
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.450% 03/01/57		08/29/2022	STERN		1,700,000	1,700,000	3,381
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2022	Interest Capitalization		161,059	161,059	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		04/01/2022	Interest Capitalization		30,996	30,996	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2022	Interest Capitalization		415,938	415,938	0
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		05/01/2022	Interest Capitalization		154,811	154,811	0
546475-VT-8	LOUISIANA ST GAS & FUELS TAX R TRANSPORTATION 2.952% 05/01/41		01/13/2022	WELLS FARGO		7,500,000	7,500,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,962,804	9,962,804	3,381
025537-AU-5	AMERICAN ELECTRIC POWER 3.875% 02/15/62		06/17/2022	BANK of AMERICA SEC		2,325,000	3,000,000	41,010
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		08/25/2022	INTL FCSTONE FINANCIAL INC		1,876,076	1,904,042	5,607
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		06/28/2022	WELLS FARGO		21,729,115	22,222,169	66,807
03027W-AJ-1	AMETOW 3.070% 03/15/23		10/17/2022	SEAPORT GROUP LLC		1,666,056	1,680,000	573
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		11/17/2022	TD SECURITIES		398,172	400,000	2,817
110122-DG-0	BRISTOL-MYERS SQUIBB 5.250% 08/15/43		01/03/2022	STIFEL NICHOLAS		5,949,450	4,500,000	91,875
12658P-AA-2	CP CANYONS WFH 3.890% 09/01/61		11/16/2022	STERN		3,400,000	3,400,000	5,281
14314C-10-5	CARLYLE FINANCE LLC PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC		2,531,076	125,375	0
14338H-AA-4	CARMEL VALLEY SR LIVING 3.890% 09/01/61		07/29/2022	STERN		2,850,000	2,850,000	0
198280-AH-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		01/13/2022	Various		3,322,052	2,549,000	15,483
20826F-BC-9	CONOCOPHIL CO 3.758% 03/15/42		10/03/2022	Tax Free Exchange		11,860,582	12,000,000	23,801
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		08/16/2022	J P MORGAN SEC		2,238,289	2,248,000	5,049
276480-AB-6	EASTERN GAS TRAN 3.900% 11/15/49		08/31/2022	Tax Free Exchange		1,989,283	2,000,000	22,967
277432-AL-4	EASTMAN CHEMICAL 4.800% 09/01/42		01/03/2022	MESIROW FINANCIAL		1,199,100	1,000,000	16,533
277432-AP-5	EASTMAN CHEMICAL 4.650% 10/15/44		01/03/2022	MESIROW FINANCIAL		1,196,598	1,010,000	10,437
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		10/25/2022	GOLDMAN SACHS		2,885,674	2,900,000	14,379
30166A-AC-8	Exeter Automobil20213A ables 2021-3A A3 0.350% 02/18/25		01/28/2022	RBC/DAIN		44,831,250	45,000,000	7,000
35561R-AA-5	FRED HUTCH CNCR CTR 4.966% 01/01/52		08/23/2022	J P MORGAN SEC		8,513,585	8,390,000	63,654
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		02/01/2022	Interest Capitalization		6,070	6,070	0
36255X-AC-7	GLS Auto Receiva20183A st 2018-3A C 4.180% 07/15/24		01/31/2022	BNP SECURITIES		12,414,053	12,240,080	24,161
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		02/04/2022	INTL FCSTONE FINANCIAL INC		8,807,422	8,750,000	13,584
41242*-CD-2	HARDWOOD FUNDING PP 2.250% 06/07/29		01/10/2022	PRIVATE PLACEMENT		1,000,000	1,000,000	0
41242*-CE-0	HARDWOOD FUNDING PP 2.710% 06/07/37		01/10/2022	PRIVATE PLACEMENT		2,000,000	2,000,000	0
41242*-CF-7	HARDWOOD FUNDING PP 2.990% 06/07/42		01/10/2022	PRIVATE PLACEMENT		1,000,000	1,000,000	0
446150-AX-2	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		05/05/2022	Tax Free Exchange		2,545,107	2,661,000	14,706
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		04/01/2022	Interest Capitalization		0	0	0
46655F-AA-5	JMA-RM LLC 3.880% 03/01/72		03/29/2022	STERN		260,000	260,000	0
478375-AN-8	JOHNSON CONTROLS 4.950% 07/02/64		03/03/2022	AMHERST SECURITIES GROUP		5,574,449	4,945,000	44,196
482480-AN-0	KLA CORPORATION 5.250% 07/15/62		06/21/2022	CITIGROUP GLOBAL MKTS		4,992,300	5,000,000	0
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		09/16/2022	US BANCORP		1,988,460	2,000,000	7,258
595017-BA-1	MICROCHIP TECHNOLOGY INC 4.250% 09/01/25		02/15/2022	Various		11,775,400	11,440,000	221,831
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		11/17/2022	GOLDMAN SACHS		1,921,169	1,923,000	17,765
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		04/18/2022	STERN		2,095,000	2,095,000	0
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.390% 05/01/62		05/18/2022	STERN		1,300,000	1,300,000	0
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		11/03/2022	Various		1,922,728	1,956,000	4,382
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		10/21/2022	RBC/DAIN		994,060	1,000,000	5,308
78457J-AC-6	SMRT 2022MINI 2022-MINI XCP 0.703% 01/15/39		05/13/2022	BANK of AMERICA SEC		4,287,457	0	36,094

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
80285R-AF-5	Santander Drive 20202 eivabl 2020-2 C 1.460% 09/15/25		01/31/2022	J P MORGAN SEC		5,014,844	5,000,000	3,447
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		03/31/2022	CITIGROUP GLOBAL MKTS		9,611,800	10,000,000	12,000
855244-AN-9	STARBUCKS CORP 3.100% 03/01/23		11/29/2022	TD SECURITIES		1,791,972	1,800,000	13,950
882384-AE-0	TEXAS EASTERN TRANSMISSI 4.150% 01/15/48		02/17/2022	SEAPORT GROUP LLC		5,097,050	5,000,000	21,326
89788N-AA-8	TRUIST FINANCIAL CORP 4.916% 07/28/33		07/25/2022	SUNTRUST		5,000,000	5,000,000	0
91324P-EL-2	UNITEDHEALTH GROUP INC 4.950% 05/15/62		05/17/2022	BANK of AMERICA SEC		5,941,200	6,000,000	0
931108-AA-2	WAKEMED 3.286% 10/01/52		01/20/2022	J P MORGAN SEC		7,500,000	7,500,000	0
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC		1,616,400	1,600,000	4,478
06417M-C4-5	BANK OF NOVA SCO 5.000% 08/08/23	A	08/08/2022	GOLDMAN SACHS		1,300,000	1,300,000	0
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	09/15/2022	Various		1,831,428	1,877,000	3,189
423012-AD-5	HEINEKEN N.V. 2.750% 04/01/23	D	08/22/2022	TD SECURITIES		3,435,903	3,458,000	37,774
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D	06/06/2022	BMO CAPITAL MARKETS CORP		9,872,600	10,000,000	0
65558U-YC-0	NORDEA BANK ABP NEW YORK 4.940% 04/28/23	D	10/26/2022	BANK of AMERICA SEC		2,100,000	2,100,000	0
902613-AL-2	UBS GROUP AG 3.179% 02/11/43	D	01/04/2022	UBS WARBURG		5,000,000	5,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						250,758,230	242,389,736	878,722
59156R-AV-0	METLIFE INC 10.750% 08/01/39		07/28/2022	J P MORGAN SEC		5,251,460	3,785,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						5,251,460	3,785,000	0
2509999997. Total - Bonds - Part 3						286,570,515	277,197,906	949,167
2509999998. Total - Bonds - Part 5						176,418,247	176,129,427	260,803
2509999999. Total - Bonds						462,988,762	453,327,333	1,209,970
#MICRU-IT-Y	MICRUITY INC. MICRUITY INC.		01/01/2022	PRIVATE PLACEMENT	2,219,509.000	1,000,000	0.00	0
#KINGF-IE-L	Kingfield Corporation Kingfield Series A		05/27/2022	PRIVATE PLACEMENT	542,462.000	3,000,005	0.00	0
#BEXIO-N1-2	Bexion Pharmaceuticals Bexion Series C		12/07/2022	PRIVATE PLACEMENT	203,240.000	4,999,989	0.00	0
020002-81-2	ALLSTATE CORPORATION PREFERRED		05/10/2022	JANNEY MONTGOMERY SCOTT NINC	6,363.000	125,885	0.00	0
06055H-40-0	BANK OF AMERICA CORP PREFERRED		05/05/2022	J P MORGAN SEC	90,000.000	1,640,500	0.00	0
06055H-80-6	BANK OF AMERICA CORP PREFERRED		02/22/2022	JP MORGAN - EQ	100,000.000	2,153,000	0.00	0
33616C-69-6	FIRST REPUBLIC BANK/CA PREFERRED		04/25/2022	JANNEY MONTGOMERY SCOTT NINC	348,000.000	6,621,500	0.00	0
33616C-72-0	FIRST REPUBLIC BANK/CA PREFERRED		02/17/2022	PIPER JAFFRAY	15,000.000	302,250	0.00	0
33616C-74-6	FIRST REPUBLIC BANK/CA PREFERRED		04/20/2022	JANNEY MONTGOMERY SCOTT NINC	18,295.000	375,273	0.00	0
33616C-78-7	FIRST REPUBLIC BANK/CA PREFERRED		04/13/2022	JANNEY MONTGOMERY SCOTT NINC	10,000.000	202,900	0.00	0
61762V-86-1	MORGAN STANLEY PREFERRED		04/13/2022	JANNEY MONTGOMERY SCOTT NINC	53,727.000	1,031,742	0.00	0
74460W-39-6	PUBLIC STORAGE PREFERRED		02/15/2022	JP MORGAN - EQ	50,000.000	1,095,000	0.00	0
74460W-42-0	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	31,002.000	663,598	0.00	0
74460W-44-6	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	9,333.000	196,814	0.00	0
74460W-51-1	PUBLIC STORAGE PREFERRED		02/14/2022	JANNEY MONTGOMERY SCOTT NINC	18,331.000	385,134	0.00	0
74460W-55-2	PUBLIC STORAGE PREFERRED		02/17/2022	JANNEY MONTGOMERY SCOTT NINC	80,000.000	1,849,600	0.00	0
808513-86-5	SCHWAB CORP PREFERRED		02/14/2022	JANNEY MONTGOMERY SCOTT NINC	102,995.000	2,307,312	0.00	0
902973-71-8	U S BANCORP PREFERRED		04/13/2022	J P MORGAN SEC	80,000.000	1,501,600	0.00	0
902973-73-4	U S BANCORP PREFERRED		04/28/2022	Various	104,790.000	1,865,006	0.00	0
94988U-15-1	WELLS FARGO & COMPANY PFD		05/05/2022	JANNEY MONTGOMERY SCOTT NINC	43,000.000	840,650	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						32,157,758	XXX	0
4509999997. Total - Preferred Stocks - Part 3						32,157,758	XXX	0
4509999998. Total - Preferred Stocks - Part 5						249,874	XXX	0
4509999999. Total - Preferred Stocks						32,407,632	XXX	0
BYPBTG-41-2	SMART GLOBAL HOLDINGS INC COMMON		02/02/2022	Stock Split	351.000	0		0
009066-10-1	AIRBNB INC-CLASS A COMMON		05/24/2022	VIRTU FINANCIAL	3,905.000	557,516		0
01748X-10-2	ALLEGIANT TRAVEL CO		04/25/2022	S. G. COWEN SECURITIES CORP.	451.000	73,948		0
02079K-10-7	ALPHABET CLASS C		07/18/2022	Stock Split	62,833.000	0		0
02079K-30-5	ALPHABET CLASS A		07/18/2022	Stock Split	9,253.000	0		0
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		11/17/2022	Various	13,700.000	667,356		0
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		06/09/2022	Stock Split	6,400.000	0		0
023135-10-6	AMAZON.COM INC		06/03/2022	Stock Split	54,929.000	0		0
03676B-10-2	ANTERO MIDSTREAM CORP		10/03/2022	Various	66,818.000	672,697		0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/03/2022	VIRTU FINANCIAL	1,066.000	80,472		0
097023-10-5	BOEING CO		10/25/2022	Various	11,176.000	1,613,864		0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
10316T-10-4	BOX INC - CLASS A		08/26/2022	Various	10,080.000	271,054		0
184496-10-7	CLEAN HARBORS INC		05/10/2022	PIPER JAFFRAY	520.000	47,271		0
224441-10-5	CRANE HOLDINGS CRANE		05/17/2022	Tax Free Exchange	5,200.000	466,840		0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		11/15/2022	RBC/DAIN	1,500.000	44,516		0
23345M-10-7	DT MIDSTREAM INC COMMON		10/03/2022	Various	22,800.000	1,209,753		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		11/15/2022	Various	56,500.000	584,385		0
29336T-10-0	ENLINK MIDSTREAM LLC		12/02/2022	Various	112,500.000	1,129,713		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/16/2022	Various	14,600.000	362,525		0
316773-10-0	FIFTH THIRD BANCORP		09/02/2022	S. G. COWEN SECURITIES CORP.	294,119.000	9,997,164		0
371927-10-4	GENESIS ENERGY L.P.		11/15/2022	RBC/DAIN	8,000.000	87,363		0
40412C-10-1	HCA HOLDINGS INC		04/22/2022	VIRTU FINANCIAL	106.000	22,402		0
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		11/15/2022	Various	12,300.000	328,962		0
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		03/24/2022	HEIGHT SECURITIES	2,000.000	34,195		0
48242W-10-6	KBR INC COMMON		07/07/2022	INSTINET	4,570.000	220,668		0
49456B-10-1	KINDER MORGAN		10/25/2022	Various	42,300.000	721,184		0
55336V-10-0	MPLX LP LIMITED PARTNERS		11/16/2022	Various	6,000.000	193,666		0
556269-10-8	STEVEN MADDEN LTD COMMON		10/11/2022	Various	8,270.000	271,286		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		11/15/2022	Various	4,300.000	214,487		0
56117J-10-0	MALIBU BOATS INC - A COMMON		10/11/2022	Various	4,950.000	269,264		0
570535-10-4	MARKEL CORP COMMON		05/12/2022	Various	1,938.000	2,555,433		0
576485-20-5	MATADOR RESOURCES CO COMMON		11/21/2022	Various	5,200.000	370,503		0
64110L-10-6	NETFLIX INC		04/07/2022	VIRTU FINANCIAL	413.000	153,773		0
65342K-10-5	NEXTDECADE CORP COMMON		10/03/2022	Various	11,500.000	78,752		0
67058H-10-2	NUSTAR ENERGY LP		11/15/2022	Various	18,900.000	294,775		0
670704-10-5	NUVASIVE INC		10/11/2022	Various	5,550.000	266,652		0
682680-10-3	ONEOK INC		11/15/2022	Various	12,200.000	733,931		0
683344-10-5	ONTO INNOVATION INC ONTO		12/21/2022	VIRTU FINANCIAL	1,390.000	98,275		0
70450Y-10-3	PAYPAL HOLDINGS INC		05/16/2022	Various	17,994.000	2,224,535		0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		11/21/2022	Various	78,500.000	834,574		0
74051N-10-2	PREMIER INC-CLASS A		08/29/2022	VIRTU FINANCIAL	1,340.000	48,936		0
759916-10-9	REPLIGEN CORP COMMON		12/01/2022	PRIVATE EQUITY DIST	1,815.000	337,862		0
827048-10-9	SILGAN HLDS INC COMMON		08/10/2022	Various	10,614.000	456,379		0
844741-10-8	SOUTHWEST AIR		04/06/2022	Various	18,044.000	791,010		0
855244-10-9	STARBUCKS CORP		05/13/2022	Various	6,321.000	500,986		0
87612G-10-1	TARGA RESOURCES CORP		12/02/2022	Various	17,400.000	1,270,266		0
87968A-10-4	TELLURIAN INC		11/15/2022	Various	160,000.000	759,260		0
92826C-83-9	VISA INC		03/10/2022	VIRTU FINANCIAL	1,267.000	246,650		0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		11/15/2022	Various	2,500.000	69,354		0
969457-10-0	WILLIAMS COS INC		03/23/2022	BMO CAPITAL MARKETS CORP EQ	8,000.000	260,620		0
G5960L-10-3	MDT		12/28/2022	Various	33,062.000	2,732,683		0
86828P-10-3	SUPERIOR PLUS CORP COMMON		04/21/2022	Various	140,000.000	1,327,380		0
000000-00-0	GIBSON ENERGY INC		10/18/2022	Various	50,000.000	907,036		0
493271-10-0	KEYERA CORP		10/05/2022	Various	35,000.000	789,587		0
000000-00-0	PEMBINA PIPELINE CORP		11/15/2022	Various	12,500.000	440,847		0
000000-00-0	TC ENERGY CORP		08/31/2022	Various	38,500.000	1,919,867		0
29250N-10-5	ENBRIDGE INC		12/28/2022	Various	48,900.000	2,079,745		0
D27348-26-3	FRESENIUS SE & CO KGAA	B	10/05/2022	BERENBERG CAPITAL MARKETS	3,200.000	69,931		0
780259-30-5	ROYAL DUTCH SHELL PLC-ADR RECEIPTS	D	02/01/2022	Tax Free Exchange	23,713.000	1,000,883		0
F00189-12-0	ACCOR SA COMMON	B	10/05/2022	KEPLER CHEUVREUX	2,400.000	53,714		0
F5333N-10-0	JCDECAUX SA	B	08/22/2022	Various	9,700.000	174,456		0
F61824-87-0	MICHELIN (CGDE) COMMON	B	08/22/2022	KEPLER CHEUVREUX	15,800.000	400,055		0
G23969-10-1	CONVATEC GROUP PLC COMMON	B	10/05/2022	JEFFERIES & CO INC-EQ	136,000.000	326,611		0
H57312-64-9	NESTLE SA-REG COMMON	B	10/05/2022	BERENBERG CAPITAL MARKETS	3,000.000	329,202		0
P60694-11-7	KIMBERLY-CLARK DE MEXICO-A	B	08/22/2022	JPM FUNDS RECAP	275,200.000	415,745		0
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B	10/05/2022	CLSA	900.000	35,412		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						45,498,231	XXX	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
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		09/02/2022	PCG Model Accts	47,339.000	904,462		0
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		09/02/2022	PCG Model Accts	61,735.000	2,603,512		0
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND		09/02/2022	PCG Model Accts	155,982.000	2,184,000		0
14064D-86-5	Fuller & Thaler MUTUAL FUND		09/02/2022	PCG Model Accts	85,579.000	3,016,000		0
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		09/02/2022	PCG Model Accts	110,701.000	3,645,000		0
256219-10-6	DODGE & COX STOCK MUTUAL FUND		09/02/2022	PCG Model Accts	22,677.000	5,284,020		0
589509-20-7	MERGER FUND-INST MUTUAL FUND		09/02/2022	PCG Model Accts	125,075.000	2,184,000		0
61756E-46-1	MFAIX MUTUAL FUND		09/02/2022	PCG Model Accts	56,020.000	1,159,480		0
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND		09/02/2022	PCG Model Accts	442,651.000	4,851,020		0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/28/2022	TOUCHSTONE SECURITIES	11,351.000	162,140		0
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/19/2022	TOUCHSTONE SECURITIES	34,901.000	206,220		0
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO		12/30/2022	DIVIDEND REINVESTMENT	33,511.000	363,937		0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		01/05/2022	PCG Model Accts	2,715.000	29,562		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/28/2022	TOUCHSTONE SECURITIES	54,146.000	525,788		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/28/2022	TOUCHSTONE SECURITIES	32,888.000	258,952		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/28/2022	TOUCHSTONE SECURITIES	10,103.000	550,333		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/28/2022	TOUCHSTONE SECURITIES	27,010.000	281,500		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/19/2022	TOUCHSTONE SECURITIES	10,014.000	311,645		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/28/2022	TOUCHSTONE SECURITIES	3,626.000	82,630		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/28/2022	TOUCHSTONE SECURITIES	7,149.000	156,331		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/19/2022	TOUCHSTONE SECURITIES	35,702.000	459,379		0
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		08/25/2022	PCG Model Accts	8,594.000	387,755		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	168,744.000	1,530,713		0
922020-81-3	VANGUARD GROUP MUTUAL FUND		01/05/2022	PCG Model Accts	302.000	8,017		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						31,146,396	XXX	0
46090A-40-8	INVESCO GROWTH MULTI-ASSET A CLOSED END FUND		12/05/2022	Various	422,000.000	7,161,660		0
464287-62-2	ISHARES RUSSELL 1000 INDEX		08/25/2022	Various	29,000.000	6,704,992		0
89157W-10-3	TOUCHSTONE DIVIDEND SELECT ETF		09/28/2022	Various	1,000,000.000	24,674,140		0
89157W-20-2	TOUCHSTONE STRATEGIC INCOME OPP ETF		09/26/2022	Various	4,000,000.000	100,224,270		0
89157W-30-1	TOUCHSTONE ULTRA SHORT INCOME ETF		10/10/2022	Various	2,000,000.000	50,033,275		0
89157W-40-0	TOUCHSTONE US LARGE CAP FOCUSED ETF		09/23/2022	Various	1,000,000.000	24,952,660		0
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		09/02/2022	PCG Model Accts	60,247.000	2,609,576		0
922042-77-5	VANGUARD CLOSED END FUND		08/25/2022	PCG Model Accts	2,100.000	106,894		0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						216,467,467	XXX	0
19933*-10-2	Columbus Life Insurance Compan		12/27/2022	Capital Contribution	0.000	50,000,000		0
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC		12/13/2022	Capital Contribution	0.000	12,990,152		0
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC		03/31/2022	Tax Free Exchange	100.000	23,685,652		0
95956*-10-4	Western-Southern Life Assuranc		12/27/2022	Capital Contribution	0.000	320,000,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						406,675,804	XXX	0
5989999997. Total - Common Stocks - Part 3						699,787,898	XXX	0
5989999998. Total - Common Stocks - Part 5						83,918,138	XXX	0
5989999999. Total - Common Stocks						783,706,036	XXX	0
5999999999. Total - Preferred and Common Stocks						816,113,668	XXX	0
6009999999 - Totals						1,279,102,430	XXX	1,209,970

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 2.625% 09/20/25		12/01/2022	Paydown		854	854	879	829	0	25	0	25	0	854	0	0	0	8	09/20/2025
36203C-ZE-5	GNMA GN 345541 6.500% 02/15/24		12/01/2022	Paydown		756	756	677	738	0	18	0	18	0	756	0	0	0	27	02/15/2024
36203D-J4-3	GNMA GN 345983 6.500% 12/15/23		12/01/2022	Paydown		508	508	455	496	0	11	0	11	0	508	0	0	0	13	12/15/2023
36203D-JE-1	GNMA GN 345961 6.500% 11/15/23		12/01/2022	Paydown		968	968	867	947	0	21	0	21	0	968	0	0	0	34	11/15/2023
36203D-JL-5	GNMA GN 345967 6.500% 11/15/23		12/01/2022	Paydown		313	313	267	303	0	9	0	9	0	313	0	0	0	11	11/15/2023
36203D-MZ-0	GNMA GN 346076 6.500% 01/15/24		07/01/2022	Paydown		616	616	526	596	0	20	0	20	0	616	0	0	0	19	01/15/2024
36203K-7M-0	GNMA GN 352000 6.500% 12/15/23		12/01/2022	Paydown		1,843	1,843	1,652	1,802	0	41	0	41	0	1,843	0	0	0	59	12/15/2023
36203K-KX-1	GNMA GN 351410 6.500% 01/15/24		12/01/2022	Paydown		542	542	468	525	0	16	0	16	0	542	0	0	0	17	01/15/2024
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		12/01/2022	Paydown		4,367	4,367	3,761	4,221	0	147	0	147	0	4,367	0	0	0	155	04/15/2024
36203L-S5-2	GNMA GN 352540 6.500% 01/15/24		12/01/2022	Paydown		19,068	19,068	16,524	18,507	0	561	0	561	0	19,068	0	0	0	801	01/15/2024
36203M-JM-3	GNMA GN 353168 6.500% 12/15/23		12/01/2022	Paydown		159	159	143	156	0	4	0	4	0	159	0	0	0	6	12/15/2023
36203N-6L-7	GNMA GN 354675 6.500% 10/15/23		12/01/2022	Paydown		383	383	343	375	0	8	0	8	0	383	0	0	0	12	10/15/2023
36203P-AP-8	GNMA 30 YR GN 354714 6.500% 12/15/23		12/01/2022	Paydown		553	553	495	540	0	12	0	12	0	553	0	0	0	21	12/15/2023
36203R-5K-1	GNMA 30 YR GN 357350 6.500% 11/15/23		12/01/2022	Paydown		519	519	465	507	0	11	0	11	0	519	0	0	0	16	11/15/2023
36203U-Z7-0	GNMA 30 YR GN 359966 6.500% 12/15/23		12/01/2022	Paydown		1,470	1,470	1,271	1,428	0	42	0	42	0	1,470	0	0	0	52	12/15/2023
36203W-NW-4	GNMA 30 YR GN 361405 6.500% 02/15/24		12/01/2022	Paydown		873	873	783	853	0	20	0	20	0	873	0	0	0	31	02/15/2024
36204C-7L-9	GNMA 30 YR GN 366399 6.500% 01/15/24		12/01/2022	Paydown		1,027	1,027	920	1,004	0	23	0	23	0	1,027	0	0	0	30	01/15/2024
36204G-Y3-0	GNMA 30 YR GN 369830 6.500% 12/15/23		12/01/2022	Paydown		204	204	174	197	0	6	0	6	0	204	0	0	0	7	12/15/2023
36204J-B2-1	GNMA GN 370957 6.500% 12/15/23		10/01/2022	Paydown		1,455	1,455	1,304	1,423	0	32	0	32	0	1,455	0	0	0	32	12/15/2023
36204J-KH-8	GNMA GN 371196 6.500% 12/15/23		12/01/2022	Paydown		4,416	4,416	3,958	4,319	0	97	0	97	0	4,416	0	0	0	157	12/15/2023
36204J-KN-5	GNMA GN 371201 6.500% 12/15/23		12/01/2022	Paydown		2,202	2,202	1,974	2,154	0	49	0	49	0	2,202	0	0	0	79	12/15/2023
36204J-L2-0	GNMA GN 371245 6.500% 01/15/24		12/01/2022	Paydown		4,550	4,550	3,943	4,416	0	134	0	134	0	4,550	0	0	0	162	01/15/2024
36204J-L7-9	GNMA GN 371250 6.500% 01/15/24		12/01/2022	Paydown		2,773	2,773	2,398	2,690	0	83	0	83	0	2,773	0	0	0	104	01/15/2024
36204K-5W-9	GNMA GN 372661 6.500% 01/15/24		12/01/2022	Paydown		3,897	3,897	3,377	3,783	0	115	0	115	0	3,897	0	0	0	139	01/15/2024
36204K-DN-0	GNMA GN 371909 6.500% 02/15/24		12/01/2022	Paydown		1,986	1,986	1,717	1,925	0	61	0	61	0	1,986	0	0	0	75	02/15/2024
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		12/01/2022	Paydown		875	875	784	854	0	21	0	21	0	875	0	0	0	31	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		12/01/2022	Paydown		6,831	6,831	5,920	6,624	0	207	0	207	0	6,831	0	0	0	191	02/15/2024
36204N-ND-5	GNMA 30 YR GN 374888 6.500% 01/15/24		12/01/2022	Paydown		1,854	1,854	1,603	1,799	0	55	0	55	0	1,854	0	0	0	53	01/15/2024
36204N-R9-0	GNMA 30 YR GN 375012 6.500% 01/15/24		01/01/2022	Paydown		95	95	83	92	0	3	0	3	0	95	0	0	0	1	01/15/2024
36204P-QA-3	GNMA 30 YR GN 375849 6.500% 01/15/24		12/01/2022	Paydown		487	487	437	476	0	11	0	11	0	487	0	0	0	14	01/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		12/01/2022	Paydown		920	920	825	899	0	21	0	21	0	920	0	0	0	33	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		12/01/2022	Paydown		1,155	1,155	987	1,116	0	40	0	40	0	1,155	0	0	0	41	03/15/2024
36204R-YP-7	GNMA 30 YR GN 377918 6.500% 01/15/24		12/01/2022	Paydown		858	858	742	833	0	26	0	26	0	858	0	0	0	40	01/15/2024
36204R-YQ-5	GNMA 30 YR GN 377919 6.500% 01/15/24		02/01/2022	Paydown		769	769	662	745	0	24	0	24	0	769	0	0	0	6	01/15/2024
36205B-EE-8	GNMA 30 YR GN 385433 6.500% 02/15/24		12/01/2022	Paydown		1,456	1,456	1,259	1,411	0	45	0	45	0	1,456	0	0	0	52	02/15/2024
36205B-EF-5	GNMA 30 YR GN 385434 6.500% 02/15/24		09/01/2022	Paydown		847	847	732	821	0	26	0	26	0	847	0	0	0	23	02/15/2024
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		12/01/2022	Paydown		1,233	1,233	1,185	1,220	0	13	0	13	0	1,233	0	0	0	51	05/15/2024
36205D-C7-1	GNMA 30 YR GN 387194 6.500% 02/15/24		08/01/2022	Paydown		5,932	5,932	5,130	5,750	0	183	0	183	0	5,932	0	0	0	224	02/15/2024
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		12/01/2022	Paydown		751	751	642	724	0	27	0	27	0	751	0	0	0	27	04/15/2024
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		12/01/2022	Paydown		8,149	8,149	8,455	8,257	0	(108)	0	(108)	0	8,149	0	0	0	335	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		12/01/2022	Paydown		2,015	2,015	2,063	2,036	0	(20)	0	(20)	0	2,015	0	0	0	77	09/15/2028
36224R-KG-8	GNMA 30 YR GN 336095 6.500% 11/15/23		12/01/2022	Paydown		1,879	1,879	1,684	1,839	0	40	0	40	0	1,879	0	0	0	66	11/15/2023
36225C-EV-4	GNMA ARM G2 80147 2.000% 12/20/27		12/01/2022	Paydown		717	717	738	695	0	22	0	22	0	717	0	0	0	8	12/20/2027
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2022	Paydown		43,506	43,506	42,941	43,180	0	326	0	326	0	43,506	0	0	0	1,429	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2022	Paydown		221,818	221,818	221,818	221,818	0	0	0	0	0	221,818	0	0	0	6,256	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2022	Paydown		34,173	34,173	33,815	34,081	0	92	0	92	0	34,173	0	0	0	1,145	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.681% 02/16/44		12/01/2022	Paydown		58,335	58,335	56,296	61,851	0	(3,516)	0	(3,516)	0	58,335	0	0	0	1,813	02/16/2044
38375B-JW-3	GNR 2011-H02 BA 4.740% 02/20/61		07/01/2022	Paydown		127,147	127,147	130,987	129,315	0	(2,168)	0	(2,168)	0	127,147	0	0	0	1,801	02/20/2061

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment 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 Con-tractual Maturity Date
690353-2F-3	DFC AGENCY DEBENTURES 0.091% 04/20/35		08/31/2022	STIFEL NICOLAUS & CO-EQ		11,058,670	11,058,670	11,058,670	11,058,670	0	0	0	0	0	11,058,670	0	0	0	69,179	04/20/2035
690353-2F-3	DFC AGENCY DEBENTURES 0.091% 04/20/35		07/21/2022	Redemption 100.0000		378,420	378,420	378,420	378,420	0	0	0	0	0	378,420	0	0	0	586	04/20/2035
690353-3F-2	DFC AGENCY DEBENTURES 4.350% 06/15/28		12/15/2022	Redemption 100.0000		100,909	100,909	100,909	0	0	0	0	0	0	100,909	0	0	0	876	06/15/2028
690353-4D-6	DFC AGENCY DEBENTURES 4.350% 01/20/35		08/31/2022	STIFEL NICHOLAS		7,363,200	7,363,200	7,363,200	7,363,200	0	0	0	0	0	7,363,200	0	0	0	46,064	01/20/2035
690353-4D-6	DFC AGENCY DEBENTURES 4.350% 01/20/35		07/20/2022	Redemption 100.0000		259,200	259,200	259,200	259,200	0	0	0	0	0	259,200	0	0	0	401	01/20/2035
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		08/31/2022	STIFEL NICOLAUS & CO-EQ		9,293,000	9,293,000	9,293,000	9,293,000	0	0	0	0	0	9,293,000	0	0	0	58,137	04/20/2035
690353-5H-6	DFC AGENCY DEBENTURES 4.230% 04/20/35		10/20/2022	Redemption 100.0000		334,350	334,350	334,350	318,000	0	0	0	0	0	334,350	0	0	0	601	04/20/2035
690353-T5-6	DFC AGENCY DEBENTURES 4.240% 01/20/35		08/31/2022	STIFEL NICOLAUS & CO-EQ		9,204,000	9,204,000	9,204,000	9,204,000	0	0	0	0	0	9,204,000	0	0	0	57,580	01/20/2035
690353-T5-6	DFC AGENCY DEBENTURES 4.240% 01/20/35		07/20/2022	Redemption 100.0000		324,000	324,000	324,000	324,000	0	0	0	0	0	324,000	0	0	0	502	01/20/2035
690353-V8-7	DFC AGENCY DEBENTURES 4.240% 04/20/35		08/31/2022	STIFEL NICOLAUS & CO-EQ		12,080,900	12,080,900	12,080,900	12,080,900	0	0	0	0	0	12,080,900	0	0	0	75,578	04/20/2035
690353-V8-7	DFC AGENCY DEBENTURES 4.240% 04/20/35		07/20/2022	Redemption 100.0000		413,400	413,400	413,400	413,400	0	0	0	0	0	413,400	0	0	0	640	04/20/2035
690353-YE-1	DFC AGENCY 4.350% 06/15/34		12/15/2022	Redemption 100.0000		324,133	324,133	324,133	324,133	0	0	0	0	0	324,133	0	0	0	2,819	06/15/2034
90376P-AU-5	INT DEV FIN CORP AGENCY DEBENTURES 4.350% 03/15/30		01/31/2022	BANK of AMERICA SEC		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	2,239	03/15/2030
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 06/20/28		12/20/2022	Redemption 100.0000		192,307	192,307	192,307	0	0	0	0	0	0	192,307	0	0	0	1,948	06/20/2028
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		12/15/2022	Redemption 100.0000		46,215	46,215	46,215	0	0	0	0	0	0	46,215	0	0	0	658	11/20/2037
912810-FH-6	U S TREASURY TII 3.875% 04/15/29		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		1,107,077	500,000	1,015,547	1,015,725	(155,572)	(5,210)	0	(160,782)	0	854,944	0	252,133	252,133	15,868	04/15/2029
912810-FR-4	U S TREASURY 2.375% 01/15/25		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		820,581	500,000	737,604	771,785	(118,733)	(2,817)	0	(121,550)	0	650,235	0	170,346	170,346	12,751	01/15/2025
912810-QF-8	U S TREASURY 2.125% 02/15/40		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		266,835	150,000	210,748	234,060	(33,576)	(485)	0	(34,061)	0	199,999	0	66,836	66,836	2,642	02/15/2040
912828-N7-1	U S TREASURY 0.625% 01/15/26		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		685,223	550,000	577,499	646,366	(74,338)	(336)	0	(74,674)	0	571,693	0	113,530	113,530	2,932	01/15/2026
912828-UH-1	U S TREASURY TII 0.125% 01/15/23		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		944,750	750,000	737,304	894,307	(136,905)	664	0	(136,241)	0	758,065	0	186,684	186,684	822	01/15/2023
912828-VM-9	U S TREASURY TII 0.375% 07/15/23		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		632,267	500,000	498,750	593,956	(92,572)	86	0	(92,486)	0	501,469	0	130,798	130,798	1,633	07/15/2023
912828-WU-0	U S TREASURY 0.125% 07/15/24		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		1,018,033	825,000	826,449	955,233	(120,943)	409	0	(120,534)	0	834,700	0	183,333	183,333	879	07/15/2024
912828-XL-9	U S TREASURY 0.375% 07/15/25		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		868,952	700,000	720,483	814,292	(91,516)	167	0	(91,349)	0	722,943	0	146,009	146,009	2,243	07/15/2025
690353-2F-3	DFC AGENCY DEBENTURES		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4	04/20/2035
0109999999. Subtotal - Bonds - U.S. Governments						76,294,526	74,425,808	75,266,217	75,523,817	(824,155)	(10,586)	0	(834,741)	0	75,044,856	0	1,249,669	1,249,669	373,366	XXX
448814-EJ-8	HYDRO-QUEBEC 8.050% 07/07/24	A	09/30/2022	Various		4,233,600	4,000,000	4,945,200	4,217,343	0	(62,798)	0	(62,798)	0	4,154,545	0	79,055	79,055	399,817	07/07/2024
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN 4.300% 04/29/53	D	06/07/2022	CITIGROUP GLOBAL MKTS		1,665,000	2,000,000	1,770,000	1,785,799	0	1,302	0	1,302	0	1,787,101	0	(122,101)	(122,101)	52,556	04/29/2053
698299-BD-5	REPUBLIC OF PANAMA 4.000% 09/22/24	D	05/23/2022	Various		11,181,936	11,110,000	11,509,960	11,276,018	0	(25,683)	0	(25,683)	0	11,250,335	0	(68,399)	(68,399)	299,106	09/22/2024
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	D	02/23/2022	Call 106.8250		2,136,500	2,000,000	1,964,940	1,990,729	0	705	0	705	0	1,991,434	0	8,566	8,566	242,958	02/18/2024
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	08/09/2022	GOLDMAN SACHS		2,012,500	2,000,000	1,965,000	1,991,495	0	2,441	0	2,441	0	1,993,936	0	18,564	18,564	84,222	01/22/2024
0309999999. Subtotal - Bonds - All Other Governments						21,229,536	21,110,000	22,155,100	21,261,384	0	(84,033)	0	(84,033)	0	21,177,351	0	(84,315)	(84,315)	1,078,659	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		05/11/2022	CITIGROUP GLOBAL MKTS		2,984,790	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(15,210)	(15,210)	71,942	07/01/2024

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					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
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,984,790	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(15,210)	(15,210)	71,942	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.450% 03/01/57		08/29/2022	STERN		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	24,017	03/01/2057
3128MB-YE-1	FGLMC FG G13209 5.000% 07/01/23		12/01/2022	Paydown		53,572	53,572	55,703	54,055	0	(483)	0	(483)	0	53,572	0	0	0	1,296	07/01/2023
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2022	Paydown		86,924	86,924	86,482	86,527	0	397	0	397	0	86,924	0	0	0	2,381	08/01/2035
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		12/01/2022	Paydown		51,542	51,542	52,589	51,860	0	(317)	0	(317)	0	51,542	0	0	0	1,388	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2022	Paydown		17,433	17,433	17,824	17,553	0	(120)	0	(120)	0	17,433	0	0	0	400	07/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2022	Paydown		62,194	62,194	64,565	63,177	0	(983)	0	(983)	0	62,194	0	0	0	1,331	05/01/2025
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2022	Paydown		236,921	236,921	249,082	246,296	0	(9,375)	0	(9,375)	0	236,921	0	0	0	3,882	03/01/2033
313615-HN-9	FNMA FN 50637 8.000% 12/01/22		12/01/2022	Paydown		1,217	1,217	1,213	1,211	0	6	0	6	0	1,217	0	0	0	45	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2022	Paydown		180,898	180,898	197,736	181,970	0	(7,064)	0	(7,064)	0	180,898	0	0	0	7,201	01/25/2042
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2022	Paydown		266,749	266,749	226,536	242,524	0	21,136	0	21,136	0	266,749	0	0	0	6,397	01/25/2044
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		12/01/2022	Paydown		30,741	30,741	31,069	30,850	0	(108)	0	(108)	0	30,741	0	0	0	1,015	04/01/2028
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		12/01/2022	Paydown		101,486	101,486	108,892	102,976	0	(1,490)	0	(1,490)	0	101,486	0	0	0	1,771	01/15/2026
3137B3-KM-9	FHR FHR 4223 CL 3.000% 07/15/43		12/01/2022	Paydown		24,967	24,967	24,746	24,865	0	102	0	102	0	24,967	0	0	0	744	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2022	Paydown		1,138,800	1,138,800	1,130,037	1,134,782	0	4,018	0	4,018	0	1,138,800	0	0	0	15,987	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2022	Paydown		1,329,431	1,329,431	1,350,604	1,334,414	0	(4,983)	0	(4,983)	0	1,329,431	0	0	0	21,458	10/15/2047
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2022	Paydown		369,678	369,678	359,105	363,643	0	6,035	0	6,035	0	369,678	0	0	0	5,611	01/01/2027
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2022	Paydown		423,735	423,735	423,271	423,185	0	549	0	549	0	423,735	0	0	0	6,208	08/01/2033
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2022	Paydown		340,450	340,450	326,889	333,939	0	6,511	0	6,511	0	340,450	0	0	0	8,790	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2022	Paydown		209,111	209,111	224,941	216,312	0	(7,201)	0	(7,201)	0	209,111	0	0	0	6,432	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2022	Paydown		580,666	580,666	631,111	605,327	0	(24,661)	0	(24,661)	0	580,666	0	0	0	17,601	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2022	Paydown		374,655	374,655	363,659	369,732	0	4,923	0	4,923	0	374,655	0	0	0	10,456	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2022	Paydown		807,381	807,381	877,477	824,600	0	(32,189)	0	(32,189)	0	807,381	0	0	0	28,275	01/25/2041
31398F-WS-6	FNR 2009-95 EY 4.000% 11/25/24		12/01/2022	Paydown		806,892	806,892	763,269	800,615	0	6,277	0	6,277	0	806,892	0	0	0	14,877	11/25/2024
31398L-NM-6	FHR FHR 3609 LE 3.000% 12/15/24		04/01/2022	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2022	Paydown		181,040	181,040	173,233	179,517	0	1,523	0	1,523	0	181,040	0	0	0	3,789	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2022	Paydown		575,483	575,483	518,833	565,619	0	9,864	0	9,864	0	575,483	0	0	0	9,856	05/25/2025
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2022	Paydown		3,053	3,053	3,093	3,085	0	(31)	0	(31)	0	3,053	0	0	0	104	01/01/2038
31414D-UF-1	FNMA FN 963282 5.000% 05/01/23		12/01/2022	Paydown		46,449	46,449	48,125	46,748	0	(299)	0	(299)	0	46,449	0	0	0	1,104	05/01/2023
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		12/01/2022	Paydown		20,991	20,991	21,910	21,231	0	(240)	0	(240)	0	20,991	0	0	0	568	11/01/2023
31415Q-AP-1	FNMA FN 985714 5.000% 06/01/23		12/01/2022	Paydown		16,629	16,629	17,315	16,766	0	(137)	0	(137)	0	16,629	0	0	0	386	06/01/2023
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		12/01/2022	Paydown		23,683	23,683	24,263	23,836	0	(153)	0	(153)	0	23,683	0	0	0	555	05/01/2024
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		12/01/2022	Paydown		134,112	134,112	133,709	133,738	0	374	0	374	0	134,112	0	0	0	2,545	08/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2022	Paydown		284,197	284,197	282,332	282,651	0	1,546	0	1,546	0	284,197	0	0	0	3,980	08/01/2032
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		12/01/2022	Paydown		119,144	119,144	119,032	118,900	0	244	0	244	0	119,144	0	0	0	2,071	09/01/2024
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2022	Paydown		236,481	236,481	239,041	237,096	0	(615)	0	(615)	0	236,481	0	0	0	4,671	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2022	Paydown		42,572	42,572	43,796	42,946	0	(374)	0	(374)	0	42,572	0	0	0	903	08/01/2024
40727T-CR-3	HAMILTON CO OH HLTH 5.000% 06/01/42		06/01/2022	Redemption 100.0000		4,000,000	4,000,000	3,950,880	3,959,197	0	40,803	0	40,803	0	4,000,000	0	0	0	100,000	06/01/2042
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		06/01/2022	Redemption 100.0000		195,000	195,000	177,938	180,180	0	14,820	0	14,820	0	195,000	0	0	0	1,969	12/01/2041
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2022	Various		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	5,490	04/01/2057
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 09/01/30		08/29/2022	BARCLAYS		7,470,000	7,470,000	7,470,000	7,470,000	0	0	0	0	0	7,470,000	0	0	0	58,735	09/01/2030
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 09/01/30		07/14/2022	Redemption 100.0000		1,715,000	1,715,000	1,715,000	1,715,000	0	0	0	0	0	1,715,000	0	0	0	7,304	09/01/2030
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 3.520% 11/15/54		08/18/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	242	11/15/2054

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
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 4.560% 12/31/23		08/29/2022	BARCLAYS		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	14,152	12/31/2023
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/01/2022	Redemption 100.0000		212,163	212,163	212,163	212,163	0	0	0	0	0	212,163	0	0	0	3,882	10/25/2043
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	251	02/01/2031
10620N-BT-4	BRAZOS		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	929	06/25/2029
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(62)	09/01/2030
62630W-GF-8	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(3)	11/15/2054
0909999999. Subtotal - Bonds - U.S. Special Revenues						28,336,448	28,336,448	28,282,471	28,284,094	0	28,305	0	28,305	0	28,336,448	0	0	0	410,984	XXX
00206R-AN-2	AT&T INC 6.400% 05/15/38		05/26/2022	Call 116.7840		1,167,840	1,000,000	994,800	995,990	0	123	0	123	0	996,113	0	3,887	3,887	201,796	05/15/2038
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2022	Paydown		57,605	57,379	48,551	45,382	0	12,222	0	12,222	0	57,605	0	0	0	1,352	01/25/2037
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2022	Paydown		22,702	22,702	22,634	21,394	0	1,307	0	1,307	0	22,702	0	0	0	332	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		12/01/2022	Paydown		12,044	12,044	11,867	0	0	177	0	177	0	12,044	0	0	0	95	10/17/2036
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		12/01/2022	Paydown		238,763	238,763	233,465	0	0	5,298	0	5,298	0	238,763	0	0	0	2,494	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		12/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
038336-C#-8	APTARGROUP PP 3.250% 09/05/22		05/02/2022	Call 100.5955		2,011,910	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,701	09/05/2022
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		06/15/2022	Paydown		364,391	364,391	364,391	364,391	0	0	0	0	0	364,391	0	0	0	347	11/15/2022
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2022	Paydown		36,250	36,250	36,131	36,124	0	126	0	126	0	36,250	0	0	0	708	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2022	Paydown		408,002	408,002	404,639	405,980	0	2,022	0	2,022	0	408,002	0	0	0	11,222	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2022	Paydown		144,463	144,463	141,449	143,003	0	1,460	0	1,460	0	144,463	0	0	0	4,898	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2022	Paydown		19,210	19,210	18,279	18,842	0	368	0	368	0	19,210	0	0	0	402	08/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2022	Paydown		72,620	74,958	62,756	65,394	0	7,226	0	7,226	0	72,620	0	0	0	2,582	09/25/2034
110122-AA-6	BRISTOL-MYERS SQUIBB 7.150% 06/15/23		10/19/2022	BANK of AMERICA SEC		4,820,490	4,750,000	5,217,600	4,805,727	0	(30,574)	0	(30,574)	0	4,775,152	0	45,338	45,338	287,738	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB 6.800% 11/15/26		10/27/2022	Various		5,329,450	5,000,000	5,402,156	5,133,452	0	(19,902)	0	(19,902)	0	5,113,550	0	215,900	215,900	326,778	11/15/2026
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		03/04/2022	Call 125.4210		3,135,525	2,500,000	2,814,986	2,803,699	0	(1,320)	0	(1,320)	0	2,802,380	0	(302,380)	(302,380)	704,622	08/15/2045
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.103% 01/25/37		12/01/2022	Paydown		50,852	50,852	29,749	14,042	0	36,810	0	36,810	0	50,852	0	0	0	268	01/25/2037
125896-85-2	CMS ENERGY CORP PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		263,119	10,400	258,707	258,707	0	0	0	0	0	258,707	0	4,411	4,411	7,638	
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		04/05/2022	Maturity		8,250,000	8,250,000	8,368,883	8,330,968	0	(80,968)	0	(80,968)	0	8,250,000	0	0	0	180,469	04/05/2022
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2022	Paydown		943,348	943,348	921,385	933,166	0	10,181	0	10,181	0	943,348	0	0	0	12,366	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2022	Paydown		66,153	66,331	63,699	61,653	0	4,500	0	4,500	0	66,153	0	0	0	1,712	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2022	Paydown		83,738	88,998	80,504	72,110	0	11,628	0	11,628	0	83,738	0	0	0	1,923	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2022	Paydown		399,327	424,410	403,525	359,274	0	40,052	0	40,052	0	399,327	0	0	0	9,172	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2022	Paydown		137,416	138,500	120,738	106,413	0	31,004	0	31,004	0	137,416	0	0	0	4,558	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2022	Paydown		169,664	193,460	162,676	134,845	0	34,820	0	34,820	0	169,664	0	0	0	6,335	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2022	Paydown		37,688	48,418	45,343	40,673	0	(2,984)	0	(2,984)	0	37,688	0	0	0	1,330	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2022	Paydown		45,925	48,132	39,088	27,152	0	18,773	0	18,773	0	45,925	0	0	0	1,021	05/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2022	Paydown		34,794	34,630	29,305	24,159	0	10,635	0	10,635	0	34,794	0	0	0	679	11/25/2035
14912L-6C-0	CATERPILLAR FINANCE SERV 3.300% 06/09/24		05/18/2022	TD SECURITIES		3,508,762	3,499,000	3,484,987	3,493,095	0	901	0	901	0	3,493,996	0	14,766	14,766	51,639	06/09/2024
15189T-AS-6	CENTERPOINT ENERGY 6.125% Perpet.		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		297,879	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(2,121)	(2,121)	11,076	01/01/9999
15189W-AN-0	CENTERPOINT 5.279% 03/02/23		01/31/2022	Call 100.0000		364,000	364,000	364,000	364,000	0	0	0	0	0	364,000	0	0	0	408	03/02/2023
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2022	Paydown		343,662	362,002	333,454	351,703	0	(8,041)	0	(8,041)	0	343,662	0	0	0	9,117	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		12/01/2022	Paydown		564,228	564,228	564,211	555,712	0	8,515	0	8,515	0	564,228	0	0	0	13,787	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2022	Paydown		90,129	90,129	91,115	90,614	0	(485)	0	(485)	0	90,129	0	0	0	1,139	06/25/2044
185508-AH-1	CLECO POWER LLC 5.269% 06/15/23		06/23/2022	Call 100.0000		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	6,293	06/15/2023
208251-AE-8	CONOCO INC 6.950% 04/15/29		03/11/2022	Various		15,207,960	12,000,000	13,424,790	12,630,215	0	(12,977)	0	(12,977)	0	12,617,238	0	2,590,722	2,590,722	0	04/15/2029

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
22160K-AM-7	COSTCO WHOLESALE CORP 3.000% 05/18/27		12/12/2022	AMHERST SECURITIES GROUP		1,903,600	2,000,000	1,925,220	1,951,293	0	7,983	0	7,983	0	1,959,276	0	(55,676)	(55,676)	64,333	05/18/2027
22532X-QL-5	CREDIT AGRICOLE CIB NY 1.680% 07/15/22		07/15/2022	Maturity		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	2,772	07/15/2022
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2022	Paydown		76,367	73,497	69,047	60,419	0	15,949	0	15,949	0	76,367	0	0	0	1,654	06/25/2035
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		12/01/2022	Paydown		54,947	54,961	52,900	55,320	0	(373)	0	(373)	0	54,947	0	0	0	910	02/25/2036
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN 3.450% 11/15/29		04/11/2022	Call 103.8881		1,860,637	1,791,000	1,909,958	1,895,773	0	(3,460)	0	(3,460)	0	1,892,313	0	(101,313)	(101,313)	94,696	11/15/2029
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2022	Paydown		175,458	175,458	160,456	161,091	0	14,367	0	14,367	0	175,458	0	0	0	4,392	02/25/2036
254687-DH-6	DISNEY 7.430% 10/01/26		10/26/2022	DEUTSCHE BANK		2,157,360	2,000,000	2,458,324	2,329,639	0	(53,243)	0	(53,243)	0	2,276,396	0	(119,036)	(119,036)	159,745	10/01/2026
26441C-40-2	DUKE ENERGY PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT		198,714	7,800	194,190	194,190	0	0	0	0	0	194,190	0	4,524	4,524	2,742	
26875P-AP-6	EOG RESOURCES 4.150% 01/15/26		05/23/2022	KEY BANC-MCDONALD		7,405,868	7,265,000	7,499,224	7,397,055	0	(13,257)	0	(13,257)	0	7,383,798	0	22,070	22,070	259,623	01/15/2026
276480-AA-8	EASTERN GAS TRAN 3.900% 11/15/49		08/31/2022	Tax Free Exchange		1,989,283	2,000,000	1,998,908	1,989,158	0	125	0	125	0	1,989,283	0	0	0	61,967	11/15/2049
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD		899,080	1,000,000	999,140	999,037	0	38	0	38	0	999,076	0	(99,996)	(99,996)	22,778	05/15/2050
30166A-AC-8	Exeter Automobil20213A ables 2021-3A A3 0.350% 02/18/25		09/28/2022	BARCLAYS		14,734,893	14,780,505	14,725,078	0	0	47,585	0	47,585	0	14,772,663	0	(37,770)	(37,770)	36,643	02/18/2025
30166A-AC-8	Exeter Automobil20213A ables 2021-3A A3 0.350% 02/18/25		09/15/2022	Paydown		30,219,495	30,219,495	30,106,172	0	0	113,323	0	113,323	0	30,219,495	0	0	0	57,095	02/18/2025
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		06/21/2022	Call 100.4500		1,004,500	1,000,000	990,660	998,178	0	507	0	507	0	998,685	0	1,315	1,315	42,781	08/06/2023
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/01/2022	Paydown		165,358	184,462	188,932	185,218	0	(23,398)	0	(23,398)	0	165,358	0	0	0	16,542	09/25/2034
36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		04/01/2022	Paydown		20,000,000	20,000,000	20,034,375	20,024,222	0	(24,222)	0	(24,222)	0	20,000,000	0	0	0	236,733	04/10/2034
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2022	Paydown		38,438	40,226	38,322	40,472	0	(2,034)	0	(2,034)	0	38,438	0	0	0	1,313	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2022	Paydown		82,783	85,005	82,651	79,989	0	2,795	0	2,795	0	82,783	0	0	0	2,272	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2022	Paydown		6,709	6,709	6,386	6,625	0	84	0	84	0	6,709	0	0	0	365	09/25/2035
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		01/01/2022	Paydown		121,476	121,476	125,116	121,388	0	88	0	88	0	121,476	0	0	0	465	08/10/2043
36255X-AC-7	GLS Auto Receiva20183A st 2018-3A C 4.180% 07/15/24		12/15/2022	Paydown		10,934,323	10,934,323	11,089,737	0	0	(155,413)	0	(155,413)	0	10,934,323	0	0	0	208,367	07/15/2024
36258X-AB-6	GCAR 2020-1A B 2.430% 11/15/24		12/15/2022	Paydown		8,209,489	8,209,489	8,263,364	0	0	(53,875)	0	(53,875)	0	8,209,489	0	0	0	104,312	11/15/2024
36962G-XZ-2	GEN ELEC CAP CORP 6.750% 03/15/32		12/02/2022	Various		2,010,241	1,775,000	1,773,306	1,772,865	0	59	0	59	0	1,772,924	0	2,076	2,076	380,680	03/15/2032
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% 07/15/23		09/13/2022	MORGAN STANLEY FIXED INC		1,992,520	2,000,000	1,917,640	1,985,016	0	6,678	0	6,678	0	1,991,694	0	826	826	87,127	07/15/2023
446150-AW-4	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		05/05/2022	Tax Free Exchange		2,545,107	2,661,000	2,542,532	2,542,867	0	2,240	0	2,240	0	2,545,107	0	0	0	47,612	08/15/2036
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		05/01/2022	Paydown		52,244	39,539	32,511	22,141	0	30,103	0	30,103	0	52,244	0	0	0	818	02/25/2036
459200-AM-3	IBM 7.000% 10/30/25		11/03/2022	Various		8,447,950	8,000,000	8,895,980	8,244,562	0	(45,792)	0	(45,792)	0	8,198,770	0	249,180	249,180	540,556	10/30/2025
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2022	Paydown		771,180	771,180	547,526	525,343	0	245,837	0	245,837	0	771,180	0	0	0	22,449	08/25/2037
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2022	Paydown		162,973	162,973	162,881	162,899	0	74	0	74	0	162,973	0	0	0	3,790	03/15/2063
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		12/01/2022	Paydown		45,969	45,969	45,051	46,652	0	581	1,264	(683)	0	45,969	0	0	0	999	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		11/01/2022	Paydown		102,311	103,394	73,709	63,398	0	38,913	0	38,913	0	102,311	0	0	0	2,402	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5 4.584% 07/25/36		12/01/2022	Paydown		136,519	136,519	76,164	49,202	0	87,317	0	87,317	0	136,519	0	0	0	1,370	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2022	Paydown		75,241	75,241	43,277	27,823	0	47,418	0	47,418	0	75,241	0	0	0	755	07/25/2036
50075N-AC-8	KRAFT FOODS INC 6.500% 11/01/31		03/16/2022	Call 125.4540		1,254,540	1,000,000	1,017,720	1,010,296	0	(143)	0	(143)	0	1,010,152	0	(10,152)	(10,152)	279,276	11/01/2031
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2022	Paydown		69,872	63,045	52,022	49,955	0	19,917	0	19,917	0	69,872	0	0	0	1,913	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		12/01/2022	Paydown		1,473	35,415	27,840	33,291	0	(31,818)	0	(31,818)	0	1,473	0	0	0	1,143	12/25/2042
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.376% 01/07/22		01/07/2022	Maturity		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	1,120	01/07/2022
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		12/01/2022	Paydown		94,544	94,544	52,301	38,251	0	56,293	0	56,293	0	94,544	0	0	0	540	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 4.195% 10/25/46		09/01/2022	Paydown		60,950	60,950	38,726	22,508	0	38,442	0	38,442	0	60,950	0	0	0	917	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2022	Paydown		22,299	22,299	11,930	8,277	0	14,022	0	14,022	0	22,299	0	0	0	175	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2022	Paydown		129,340	129,340	126,106	128,078	0	1,261	0	1,261	0	129,340	0	0	0	1,376	07/25/2043
65339K-BT-6	NEXTERA ENERGY CAPITAL 4.935% 02/22/23		12/28/2022	Call 100.0000		1,310,000	1,310,000	1,310,000	1,310,000	0	0	0	0	0	1,310,000	0	0	0	20,651	02/22/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2022	Paydown		307,641	307,641	255,830	244,378	0	63,263	0	63,263	0	307,641	0	0	0	5,670	03/25/2047
665772-BN-8	NORTHERN STATES PWR-MINN 7.125% 07/01/25		10/27/2022	Various		6,999,233	6,666,000	6,719,007	6,680,459	0	(4,038)	0	(4,038)	0	6,676,422	0	322,812	322,812	629,312	07/01/2025
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2022	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 5.345% 03/11/23		09/26/2022	Call 100.0000		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	13,918	03/11/2023
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2022	Various		332,372	332,372	300,207	313,746	0	18,626	0	18,626	0	332,372	0	0	0	19,779	05/10/2037
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2022	Paydown		7,691	8,897	7,443	7,680	0	11	0	11	0	7,691	0	0	0	269	06/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2022	Paydown		630,742	638,004	577,560	588,179	0	42,563	0	42,563	0	630,742	0	0	0	17,987	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2022	Paydown		41,573	44,214	36,435	40,071	0	1,502	0	1,502	0	41,573	0	0	0	1,304	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2022	Paydown		109,623	98,979	68,722	40,258	0	69,365	0	69,365	0	109,623	0	0	0	1,446	09/25/2036
771196-BJ-0	ROCHE HLDGS INC 3.000% 11/10/25		10/04/2022	JANE STREET EXECUTION SERVICES		1,917,760	2,000,000	1,925,600	1,959,325	0	7,622	0	7,622	0	1,966,946	0	(49,186)	(49,186)	54,333	11/10/2025
80285R-AF-5	Santander Drive 20202 eivabl 2020-2 C 1.460% 09/15/25		12/15/2022	Paydown		3,822,703	3,822,703	3,834,051	0	0	(11,349)	0	(11,349)	0	3,822,703	0	0	0	34,809	09/15/2025
816851-60-4	SEMPRA ENERGY PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT		304,313	12,100	299,109	299,109	0	0	0	0	0	299,109	0	5,204	5,204	8,697	
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2022	Paydown		93,873	93,873	92,245	93,257	0	616	0	616	0	93,873	0	0	0	1,392	07/25/2043
842400-HE-6	SOUTHERN CAL EDISON 1.100% 06/13/22		06/13/2022	Maturity		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	2,598	06/13/2022
863579-AM-0	SARM 2004-12 1A2 3.944% 09/25/34		12/01/2022	Paydown		65,275	65,275	57,644	61,145	0	4,130	0	4,130	0	65,275	0	0	0	880	09/25/2034
863579-CB-2	SARM 2004-14 1A 3.902% 10/25/34		12/01/2022	Paydown		137,410	137,410	117,363	132,649	0	4,762	0	4,762	0	137,410	0	0	0	1,291	10/25/2034
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2022	Paydown		227,046	227,046	260,234	242,561	0	(15,515)	0	(15,515)	0	227,046	0	0	0	6,770	07/15/2059
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		05/23/2022	Call 102.7500		297,975	290,000	254,825	261,829	0	1,691	0	1,691	0	263,520	0	26,480	26,480	20,203	05/15/2027
91913Y-AV-2	VALERO ENERGY CORP 4.350% 06/01/28		09/13/2022	Call 99.2850		1,821,880	1,835,000	1,830,706	1,831,995	0	237	0	237	0	1,832,232	0	0	0	52,175	06/01/2028
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		06/09/2022	Various		2,654,737	2,601,000	2,601,000	2,601,000	0	0	0	0	0	2,601,000	0	53,737	53,737	81,932	04/01/2025
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2022	Paydown		50,184	48,991	46,945	46,630	0	3,554	0	3,554	0	50,184	0	0	0	1,360	08/25/2035
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2022	Paydown		466,514	466,514	473,075	468,472	0	(1,957)	0	(1,957)	0	466,514	0	0	0	5,523	07/25/2049
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A	09/09/2022	RBC/DAIN		159,750	225,000	206,381	209,985	0	1,564	0	1,564	0	211,549	0	(51,799)	(51,799)	13,944	08/15/2027
65334H-AE-2	NEXEN INC 5.875% 03/10/35	A	11/01/2022	Various		3,818,476	4,000,000	3,889,200	3,926,624	0	3,176	0	3,176	0	3,929,799	0	(111,323)	(111,323)	269,597	03/10/2035
65334H-AG-7	NEXEN INC 6.400% 05/15/37	A	11/01/2022	JPM FUNDS RECAP		1,003,440	1,000,000	944,990	959,085	0	1,377	0	1,377	0	960,461	0	42,979	42,979	61,867	05/15/2037
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	10/11/2022	Various		3,034,020	3,000,000	2,728,320	2,810,820	0	7,095	0	7,095	0	2,817,915	0	182,085	182,085	193,678	05/15/2035
12615T-AB-4	CNOOC FINANCE 5.500% 05/21/33	D	11/01/2022	CITIGROUP GLOBAL MKTS		1,894,320	2,000,000	1,769,130	1,855,352	0	7,541	0	7,541	0	1,862,893	0	31,427	31,427	104,500	05/21/2033
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D	01/10/2022	Maturity		603,000	603,000	607,348	603,477	0	(477)	0	(477)	0	603,000	0	0	0	10,176	01/10/2022
22550U-AA-9	CREDIT SUISSE NEW YORK 0.500% 02/04/22	D	02/04/2022	Maturity		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	2,428	02/04/2022
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	12/02/2022	Call 93.5810		17,579,191	18,785,000	19,270,495	19,170,009	0	(18,789)	0	(18,789)	0	19,151,220	0	0	0	(702,917)	11/15/2035
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D	04/26/2022	TPCG FINANCIAL		496,081	507,500	494,953	496,033	0	765	0	765	0	496,798	0	(716)	(716)	29,234	09/02/2027
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	02/22/2022	Maturity		2,372,000	2,372,000	2,414,672	2,381,382	0	(9,382)	0	(9,382)	0	2,372,000	0	0	0	35,556	02/22/2022
714264-AH-1	PERNOD RICARD SA UNSPON ADR 4.250% 07/15/22	D	07/15/2022	Maturity		856,000	856,000	879,860	873,488	0	(17,488)	0	(17,488)	0	856,000	0	0	0	36,380	07/15/2022
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	09/30/2022	Redemption 100.0000		102,900	102,900	102,900	102,900	0	0	0	0	0	102,900	0	0	0	4,577	09/30/2027
826200-AD-9	SIEMENS FINANCING 6.125% 08/17/26	D	10/26/2022	RBC/DAIN		2,047,340	2,000,000	2,011,390	2,003,816	0	(678)	0	(678)	0	2,003,138	0	44,202	44,202	146,660	08/17/2026
879385-AD-4	TELEFONICA EUROPE 8.250% 09/15/30	D	04/19/2022	BARCLAYS		10,013,040	8,000,000	8,262,740	8,139,948	0	(3,051)	0	(3,051)	0	8,136,897	0	1,876,143	1,876,143	396,000	09/15/2030
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	D	03/28/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	44,200	03/28/2022
W0805#-AM-0	ASSA ABLOY PP 3.480% 08/09/22	D	08/09/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,847	08/09/2022
208251-AE-8	CONOCO INC		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	338,233	04/15/2029
872225-AF-4	TBW 2006-5 A5A		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	591	11/25/2036
025297-AC-6	American Credit 20203 ce Rec 2020-3 C		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	11,992	06/15/2026
05377R-CQ-5	AESOP 2017-1A A		12/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,475)	09/20/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						246,075,396	239,271,566	243,448,958	172,549,365	0	622,604	1,264	621,340	0	241,437,974	0	4,798,616	4,798,616	6,725,582	XXX
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1 7.885% Perpet.		10/31/2022	Various		4,890,000	4,890,000	4,755,525	4,755,525	0	0	0	0	0	4,755,525	0	134,475	134,475	229,336	01/01/9999
976657-AH-9	WISCONSIN ENERGY CORP 6.762% 05/15/67		01/20/2022	MARKET AXESS		503,674	550,000	453,750	455,983	0	66	0	66	0	456,049	0	47,625	47,625	2,426	05/15/2067

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
1309999999. Subtotal - Bonds - Hybrid Securities						5,393,674	5,440,000	5,209,275	5,211,508	0	66	0	66	0	5,211,574	0	182,100	182,100	231,762	XXX
464287-17-6	ISHARES CLOSED END FUND		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	0.000	85,148	0	76,377	90,440	(14,063)	0	0	(14,063)	0	76,377	0	8,771	8,771	1,026	
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		01/13/2022	JP MORGAN - EQ	0.000	5,752,049	0	5,009,987	5,904,030	(894,042)	0	0	(894,042)	0	5,009,987	0	742,062	742,062	0	
1619999999. Subtotal - Bonds - SVO Identified Funds						5,837,197	0	5,086,364	5,994,470	(908,105)	0	0	(908,105)	0	5,086,364	0	750,833	750,833	1,026	XXX
2509999997. Total - Bonds - Part 4						386,151,567	371,583,822	382,448,385	311,824,638	(1,732,260)	556,356	1,264	(1,177,168)	0	379,294,567	0	6,881,693	6,881,693	8,893,321	XXX
2509999998. Total - Bonds - Part 5						175,739,324	176,129,427	176,418,247	0	0	(374,298)	0	(374,298)	0	176,043,949	0	(310,042)	(310,042)	1,879,148	XXX
2509999999. Total - Bonds						561,890,891	547,713,249	558,866,632	311,824,638	(1,732,260)	182,058	1,264	(1,551,466)	0	555,338,516	0	6,571,651	6,571,651	10,772,469	XXX
008492-20-9	AGREE REALTY CORP PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	18,700.000	355,298	0.00	465,743	443,564	22,179	0	0	22,179	0	465,743	0	(110,445)	(110,445)	6,534	
02665T-88-4	AMERICAN HOMES 4 RENT PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	21,370.000	534,247	0.00	529,716	562,031	(32,315)	0	0	(32,315)	0	529,716	0	4,532	4,532	7,847	
04208T-20-7	ARMADA HOFFLER PROP PFD		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	11,275.000	284,416	0.00	281,875	303,526	(21,651)	0	0	(21,651)	0	281,875	0	2,541	2,541	8,079	
15202L-20-6	INVESTORS REAL ESTATE TRUST PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	11,314.000	283,583	0.00	280,147	295,069	(14,923)	0	0	(14,923)	0	280,147	0	3,437	3,437	4,685	
16208T-20-1	CHATHAM LODGING TRUST PREFERRED		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	11,000.000	258,988	0.00	276,501	291,610	(15,109)	0	0	(15,109)	0	276,501	0	(17,513)	(17,513)	9,109	
253868-82-2	DIGITAL REALTY TRUST INC PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	11,300.000	275,447	0.00	282,500	302,614	(20,114)	0	0	(20,114)	0	282,500	0	(7,053)	(7,053)	3,673	
26884U-50-5	EPR PROPERTIES PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	9,822.000	229,343	0.00	207,085	248,104	(41,019)	0	0	(41,019)	0	207,085	0	22,258	22,258	7,060	
29273V-50-6	ENERGY TRANSFER EQUITY LP PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	13,200.000	316,214	0.00	262,944	330,924	(67,980)	0	0	(67,980)	0	262,944	0	53,270	53,270	6,291	
69360J-55-2	PS BUSINESS PARKS INC PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	11,428.000	265,700	0.00	282,802	309,242	(26,440)	0	0	(26,440)	0	282,802	0	(17,102)	(17,102)	3,482	
70509V-60-5	PEBBLEBROOK HOTEL TRUST PREFERRED		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	18,035.000	421,072	0.00	380,165	456,646	(76,481)	0	0	(76,481)	0	380,165	0	40,907	40,907	14,372	
70509V-80-3	PEBBLEBROOK HOTEL TRUST PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	15,900.000	388,416	0.00	397,500	417,534	(20,034)	0	0	(20,034)	0	397,500	0	(9,084)	(9,084)	12,670	
70509V-88-6	PEBBLEBROOK HOTEL TRUST PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	16,000.000	351,114	0.00	400,000	393,600	6,400	0	0	6,400	0	400,000	0	(48,886)	(48,886)	9,512	
74460W-46-1	PUBLIC STORAGE PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	13,600.000	269,279	0.00	340,000	341,224	(1,224)	0	0	(1,224)	0	340,000	0	(70,721)	(70,721)	3,400	
74460W-55-2	PUBLIC STORAGE PREFERRED		08/04/2022	JANNEY MONTGOMERY SCOTT NINC	8,561.000	212,822	0.00	197,930	0	0	0	0	0	0	197,930	0	14,891	14,891	4,949	
74460W-62-8	PUBLIC STORAGE PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	20,600.000	492,212	0.00	515,000	550,844	(35,844)	0	0	(35,844)	0	515,000	0	(22,788)	(22,788)	6,277	
76169C-40-7	REXFORD INDUSTRIAL REALT PREFERRED		04/04/2022	ADVANTUS CAPITAL MANAGEMENT	11,000.000	275,427	0.00	270,867	287,980	(17,113)	0	0	(17,113)	0	270,867	0	4,560	4,560	3,305	
804395-80-4	SAUL CENTERS INC PREFERRED		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	12,756.000	314,284	0.00	315,846	331,656	(15,810)	0	0	(15,810)	0	315,846	0	(1,562)	(1,562)	8,082	
804395-87-9	SAUL CENTERS INC PREFERRED		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	15,200.000	364,816	0.00	380,000	417,544	(37,544)	0	0	(37,544)	0	380,000	0	(15,184)	(15,184)	11,400	
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	10,100.000	245,875	0.00	249,575	256,035	(6,460)	0	0	(6,460)	0	249,575	0	(3,700)	(3,700)	3,945	
867892-80-4	SUNSTONE HOTEL INVESTORS PREFERRED		04/07/2022	ADVANTUS CAPITAL MANAGEMENT	16,500.000	394,019	0.00	412,500	422,070	(9,570)	0	0	(9,570)	0	412,500	0	(18,481)	(18,481)	11,140	
929042-81-0	VORNADO REALTY TRUST PREFERRED		04/06/2022	ADVANTUS CAPITAL MANAGEMENT	9,700.000	212,429	0.00	242,500	256,953	(14,453)	0	0	(14,453)	0	242,500	0	(30,071)	(30,071)	6,366	
EP0597-28-6	BROOKFIELD INFRASTRUCTUR PREFERRED	D	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	14,664.000	280,814	0.00	366,606	371,439	(4,833)	0	0	(4,833)	0	366,606	0	(85,792)	(85,792)	4,583	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,025,815	XXX	7,337,802	7,590,209	(450,338)	0	0	(450,338)	0	7,337,802	0	(311,986)	(311,986)	156,761	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	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
4509999997. Total - Preferred Stocks - Part 4						7,025,815	XXX	7,337,802	7,590,209	(450,338)	0	0	(450,338)	0	7,337,802	0	(311,986)	(311,986)	156,761	XXX
4509999998. Total - Preferred Stocks - Part 5						232,841	XXX	249,874	0	0	0	0	0	0	249,874	0	(17,033)	(17,033)	3,267	XXX
4509999999. Total - Preferred Stocks						7,258,656	XXX	7,587,676	7,590,209	(450,338)	0	0	(450,338)	0	7,587,676	0	(329,019)	(329,019)	160,028	XXX
00130H-10-5	AES CORP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	38,200.000	965,139		529,685	928,260	(398,575)	0	0	(398,575)	0	529,685	0	435,454	435,454	6,036	
00206R-10-2	AT&T INC		04/11/2022	Spin Off	0.000	301,724		301,724	299,050	2,674	0	0	2,674	0	301,724	0	0	0	0	
008492-10-0	AGREE REALTY CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	14,000.000	946,108		621,408	999,040	(377,632)	0	0	(377,632)	0	621,408	0	324,700	324,700	12,712	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,500.000	509,731		323,405	557,400	(233,995)	0	0	(233,995)	0	323,405	0	186,326	186,326	5,750	
01748X-10-2	ALLEGIANT TRAVEL CO		12/09/2022	S. G. COWEN SECURITIES CORP.	3,784.000	273,028		709,538	707,759	1,779	0	0	1,779	0	709,538	0	(436,510)	(436,510)	0	
02079K-30-5	ALPHABET CLASS A		02/03/2022	Various	524.000	1,436,524		163,049	1,518,049	(1,355,000)	0	0	(1,355,000)	0	163,049	0	1,273,475	1,273,475	0	
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		10/18/2022	HOWARD WEIL	1,700.000	87,800		86,093	49,048	6,647	0	0	6,647	0	86,093	0	1,707	1,707	3,150	
023135-10-6	AMAZON.COM INC		12/09/2022	S. G. COWEN SECURITIES CORP.	379.000	676,466		1,244,428	1,263,715	(19,287)	0	0	(19,287)	0	1,244,428	0	(567,961)	(567,961)	0	
02361E-10-8	AMERESCO INC-CL A		01/06/2022	STIFEL NICOLAUS & CO-EQ	5,000.000	348,566		247,037	407,200	(160,163)	0	0	(160,163)	0	247,037	0	101,529	101,529	0	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,300.000	472,107		358,386	475,507	(117,121)	0	0	(117,121)	0	358,386	0	113,721	113,721	3,901	
025537-10-1	AMERICAN ELECTRIC POWER		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	13,900.000	1,440,433		978,843	1,236,683	(257,840)	0	0	(257,840)	0	978,843	0	461,590	461,590	10,842	
03027X-10-0	AMERICAN TOWER CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,800.000	684,145		627,962	819,000	(191,038)	0	0	(191,038)	0	627,962	0	56,183	56,183	3,892	
03064D-10-8	AMERICOLD REALTY TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,779.000	135,574		147,620	156,703	(9,084)	0	0	(9,084)	0	147,620	0	(12,046)	(12,046)	1,927	
03750L-10-9	APARTMENT INCOME REIT CO REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,900.000	478,989		468,898	486,563	(17,665)	0	0	(17,665)	0	468,898	0	10,091	10,091	4,005	
037833-10-0	APPLE INC		01/21/2022	S. G. COWEN SECURITIES CORP.	5,498.000	900,031		110,351	976,280	(865,929)	0	0	(865,929)	0	110,351	0	789,679	789,679	0	
053484-10-1	AVALON BAY COMMUNITIES REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,600.000	1,152,618		825,150	1,161,914	(336,764)	0	0	(336,764)	0	825,150	0	327,468	327,468	14,628	
053807-10-3	AVNET INC		08/04/2022	S. G. COWEN SECURITIES CORP.	10,775.000	512,286		339,809	444,253	(104,445)	0	0	(104,445)	0	339,809	0	172,477	172,477	5,603	
05722G-10-0	BAKER HUGHES CO COMMON		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	18,000.000	615,331		398,679	433,080	(34,401)	0	0	(34,401)	0	398,679	0	216,653	216,653	2,808	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		12/09/2022	S. G. COWEN SECURITIES CORP.	5,882.000	1,804,652		1,700,875	1,758,718	(57,843)	0	0	(57,843)	0	1,700,875	0	103,777	103,777	0	
09257W-10-0	BLACKSTONE MORTGAGE TRU-CL A REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	25,560.000	804,006		726,138	782,647	(56,510)	0	0	(56,510)	0	726,138	0	77,869	77,869	30,826	
101121-10-1	BOSTON PROPERTIES INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,960.000	610,046		502,442	571,293	(68,851)	0	0	(68,851)	0	502,442	0	107,604	107,604	9,036	
110122-10-8	BRISTOL-MYERS SQUIBB		10/20/2022	Various	31,062.000	2,302,293		1,856,786	1,936,716	(79,930)	0	0	(79,930)	0	1,856,786	0	445,507	445,507	45,316	
11120U-10-5	BRIXMOR PROPERTY GROUP INC REIT		01/05/2022	ADVANTUS CAPITAL MANAGEMENT	3,800.000	97,844		45,709	96,558	(50,849)	0	0	(50,849)	0	45,709	0	52,135	52,135	912	
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	14,800.000	322,917		250,717	367,336	(116,619)	0	0	(116,619)	0	250,717	0	72,200	72,200	7,844	
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	15,130.000	633,827		614,970	557,238	57,732	0	0	57,732	0	614,970	0	18,857	18,857	3,599	
125896-10-0	CMS ENERGY CORP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,300.000	279,948		243,692	279,715	(36,023)	0	0	(36,023)	0	243,692	0	36,256	36,256	828	
133131-10-2	CAMDEN PROPERTY TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,800.000	825,130		363,736	857,664	(493,928)	0	0	(493,928)	0	363,736	0	461,394	461,394	8,496	
14174T-10-7	CARETRUST REIT INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	28,800.000	548,401		634,336	657,504	(23,168)	0	0	(23,168)	0	634,336	0	(85,935)	(85,935)	15,387	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
15189T-10-7	CENTERPOINT ENERGY		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	22,200.000	709,903		466,268	619,602	(153,334)	0	0	(153,334)	0	466,268	0	243,635	243,635	3,774	
16208T-10-2	CHATHAM LODGING TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	13,300.000	172,792		157,715	182,476	(24,761)	0	0	(24,761)	0	157,715	0	15,077	15,077	0	
16411R-20-8	CHENIERE ENERGY INC		09/19/2022	Various	4,050.000	620,348		456,983	410,751	46,232	0	0	46,232	0	456,983	0	163,365	163,365	2,987	
172062-10-1	CINCINNATI FINANCIAL		01/25/2022	Various	128,019.000	14,999,986		550,961	14,585,205	(14,034,243)	0	0	(14,034,243)	0	550,961	0	14,449,025	14,449,025	80,652	
184496-10-7	CLEAN HARBORS INC		12/09/2022	Various	28,550.000	3,307,493		2,838,581	2,848,434	(9,853)	0	0	(9,853)	0	2,838,581	0	468,912	468,912	0	
18539C-10-5	NRG YIELD INC-CLASS A COMMON		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	29,739.000	978,637		689,081	995,662	(306,580)	0	0	(306,580)	0	689,081	0	289,555	289,555	10,313	
20030N-10-1	COMCAST CORP CL A		01/21/2022	S. G. COWEN SECURITIES CORP.	3,602.000	179,956		113,413	181,289	(67,876)	0	0	(67,876)	0	113,413	0	66,544	66,544	901	
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	9,534.000	399,848		443,472	450,672	(7,201)	0	0	(7,201)	0	443,472	0	(43,623)	(43,623)	4,171	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/12/2022	Various	131,070.000	3,392,925		3,558,306	3,666,028	(107,722)	0	0	(107,722)	0	3,558,306	0	(165,381)	(165,381)	127,320	
222795-50-2	COUSINS PROPERTIES INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	11,500.000	437,304		373,376	463,220	(89,844)	0	0	(89,844)	0	373,376	0	63,928	63,928	7,085	
224399-10-5	CRANE CO		05/17/2022	Tax Free Exchange	30,700.000	2,756,154		2,756,154	3,123,111	(366,957)	0	0	(366,957)	0	2,756,154	0	0	0	14,429	
224441-10-5	CRANE HOLDINGS CRANE		09/08/2022	Various	2,470.000	244,773		221,749	0	0	0	0	0	0	221,749	0	23,024	23,024	1,396	
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		08/04/2022	CAPITAL ONE SECURITIES	2,150.000	56,023		57,874	59,319	(1,445)	0	0	(1,445)	0	57,874	0	(1,851)	(1,851)	2,752	
22822V-10-1	CROWN CASTLE INTL CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,000.000	1,579,600		755,233	1,669,920	(914,687)	0	0	(914,687)	0	755,233	0	824,367	824,367	11,760	
229663-10-9	CUBESMART REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	9,392.000	502,218		500,672	534,499	(33,827)	0	0	(33,827)	0	500,672	0	1,547	1,547	8,077	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	34,400.000	1,158,019		791,529	945,312	(153,783)	0	0	(153,783)	0	791,529	0	366,490	366,490	13,416	
233331-10-7	DTE ENERGY COMPANY		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,990.000	396,131		237,218	357,425	(120,207)	0	0	(120,207)	0	237,218	0	158,914	158,914	4,496	
23345M-10-7	DT MIDSTREAM INC COMMON		06/21/2022	CREDIT SUISSE FIRST BOSTON	1,200.000	60,296		66,376	0	0	0	0	0	0	66,376	0	(6,080)	(6,080)	768	
244199-10-5	DEERE & COMPANY		11/22/2022	Various	5,507.000	2,136,451		763,088	1,888,295	(1,125,207)	0	0	(1,125,207)	0	763,088	0	1,373,362	1,373,362	9,610	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		03/10/2022	ADVANTUS CAPITAL MANAGEMENT	5,682.000	54,847		27,516	54,604	(27,088)	0	0	(27,088)	0	27,516	0	27,331	27,331	0	
253868-10-3	DIGITAL REALTY TRUST INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	11,096.000	1,644,605		1,243,605	1,962,550	(718,944)	0	0	(718,944)	0	1,243,605	0	401,000	401,000	26,408	
25746U-10-9	DOMINION RESOURCES		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	15,435.000	1,353,895		1,110,500	1,212,574	(102,073)	0	0	(102,073)	0	1,110,500	0	243,395	243,395	10,303	
26441C-20-4	DUKE ENERGY		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	5,500.000	628,227		447,061	576,950	(129,889)	0	0	(129,889)	0	447,061	0	181,166	181,166	5,418	
27616P-10-3	EASTERLY GOVERNMENT PROPERTI COMMON		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	31,604.000	655,428		724,868	724,364	504	0	0	504	0	724,868	0	(69,440)	(69,440)	4,162	
29261A-10-0	ENCOMPASS		07/07/2022	VIRTU FINANCIAL	41,000.000	1,973,461		2,450,155	2,127,400	322,755	0	0	322,755	0	2,450,155	0	(476,694)	(476,694)	22,960	
29261A-10-0	ENCOMPASS		07/01/2022	Spin Off	0.000	631,438		631,438	548,260	83,178	0	0	83,178	0	631,438	0	0	0	0	
29273V-10-0	ENERGY TRANSFER EQUITY LP		06/07/2022	Various	164,407.000	1,786,895		1,837,575	1,303,690	473,888	0	0	473,888	0	1,837,575	0	(50,680)	(50,680)	25,815	
29336T-10-0	ENLINK MIDSTREAM LLC		10/18/2022	CAPITAL ONE SECURITIES	26,000.000	260,604		211,568	119,197	21,795	0	0	21,795	0	211,568	0	49,037	49,037	10,021	
29364G-10-3	Entergy Corp		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,500.000	554,053		431,050	506,925	(75,875)	0	0	(75,875)	0	431,050	0	123,003	123,003	4,545	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/30/2022	Various	69,273.000	1,754,808		1,574,576	1,521,235	53,341	0	0	53,341	0	1,574,576	0	180,232	180,232	29,710	
29444U-70-0	EQUINIX INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,675.000	1,246,200		914,378	1,416,782	(502,404)	0	0	(502,404)	0	914,378	0	331,822	331,822	3,643	
294600-10-1	EQUITRANS MIDSTREAM CORP		12/06/2022	Various	151,471.000	1,214,973		1,529,933	1,566,210	(36,277)	0	0	(36,277)	0	1,529,933	0	(314,960)	(314,960)	49,712	
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	32,700.000	835,146		630,385	942,741	(312,356)	0	0	(312,356)	0	630,385	0	204,761	204,761	16,901	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
297178-10-5	ESSEX PROPERTY TRUST INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,000.000	1,406,649		1,053,629	1,408,920	(355,291)	0	0	(355,291)	0	1,053,629	0	353,020	353,020	17,160	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,733.000	1,004,856		360,121	1,073,113	(712,992)	0	0	(712,992)	0	360,121	0	644,734	644,734	7,100	
30303M-10-2	Meta Platforms, Inc		12/09/2022	Various	16,437.000	2,511,660		4,325,180	5,528,585	(1,203,405)	0	0	(1,203,405)	0	4,325,180	0	(1,813,520)	(1,813,520)	0	
337932-10-7	FIRST ENERGY CORP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	5,700.000	268,584		219,626	237,063	(17,437)	0	0	(17,437)	0	219,626	0	48,957	48,957	2,028	
344849-10-4	FOOT LOCKER INC		03/09/2022	VIRTU FINANCIAL	66,400.000	1,998,882		3,291,186	2,897,032	394,154	0	0	394,154	0	3,291,186	0	(1,292,304)	(1,292,304)	19,920	
35137L-10-5	FOX CORP		09/23/2022	Various	23,303.000	791,226		761,613	859,881	(98,268)	0	0	(98,268)	0	761,613	0	29,614	29,614	6,134	
371927-10-4	GENESIS ENERGY L.P.		04/08/2022	Various	48,150.000	595,333		417,407	515,687	(98,280)	0	0	(98,280)	0	417,407	0	177,926	177,926	6,773	
374297-10-9	GETTY REALTY CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	19,000.000	544,753		553,166	609,710	(56,544)	0	0	(56,544)	0	553,166	0	(8,413)	(8,413)	15,006	
38141G-10-4	GOLDMAN SACHS GROUP INC		12/09/2022	S. G. COWEN SECURITIES CORP.	9,714.000	3,471,784		3,285,012	3,716,091	(431,078)	0	0	(431,078)	0	3,285,012	0	186,772	186,772	73,395	
40412C-10-1	HCA HOLDINGS INC		12/09/2022	Various	5,962.000	1,444,823		1,138,117	1,531,757	(393,640)	0	0	(393,640)	0	1,138,117	0	306,706	306,706	8,716	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE REIT		03/29/2022	ADVANTUS CAPITAL MANAGEMENT	7,924.000	325,919		167,872	420,923	(253,051)	0	0	(253,051)	0	167,872	0	158,048	158,048	2,773	
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	36,708.000	1,288,425		940,830	1,324,792	(383,961)	0	0	(383,961)	0	940,830	0	347,595	347,595	11,012	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		06/16/2022	BARCLAYS	5,900.000	174,677		152,726	163,017	(10,291)	0	0	(10,291)	0	152,726	0	21,951	21,951	6,289	
431284-10-8	HIGHWOODS PROPERTY		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	12,717.000	556,331		536,180	567,051	(30,872)	0	0	(30,872)	0	536,180	0	20,151	20,151	6,359	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		12/09/2022	Various	38,231.000	5,178,312		4,286,088	5,963,654	(1,677,565)	0	0	(1,677,565)	0	4,286,088	0	892,224	892,224	12,124	
435763-10-7	HOLLY ENERGY PARTNERS LP MASTER LIMITED PARTNER		01/26/2022	RBC/DAIN	1,000.000	18,376		20,276	16,490	3,786	0	0	3,786	0	20,276	0	(1,900)	(1,900)	0	
44107P-10-4	HOST HOTELS & RESORTS INC		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	31,500.000	568,201		420,098	547,785	(127,687)	0	0	(127,687)	0	420,098	0	148,103	148,103	945	
443510-60-7	HUBBELL INC -CL B		12/02/2022	Various	7,419.000	1,641,159		1,079,914	1,545,155	(465,241)	0	0	(465,241)	0	1,079,914	0	561,245	561,245	21,985	
444097-10-9	HUDSON PACIFIC PROPERTIES IN REIT		02/22/2022	ADVANTUS CAPITAL MANAGEMENT	20,800.000	502,206		517,736	513,968	3,768	0	0	3,768	0	517,736	0	(15,531)	(15,531)	0	
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	42,600.000	1,146,008		599,844	1,100,358	(500,514)	0	0	(500,514)	0	599,844	0	546,164	546,164	9,960	
46187W-10-7	INVITATION HOMES INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	16,000.000	652,866		356,914	725,440	(368,526)	0	0	(368,526)	0	356,914	0	295,952	295,952	3,520	
48020Q-10-7	JONES LANG LASALLE INC		12/12/2022	Various	18,220.000	3,121,453		2,980,045	4,907,375	(1,927,329)	0	0	(1,927,329)	0	2,980,045	0	141,408	141,408	0	
48123V-10-2	ZIFF DAVIS		02/09/2022	KEY BANC CAPITAL MARKETS	24,200.000	2,492,701		2,486,109	2,682,812	(196,703)	0	0	(196,703)	0	2,486,109	0	6,592	6,592	0	
49427F-10-8	KILROY REALTY CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	14,200.000	1,035,939		888,149	943,732	(55,583)	0	0	(55,583)	0	888,149	0	147,790	147,790	14,456	
49446R-10-9	KIMCO REALTY CORP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	37,890.000	911,449		818,029	933,989	(115,960)	0	0	(115,960)	0	818,029	0	93,421	93,421	7,028	
49456B-10-1	KINDER MORGAN		11/21/2022	Various	67,854.000	1,223,591		1,090,766	930,252	2,755	0	0	2,755	0	1,090,766	0	132,825	132,825	14,190	
49803T-30-0	KITE REALTY GROUP TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	27,836.000	611,482		569,734	606,268	(36,534)	0	0	(36,534)	0	569,734	0	41,748	41,748	9,089	
527064-10-9	LESLIE'S INC COMMON		07/07/2022	VIRTU FINANCIAL	77,900.000	1,239,166		1,606,563	1,843,114	(236,551)	0	0	(236,551)	0	1,606,563	0	(367,397)	(367,397)	0	
53223X-10-7	LSI		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,400.000	644,336		258,011	673,992	(415,981)	0	0	(415,981)	0	258,011	0	386,324	386,324	4,400	
55303A-10-5	MGM GROWTH PROPERTIES LLC-A REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	12,300.000	470,336		398,869	502,455	(103,586)	0	0	(103,586)	0	398,869	0	71,467	71,467	12,977	
55336V-10-0	MPLX LP LIMITED PARTNERS		09/19/2022	Various	60,831.000	2,023,113		1,384,121	1,773,358	(418,253)	0	0	(418,253)	0	1,384,121	0	638,992	638,992	39,784	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/19/2022	Various	25,048.000	1,217,973		1,179,950	1,158,585	16,139	0	0	16,139	0	1,179,950	0	38,023	38,023	23,912	
576485-20-5	MATADOR RESOURCES CO COMMON		12/01/2022	CAPITAL ONE SECURITIES	2,000.000	132,621		143,191	0	0	0	0	0	0	143,191	0	(10,570)	(10,570)	0	
594918-10-4	MICROSOFT CORP		01/21/2022	S. G. COWEN SECURITIES CORP.	4,198.000	1,262,409		236,749	1,411,871	(1,175,123)	0	0	(1,175,123)	0	236,749	0	1,025,661	1,025,661	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,668.000	358,141		120,091	382,706	(262,615)	0	0	(262,615)	0	120,091	0	238,051	238,051	1,814	
61174X-10-9	MONSTER BEVERAGE CORP		12/09/2022	S. G. COWEN SECURITIES CORP.	27,684.000	2,766,345		2,520,354	2,658,771	(138,417)	0	0	(138,417)	0	2,520,354	0	245,991	245,991	0	
61218C-10-3	MONTAUK RENEWABLES INC		06/16/2022	Various	264,339.000	3,065,823		2,395,880	2,709,475	(313,595)	0	0	(313,595)	0	2,395,880	0	669,943	669,943	0	
629377-50-8	NRG ENERGY INC		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	10,677.000	420,277		360,725	459,965	(99,240)	0	0	(99,240)	0	360,725	0	59,552	59,552	3,492	
637417-10-6	NATL RETAIL PROP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	17,762.000	811,215		759,848	853,819	(93,971)	0	0	(93,971)	0	759,848	0	51,366	51,366	9,414	
64051T-10-0	NEOPHOTONICS CORP		08/04/2022	Various	335.000	5,360		2,392	5,149	(2,757)	0	0	(2,757)	0	2,392	0	2,968	2,968	0	
644393-10-0	NEW FORTRESS ENERGY INC COMMON		04/06/2022	Various	46,700.000	1,745,253		1,252,974	1,127,338	125,636	0	0	125,636	0	1,252,974	0	492,279	492,279	2,480	
65339F-10-1	NEXTERA ENERGY INC		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	9,000.000	774,359		697,719	840,240	(142,521)	0	0	(142,521)	0	697,719	0	76,641	76,641	3,698	
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,400.000	688,827		318,918	708,960	(390,042)	0	0	(390,042)	0	318,918	0	369,909	369,909	5,943	
67058H-10-2	NUSTAR ENERGY LP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	38,200.000	590,536		625,291	606,616	18,675	0	0	18,675	0	625,291	0	(34,755)	(34,755)	14,040	
681936-10-0	OMEGA HEALTHCARE REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,900.000	256,085		261,999	263,351	(1,352)	0	0	(1,352)	0	261,999	0	(5,914)	(5,914)	5,963	
682680-10-3	ONEOK INC		12/02/2022	Various	8,500.000	545,067		554,780	264,420	28,715	0	0	28,715	0	554,780	0	(9,713)	(9,713)	7,948	
683344-10-5	ONTO INNOVATION INC ONTO		12/12/2022	Various	33,640.000	2,629,073		2,289,987	3,405,377	(1,115,390)	0	0	(1,115,390)	0	2,289,987	0	339,086	339,086	0	
701094-10-4	PARKER HANNIFIN		06/23/2022	Various	7,630.000	2,085,530		977,231	2,427,256	(1,450,024)	0	0	(1,450,024)	0	977,231	0	1,108,299	1,108,299	12,233	
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	18,200.000	407,083		399,728	407,134	(7,406)	0	0	(7,406)	0	399,728	0	7,355	7,355	364	
71844V-20-1	PHILLIPS EDISON & COMPANY IN REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	20,100.000	696,500		562,800	664,104	(101,304)	0	0	(101,304)	0	562,800	0	133,700	133,700	6,993	
718549-20-7	PHILLIPS 66 PARTNERS LP LIMITED PARTNERS		02/15/2022	Various	7,969.000	345,418		205,714	287,442	(81,728)	0	0	(81,728)	0	205,714	0	139,704	139,704	6,973	
71943U-10-4	PHYSICIANS REALTY TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	40,400.000	715,627		663,376	760,732	(97,356)	0	0	(97,356)	0	663,376	0	52,251	52,251	18,584	
726503-10-5	PLAINS ALL AMER PIPELINE LP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	135,000.000	1,469,707		1,296,917	1,260,900	36,017	0	0	36,017	0	1,296,917	0	172,790	172,790	23,922	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		09/19/2022	Various	77,400.000	895,028		911,146	784,836	126,310	0	0	126,310	0	911,146	0	(16,118)	(16,118)	30,201	
737630-10-3	POTLATCH CORPORATION REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,800.000	450,320		489,375	529,936	(40,561)	0	0	(40,561)	0	489,375	0	(39,055)	(39,055)	3,872	
74051N-10-2	PREMIER INC-CLASS A		12/12/2022	Various	93,740.000	3,183,080		3,348,753	3,859,276	(510,523)	0	0	(510,523)	0	3,348,753	0	(165,673)	(165,673)	64,313	
74340W-10-3	PROLOGIS INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	17,046.000	2,876,962		766,442	2,869,865	(2,103,423)	0	0	(2,103,423)	0	766,442	0	2,110,520	2,110,520	13,466	
74460D-10-9	PUBLIC STORAGE INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	5,000.000	2,039,678		1,001,604	1,872,800	(871,196)	0	0	(871,196)	0	1,001,604	0	1,038,074	1,038,074	10,000	
74965L-10-1	RLJ LODGING TRUST REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	28,200.000	367,123		379,340	392,826	(13,487)	0	0	(13,487)	0	379,340	0	(12,217)	(12,217)	564	
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		07/26/2022	Various	11,700.000	152,771		117,906	133,146	(15,240)	0	0	(15,240)	0	117,906	0	34,864	34,864	7,020	
75513E-10-1	RAYTHEON CO RAYTEHON		12/12/2022	Various	51,184.000	5,009,343		3,987,493	4,404,895	(417,403)	0	0	(417,403)	0	3,987,493	0	1,021,850	1,021,850	56,789	
758849-10-3	REGENCY CENTERS CORP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	7,500.000	526,129		352,825	565,125	(212,300)	0	0	(212,300)	0	352,825	0	173,304	173,304	8,875	
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	21,131.000	403,870		287,868	414,168	(126,299)	0	0	(126,299)	0	287,868	0	116,001	116,001	6,226	
78440X-80-4	SL GREEN REALTY CORP REIT		01/05/2022	ADVANTUS CAPITAL MANAGEMENT	500.000	39,536		37,250	35,850	1,400	0	0	1,400	0	37,250	0	2,286	2,286	1,375	
78440X-80-4	SL GREEN REALTY CORP REIT		01/24/2022	Tax Free Exchange	6,132.000	459,685		459,685	453,144	6,541	0	0	6,541	0	459,685	0	0	0	14,409	
78440X-80-4	SL GREEN REALTY CORP REIT		01/24/2022	Various	188.000	0		0	0	0	0	0	0	0	0	0	0	0	441	
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	35,300.000	488,795		611,377	477,962	133,415	0	0	133,415	0	611,377	0	(122,582)	(122,582)	10,590	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
79466L-30-2	SALESFORCE.COM INC		12/09/2022	S. G. COWEN SECURITIES CORP.	11,695.000	1,537,142		2,535,593	2,972,050	(436,457)	0	0	(436,457)	0	2,535,593	0	(998,451)	(998,451)	0	
816851-10-9	SEMPRA ENERGY		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,500.000	1,423,491		1,082,383	1,124,380	(41,997)	0	0	(41,997)	0	1,082,383	0	341,109	341,109	18,739	
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		10/19/2022	Various	11,000.000	174,350		142,799	126,720	16,079	0	0	16,079	0	142,799	0	31,551	31,551	9,900	
82669G-10-4	SIGNATURE BANK		06/30/2022	Various	10,642.000	3,001,172		1,159,596	3,442,368	(2,282,772)	0	0	(2,282,772)	0	1,159,596	0	1,841,576	1,841,576	6,222	
827048-10-9	SILGAN HLDS INC COMMON		12/21/2022	VIRTU FINANCIAL	1,210.000	63,497		55,982	0	0	0	0	0	0	55,982	0	7,515	7,515	387	
828806-10-9	SIMON PROPERTY GRP LP REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	14,839.000	1,879,450		2,033,063	2,370,827	(337,764)	0	0	(337,764)	0	2,033,063	0	(153,614)	(153,614)	24,484	
838518-10-8	SOUTH JERSEY INDUSTRIES		01/26/2022	ADVANTUS CAPITAL MANAGEMENT	5,700.000	139,425		138,895	148,884	(9,989)	0	0	(9,989)	0	138,895	0	530	530	0	
842587-10-7	SOUTHERN CO		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	14,300.000	1,054,310		919,548	980,694	(61,146)	0	0	(61,146)	0	919,548	0	134,762	134,762	9,438	
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	11,900.000	545,645		564,086	573,461	(9,375)	0	0	(9,375)	0	564,086	0	(18,441)	(18,441)	14,738	
85254J-10-2	STAG INDUSTRIAL INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	34,500.000	1,432,655		838,837	1,654,620	(815,783)	0	0	(815,783)	0	838,837	0	593,818	593,818	16,761	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	29,800.000	702,852		730,403	724,140	6,263	0	0	6,263	0	730,403	0	(27,552)	(27,552)	27,984	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	28,500.000	262,661		262,679	278,160	(15,481)	0	0	(15,481)	0	262,679	0	(18)	(18)	0	
866674-10-4	SUN COMMUNITIES INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	3,100.000	563,892		366,215	650,907	(284,692)	0	0	(284,692)	0	366,215	0	197,677	197,677	5,301	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	15,300.000	169,183		188,602	179,469	9,133	0	0	9,133	0	188,602	0	(19,419)	(19,419)	0	
87612G-10-1	TARGA RESOURCES CORP		10/18/2022	Various	39,650.000	2,443,877		1,672,484	2,071,316	(398,832)	0	0	(398,832)	0	1,672,484	0	771,392	771,392	22,733	
902653-10-4	UDR INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	23,600.000	1,394,029		851,246	1,415,764	(564,518)	0	0	(564,518)	0	851,246	0	542,783	542,783	12,089	
91324P-10-2	UNITEDHEALTH GROUP INC		01/06/2022	INSTINET	830.000	390,170		278,254	416,776	(138,522)	0	0	(138,522)	0	278,254	0	111,916	111,916	0	
92276F-10-0	VENTAS INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	12,900.000	794,439		724,197	659,448	64,749	0	0	64,749	0	724,197	0	70,242	70,242	11,610	
92343V-10-4	VERIZON COMMUNICATIONS		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	7,100.000	376,200		377,677	368,916	8,761	0	0	8,761	0	377,677	0	(1,477)	(1,477)	6,848	
925652-10-9	VICI PROPERTIES INC REIT		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	20,500.000	581,885		483,225	617,255	(134,030)	0	0	(134,030)	0	483,225	0	98,660	98,660	12,672	
92763M-10-5	VIPER ENERGY PARTNERS LP LIMITED PARTNERS		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	17,800.000	549,359		312,268	379,318	(67,050)	0	0	(67,050)	0	312,268	0	237,090	237,090	7,990	
92840M-10-2	VISTRA ENERGY CORP		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	21,000.000	499,988		395,067	478,170	(83,103)	0	0	(83,103)	0	395,067	0	104,921	104,921	3,060	
947890-10-9	WEBSTER FINANCIAL CORP		12/09/2022	VIRTU FINANCIAL	59,920.000	2,883,195		3,264,260	3,345,933	(81,673)	0	0	(81,673)	0	3,264,260	0	(381,065)	(381,065)	95,872	
95040Q-10-4	WELLTOWER INC WELLTOWER INC		04/08/2022	ADVANTUS CAPITAL MANAGEMENT	18,530.000	1,790,645		1,072,906	1,589,318	(516,412)	0	0	(516,412)	0	1,072,906	0	717,738	717,738	11,303	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		09/30/2022	Various	51,900.000	1,270,549		968,530	1,155,813	(187,283)	0	0	(187,283)	0	968,530	0	302,019	302,019	18,512	
969457-10-0	WILLIAMS COS INC		11/23/2022	Various	48,800.000	1,574,491		1,100,019	1,184,820	(192,315)	0	0	(192,315)	0	1,100,019	0	474,472	474,472	14,790	
000000-00-0	PIERIDAE ENERGY LTD		12/28/2022	Various	5,017,179.000	4,844,525		2,925,970	1,201,800	1,783,316	0	0	1,783,316	(59,146)	2,993,632	67,662	1,850,894	1,918,556	0	
000000-00-0	TIDEWATER MIDSTREAM		04/07/2022	RBC/DAIN	12,309,462.000	12,204,590		7,502,583	12,364,978	(4,723,656)	0	0	(4,723,656)	(138,739)	7,884,132	381,549	4,320,458	4,702,007	58,966	
493271-10-0	KEYERA CORP		05/19/2022	Various	12,500.000	314,092		330,370	275,564	42,013	0	0	42,013	12,793	318,317	(12,053)	(4,225)	(16,278)	5,908	
000000-00-0	PEMBINA PIPELINE CORP		10/13/2022	Various	17,000.000	608,950		413,197	504,024	(68,133)	0	0	(68,133)	(22,695)	440,652	27,456	168,297	195,753	11,176	
000000-00-0	TC ENERGY CORP		11/30/2022	Various	6,700.000	319,818		347,929	209,107	22,032	0	0	22,032	9,311	334,363	(13,566)	(14,545)	(28,111)	5,255	
29250N-10-5	ENBRIDGE INC		12/13/2022	Various	4,200.000	168,313		184,118	49,633	(1,675)	0	0	(1,675)	3,427	170,622	(13,495)	(2,309)	(15,804)	6,595	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE-A	A	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	9,290.000	705,238		461,630	634,135	(172,505)	0	0	(172,505)	0	461,630	0	243,608	243,608	3,607	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
29250N-10-5	ENBRIDGE INC	A	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	22,500.000	1,027,149		720,529	879,300	(158,771)	0	0	(158,771)	0	720,529	0	306,620	306,620	13,182	
48113W-10-2	JOURNEY ENERGY INC COMMON		04/21/2022	Various	96,516.000	405,548		0	201,360	(201,360)	0	0	(201,360)	0	0	0	405,548	405,548	0	
GOLAR1-AS-2	GOLAR LNG LTD COMMON	D	03/29/2022	Various	20,000.000	411,383		229,291	247,800	(18,509)	0	0	(18,509)	0	229,291	0	182,092	182,092	0	
D27348-26-3	FRESENIUS SE & CO KGAA	B	12/12/2022	BERENBERG CAPITAL MARKETS	56,900.000	1,552,338		2,955,247	2,271,884	494,889	0	0	494,889	188,475	2,585,493	(369,754)	(1,033,155)	(1,402,909)	55,065	
F92124-10-0	TOTAL SA	B	12/12/2022	EXANE INC	50,200.000	2,942,797		2,354,166	2,526,976	(345,676)	0	0	(345,676)	172,866	2,028,886	(325,280)	913,911	588,631	187,630	
J9446Z-10-5	USS CO LTD	B	08/22/2022	Various	176,400.000	3,217,480		3,018,812	2,752,167	111,699	0	0	111,699	154,946	2,436,124	(582,689)	781,356	198,667	53,572	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	07/14/2022	S. G. COWEN SECURITIES CORP.	1,374.000	146,735		157,735	163,217	(5,482)	0	0	(5,482)	0	157,735	0	(11,000)	(11,000)	0	
780259-20-6	ROYAL DUTCH SHELL PLC-ADR	D	02/01/2022	Tax Free Exchange	23,713.000	1,000,883		1,000,883	1,029,144	(28,261)	0	0	(28,261)	0	1,000,883	0	0	0	0	
F00189-12-0	ACCOR SA COMMON	B	12/12/2022	EXANE INC	61,900.000	1,627,966		2,112,294	1,986,294	33,749	0	0	33,749	92,251	1,887,690	(224,604)	(259,724)	(484,328)	0	
F5333N-10-0	JCDECAUX SA	B	12/12/2022	JPM FUNDS RECAP	80,400.000	1,467,132		2,368,497	1,995,030	194,667	0	0	194,667	178,801	2,046,227	(322,270)	(579,096)	(901,366)	0	
G16252-10-1	BROOKFIELD INFRASTRUCTURE	D	03/30/2022	ADVANTUS CAPITAL MANAGEMENT	6,413.000	395,449		141,604	389,975	(248,370)	0	0	(248,370)	0	141,604	0	253,845	253,845	1,681	
H00392-31-8	ADECCO GROUP AG-REG	B	10/05/2022	Various	53,030.000	1,512,875		3,279,060	2,708,927	580,156	0	0	580,156	(10,024)	3,062,550	(216,510)	(1,549,676)	(1,766,186)	139,774	
H3816Q-10-2	LAFARGEHOLCIM LTD-REG	B	10/05/2022	JPM FUNDS RECAP	51,500.000	2,220,560		3,030,078	2,625,689	376,513	0	0	376,513	27,875	2,795,428	(234,649)	(574,868)	(809,517)	113,980	
H5820Q-15-0	NOVARTIS AG-REG	B	12/12/2022	Various	29,300.000	2,640,858		2,564,041	2,578,486	(38,032)	0	0	(38,032)	23,588	2,472,921	(91,120)	167,937	76,817	98,024	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L	B	08/22/2022	JEFFERIES & CO INC-EQ	417,000.000	2,407,474		3,253,576	2,160,771	1,079,964	0	0	1,079,964	12,842	3,220,521	(33,055)	(813,046)	(846,101)	15,943	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B	12/12/2022	CLSA	38,100.000	1,736,181		2,653,785	2,509,195	23,797	0	0	23,797	120,794	2,312,849	(340,936)	(576,668)	(917,604)	40,350	
253868-10-3	DIGITAL REALTY TRUST INC REIT		12/29/2022	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	348	
78440X-88-7	SL GREEN REALTY CORP		12/29/2022	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,052	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						219,972,132	XXX	177,049,941	226,046,437	(51,213,497)	0	0	(51,213,497)	767,365	174,746,625	(2,303,314)	45,225,506	42,922,192	2,584,581	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		12/01/2022	PCG Model Accts	43,341.000	806,141		958,682	1,058,818	(100,136)	0	0	(100,136)	0	958,682	0	(152,541)	(152,541)	0	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		09/02/2022	PCG Model Accts	2,185.000	87,183		72,322	109,379	(37,057)	0	0	(37,057)	0	72,322	0	14,861	14,861	0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		12/01/2022	PCG Model Accts	73,646.000	2,710,763		2,725,093	2,785,288	(60,195)	0	0	(60,195)	0	2,725,093	0	(14,329)	(14,329)	0	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		09/02/2022	PCG Model Accts	2,317.000	73,294		58,209	82,702	(24,493)	0	0	(24,493)	0	58,209	0	15,085	15,085	729	
61756E-46-1	MFAIX MUTUAL FUND		12/01/2022	PCG Model Accts	106,653.000	2,254,424		2,735,071	3,231,598	(496,527)	0	0	(496,527)	0	2,735,071	0	(480,647)	(480,647)	0	
808509-31-9	SCHWAB S&P 500 INDEX-SEL MUTUAL FUND		08/25/2022	Various	118,585.000	1,440,494		1,845,000	1,675,608	169,392	0	0	169,392	0	1,845,000	0	(404,506)	(404,506)	0	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/15/2022	TOUCHSTONE SECURITIES	6,681.000	95,687		103,426	101,956	1,470	0	0	1,470	0	103,426	0	(7,739)	(7,739)	7	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/15/2022	TOUCHSTONE SECURITIES	55,429.000	317,317		285,552	367,493	(81,941)	0	0	(81,941)	0	285,552	0	31,765	31,765	2,282	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		09/02/2022	PCG Model Accts	534,384.000	5,186,815		5,689,396	5,878,228	(188,833)	0	0	(188,833)	0	5,689,396	0	(502,581)	(502,581)	85,450	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/15/2022	TOUCHSTONE SECURITIES	216,638.000	2,154,089		2,149,700	2,385,190	(235,489)	0	0	(235,489)	0	2,149,700	0	4,388	4,388	23,010	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/15/2022	TOUCHSTONE SECURITIES	98,591.000	734,069		836,635	839,008	(2,373)	0	0	(2,373)	0	836,635	0	(102,566)	(102,566)	28,396	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	10,960.000	619,886		482,719	705,058	(222,339)	0	0	(222,339)	0	482,719	0	137,167	137,167	47	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	28,035.000	293,858		260,172	313,155	(52,983)	0	0	(52,983)	0	260,172	0	33,686	33,686	5,963	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/15/2022	TOUCHSTONE SECURITIES	14,556.000	485,997		438,340	581,530	(143,189)	0	0	(143,189)	0	438,340	0	47,657	47,657	7	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		10/04/2022	TOUCHSTONE SECURITIES	2,911.000	67,459		68,091	75,123	(7,032)	0	0	(7,032)	0	68,091	0	(632)	(632)	20	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	12,383.000	269,370		206,553	298,564	(92,011)	0	0	(92,011)	0	206,553	0	62,816	62,816	764	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	59,829.000	756,727		868,844	1,145,124	(276,280)	0	0	(276,280)	0	868,844	0	(112,117)	(112,117)	0	
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		12/01/2022	PCG Model Accts	43,562.000	1,972,519		2,121,056	2,168,519	(47,463)	0	0	(47,463)	0	2,121,056	0	(148,536)	(148,536)	0	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/15/2022	TOUCHSTONE SECURITIES	51,280.000	466,234		467,776	470,752	(2,976)	0	0	(2,976)	0	467,776	0	(1,541)	(1,541)	2,001	
922020-81-3	VANGUARD GROUP MUTUAL FUND		12/01/2022	PCG Model Accts	67,820.000	1,516,172		1,882,106	1,808,093	74,013	0	0	74,013	0	1,882,106	0	(365,934)	(365,934)	54,383	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						22,308,498	XXX	24,254,743	26,081,186	(1,826,442)	0	0	(1,826,442)	0	24,254,743	0	(1,946,244)	(1,946,244)	203,059	XXX
464287-62-2	ISHARES RUSSELL 1000 INDEX		08/15/2022	PCG Model Accts	61,919.000	14,586,483		12,911,355	16,373,241	(3,461,886)	0	0	(3,461,886)	0	12,911,355	0	1,675,129	1,675,129	86,294	
464287-65-5	ISHARES RUSSELL 2000		10/28/2022	S. G. COWEN SECURITIES CORP.	20,050.000	3,617,672		4,256,984	4,460,123	(203,139)	0	0	(203,139)	0	4,256,984	0	(639,312)	(639,312)	35,191	
464287-80-4	ISHARES S&P SMLCAP 600		08/25/2022	PCG Model Accts	29,327.000	3,001,574		2,658,228	3,358,235	(700,007)	0	0	(700,007)	0	2,658,228	0	343,346	343,346	13,818	
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		09/02/2022	PCG Model Accts	900.000	103,647		87,784	131,004	(43,220)	0	0	(43,220)	0	87,784	0	15,863	15,863	723	

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
46432F-38-8	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		08/25/2022	PCG Model Accts	3,421.000	333,558		358,637	374,497	(15,860)	0	0	(15,860)	0	358,637	0	(25,079)	(25,079)	4,828	
46432F-39-6	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		08/25/2022	PCG Model Accts	3,164.000	463,418		446,271	575,278	(129,008)	0	0	(129,008)	0	446,271	0	17,147	17,147	2,374	
78462F-10-3	SPDR TRUST SERIES 1		12/09/2022	Various	63,704.000	25,457,000		26,314,041	30,256,852	(3,942,811)	0	0	(3,942,811)	0	26,314,041	0	(857,041)	(857,041)	378,093	
922042-77-5	VANGUARD CLOSED END FUND		12/01/2022	PCG Model Accts	59,356.000	3,083,504		3,216,346	3,637,336	(420,989)	0	0	(420,989)	0	3,216,346	0	(132,843)	(132,843)	46,870	
922908-62-9	VANGUARD FDS CLOSED END FUND		12/01/2022	PCG Model Accts	49,147.000	10,915,042		9,776,186	12,521,181	(2,744,995)	0	0	(2,744,995)	0	9,776,186	0	1,138,856	1,138,856	68,283	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						61,561,898	XXX	60,025,832	71,687,747	(11,661,915)	0	0	(11,661,915)	0	60,025,832	0	1,536,066	1,536,066	636,474	XXX
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC		09/01/2022	Capital Distribution	0.000	796,278		796,278	0	0	0	0	0	0	796,278	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						796,278	XXX	796,278	0	0	0	0	0	0	796,278	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						304,638,806	XXX	262,126,794	323,815,370	(64,701,854)	0	0	(64,701,854)	767,365	259,823,478	(2,303,314)	44,815,328	42,512,014	3,424,114	XXX
5989999998. Total - Common Stocks - Part 5						85,057,655	XXX	83,918,138	0	0	0	0	0	0	84,357,096	438,956	700,569	1,139,525	392,303	XXX
5989999999. Total - Common Stocks						389,696,461	XXX	346,044,932	323,815,370	(64,701,854)	0	0	(64,701,854)	767,365	344,180,574	(1,864,358)	45,515,897	43,651,539	3,816,417	XXX
5999999999. Total - Preferred and Common Stocks						396,955,117	XXX	353,632,608	331,405,579	(65,152,192)	0	0	(65,152,192)	767,365	351,768,250	(1,864,358)	45,186,878	43,322,520	3,976,445	XXX
6009999999 - Totals						958,846,008	XXX	912,499,240	643,230,217	(66,884,452)	182,058	1,264	(66,703,658)	767,365	907,106,766	(1,864,358)	51,758,529	49,894,171	14,748,914	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38375B-JW-3	GNR 2011-H02 BA 4.740% 02/20/61		05/01/2022	Interest Capitalization	07/01/2022	Paydown	1,354	1,354	1,354	1,354	0	0	0	0	0	0	0	0	10	0
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		02/28/2022	STIFEL NICHOLAS	08/31/2022	STIFEL NICHOLAS	8,951,067	8,951,067	8,951,067	8,951,067	0	0	0	0	0	0	0	0	39,312	0
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 4.230% 11/20/37		02/28/2022	STIFEL NICHOLAS	07/20/2022	Redemption 100.0000	48,933	48,933	48,933	48,933	0	0	0	0	0	0	0	0	13,017	0
0109999999. Subtotal - Bonds - U.S. Governments							9,001,354	9,001,354	9,001,354	9,001,354	0	0	0	0	0	0	0	0	52,339	0
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	06/06/2022	OPPENHEIMER & CO	08/15/2022	Call 100.3412	1,410,000	1,420,575	1,414,811	1,417,093	0	(3,482)	0	(3,482)	0	0	(7,093)	(7,093)	40,791	25,121
0309999999. Subtotal - Bonds - All Other Governments							1,410,000	1,420,575	1,414,811	1,417,093	0	(3,482)	0	(3,482)	0	0	(7,093)	(7,093)	40,791	25,121
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.560% 01/16/25		03/15/2022	BARCLAYS	04/13/2022	Redemption 100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	68	19
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.180% 02/01/31		03/08/2022	BARCLAYS	07/21/2022	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	3,134	101
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.880% 12/01/38		03/29/2022	GOLDMAN SACHS	06/21/2022	GOLDMAN SACHS	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	4,452	657
0909999999. Subtotal - Bonds - U.S. Special Revenues							4,100,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	0	0	0	7,654	777
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		02/28/2022	CITIGROUP GLOBAL MKTS	08/29/2022	KEY BANC-MCDONALD	4,000,000	4,028,120	3,990,760	4,008,885	0	(19,235)	0	(19,235)	0	0	(18,125)	(18,125)	71,044	25,811
025297-AC-6	American Credit 20203 ce Rec 2020-3 C 1.850% 06/15/26		01/31/2022	J P MORGAN SEC	10/21/2022	CITIGROUP GLOBAL MKTS	6,883,068	6,918,559	6,812,624	6,896,429	0	(22,130)	0	(22,130)	0	0	(83,805)	(83,805)	88,782	6,721
025297-AC-6	American Credit 20203 ce Rec 2020-3 C 1.850% 06/15/26		01/31/2022	J P MORGAN SEC	10/21/2022	Paydown	4,958,932	4,984,501	4,958,932	4,958,932	0	(25,569)	0	(25,569)	0	0	0	0	51,880	4,842
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		01/31/2022	J P MORGAN SEC	10/21/2022	BARCLAYS	2,758,174	2,792,328	2,734,902	2,770,291	0	(22,036)	0	(22,036)	0	0	(35,390)	(35,390)	56,019	4,428
02529N-AG-2	American Credit 20193 ce Rec 2019-3 D 2.890% 09/12/25		01/31/2022	J P MORGAN SEC	10/21/2022	Paydown	1,741,826	1,763,395	1,741,826	1,741,826	0	(21,569)	0	(21,569)	0	0	0	0	37,190	2,797
05377R-CQ-5	AESOP 2017-1A A 3.070% 09/20/23		05/17/2022	MITSUBISHI UFJ SECURITIES	09/20/2022	Paydown	6,791,667	6,800,687	6,791,667	6,791,667	0	(9,020)	0	(9,020)	0	0	0	0	55,601	16,796
05377R-DJ-0	AESOP 2019-1A C 4.530% 03/20/23		03/08/2022	BANK of AMERICA SEC	03/20/2022	Paydown	1,974,667	1,975,901	1,974,667	1,974,667	0	(1,234)	0	(1,234)	0	0	0	0	7,454	4,970
126650-CQ-1	CVS CORP 4.750% 12/01/22		02/22/2022	BANK of AMERICA SEC	09/01/2022	Call 100.0000	140,000	142,372	140,000	140,000	0	(2,372)	0	(2,372)	0	0	0	0	4,988	1,533
172967-LG-4	CITIGROUP 2.750% 04/25/22		03/30/2022	TD SECURITIES	04/25/2022	Maturity	1,090,000	1,090,894	1,090,000	1,090,000	0	(894)	0	(894)	0	0	0	0	14,988	12,989
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022	Taxable Exchange	10/03/2022	Tax Free Exchange	12,000,000	11,858,040	11,860,582	11,860,582	0	2,542	0	2,542	0	0	0	0	254,291	0
22532X-SA-7	CREDIT AGRICOLE CIB NY 4.200% 11/21/22		05/17/2022	CREDIT AGRICOLE SECURITIES	11/21/2022	Maturity	1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	0	0	0	15,933	0
23344Q-AA-7	DT Auto Owner Tr20213A 0.330% 04/15/25		01/27/2022	WELLS FARGO	10/21/2022	WELLS FARGO	5,521,577	5,500,224	5,446,302	5,514,733	0	14,509	0	14,509	0	0	(68,431)	(68,431)	14,121	810
23344Q-AA-7	DT Auto Owner Tr20213A 0.330% 04/15/25		01/27/2022	WELLS FARGO	10/15/2022	Paydown	8,902,614	8,868,186	8,902,614	8,902,614	0	34,428	0	34,428	0	0	0	0	12,242	1,306
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		05/10/2022	BANK of AMERICA SEC	10/06/2022	Call 100.0000	1,800,000	1,806,120	1,800,000	1,800,000	0	(6,120)	0	(6,120)	0	0	0	0	27,788	4,388
262104-AC-6	Drive Auto Recei20212 rust 2021-2 A3 0.350% 03/17/25		01/31/2022	RBC/DAIN	12/01/2022	Paydown	17,245,000	17,164,838	17,245,000	17,245,000	0	80,162	0	80,162	0	0	0	0	41,293	2,850
26441C-AW-5	DUKE ENERGY 2.400% 08/15/22		04/07/2022	TD SECURITIES	08/15/2022	Maturity	1,800,000	1,803,924	1,800,000	1,800,000	0	(3,924)	0	(3,924)	0	0	0	0	21,600	6,720
30161N-AW-1	EXELON CORP 3.497% 06/01/22		01/07/2022	RBC/DAIN	05/02/2022	Call 100.0000	840,000	847,400	840,000	840,000	0	(7,400)	0	(7,400)	0	0	0	0	12,240	3,264
301656-AJ-3	Exeter Automobil20181A ables 2018-1A E 4.640% 10/15/24		01/31/2022	WELLS FARGO	09/15/2022	Paydown	7,890,000	8,044,102	7,890,000	7,890,000	0	(154,102)	0	(154,102)	0	0	0	0	244,064	17,288
33845F-AC-0	Flagship Credit 20194 st 2.530% 11/17/25		01/27/2022	WELLS FARGO	12/15/2022	Paydown	8,240,000	8,308,881	8,240,000	8,240,000	0	(68,881)	0	(68,881)	0	0	0	0	128,011	9,265
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		02/22/2022	TD SECURITIES	07/15/2022	Maturity	190,000	190,789	190,000	190,000	0	(789)	0	(789)	0	0	0	0	3,681	798
64186A-AA-7	NEW ALLEGRO I LLC 0.000% 07/01/62		07/28/2022	STERN	12/07/2022	Call 100.0000	1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	0	0	19,661	0
647540-AA-1	NEW MILLSTONE LLC 4.300% 01/01/62		01/12/2022	STERN	08/09/2022	STERN	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	98,117	0
647540-AA-1	NEW MILLSTONE LLC 4.300% 01/01/62		08/09/2022	STERN	08/31/2022	Call 100.0000	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	0	0	7,123	2,150
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		02/24/2022	GOLDMAN SACHS	04/01/2022	Maturity	290,000	290,600	290,000	290,000	0	(600)	0	(600)	0	0	0	0	4,568	3,730
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		10/31/2022	Various	12/30/2022	Call 100.0352	1,720,000	1,729,923	1,720,605	1,721,841	0	(8,082)	0	(8,082)	0	0	(1,841)	(1,841)	24,549	7,959

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90270R-BE-3	UBSBB 2012-C4 A3 2012-C4 A5 2.850% 12/10/45		01/31/2022	BARCLAYS	09/01/2022	Paydown	9,415,000	9,487,084	9,415,000	9,415,000	0	(72,084)	0	(72,084)	0	0	0	0	119,023	745
918204-AZ-1	VF CORP 2.050% 04/23/22		03/04/2022	GOLDMAN SACHS	04/23/2022	Maturity	900,000	901,188	900,000	900,000	0	(1,188)	0	(1,188)	0	0	0	0	9,225	6,919
96042R-AB-4	Westlake Automob20212A ivable 0.320% 04/15/25		01/27/2022	Various	10/21/2022	AMHERST SECURITIES GROUP	4,387,542	4,370,108	4,319,672	4,379,602	0	9,493	0	9,493	0	0	(59,930)	(59,930)	10,881	624
96042R-AB-4	Westlake Automob20212A ivable 0.320% 04/15/25		01/27/2022	Various	10/15/2022	Paydown	6,896,006	6,868,605	6,896,006	6,896,006	0	27,401	0	27,401	0	0	0	0	8,812	981
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		07/15/2022	CITIGROUP GLOBAL MKTS	10/17/2022	Call 100.0000	2,042,000	2,044,205	2,042,000	2,042,000	0	(2,205)	0	(2,205)	0	0	0	0	18,889	839
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/28/2022	BANK of AMERICA SEC	08/31/2022	CITIGROUP GLOBAL MKTS	10,000,000	10,102,500	9,990,000	10,025,427	0	(77,073)	0	(77,073)	0	0	(35,427)	(35,427)	189,583	27,986
136385-AW-1	CANADIAN NATL RESOURCES 2.950% 01/15/23	A	05/25/2022	TD SECURITIES	12/30/2022	Call 100.0000	1,800,000	1,802,916	1,800,000	1,800,000	0	(2,916)	0	(2,916)	0	0	0	0	50,888	19,470
404280-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D	02/14/2022	TD SECURITIES	03/30/2022	Maturity	1,500,000	1,506,180	1,500,000	1,500,000	0	(6,180)	0	(6,180)	0	0	0	0	30,000	22,667
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D	03/11/2022	GOLDMAN SACHS	09/19/2022	Maturity	600,000	601,488	600,000	600,000	0	(1,488)	0	(1,488)	0	0	0	0	12,750	6,233
80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D	02/15/2022	TD SECURITIES	04/16/2022	Maturity	300,000	300,900	300,000	300,000	0	(900)	0	(900)	0	0	0	0	4,125	2,773
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	04/27/2022	TD SECURITIES	07/12/2022	Maturity	500,000	501,360	500,000	500,000	0	(1,360)	0	(1,360)	0	0	0	0	6,960	4,253
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							161,618,073	161,896,318	161,223,159	161,525,502	0	(370,816)	0	(370,816)	0	0	(302,949)	(302,949)	1,778,364	234,905
2509999998. Total - Bonds							176,129,427	176,418,247	175,739,324	176,043,949	0	(374,298)	0	(374,298)	0	0	(310,042)	(310,042)	1,879,148	260,803
008492-20-9	AGREE REALTY CORP PREFERRED		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	21,501	17,100	21,501	0	0	0	0	0	0	(4,401)	(4,401)	239	0
16208T-20-1	CHATHAM LODGING TRUST PREFERRED		02/18/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,000.000	24,309	23,375	24,309	0	0	0	0	0	0	(934)	(934)	414	0
26884U-50-5	EPR PROPERTIES PREFERRED		02/25/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	1,600.000	37,830	37,360	37,830	0	0	0	0	0	0	(470)	(470)	575	0
69360J-55-2	PS BUSINESS PARKS INC PREFERRED		02/14/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	248.000	5,628	5,766	5,628	0	0	0	0	0	0	138	138	76	0
70509V-80-3	PEBBLEBROOK HOTEL TRUST PREFERRED		01/27/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	22,750	21,986	22,750	0	0	0	0	0	0	(764)	(764)	359	0
74460W-46-1	PUBLIC STORAGE PREFERRED		02/07/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	1,300.000	28,884	25,740	28,884	0	0	0	0	0	0	(3,144)	(3,144)	325	0
866082-60-5	SUMMIT HOTEL PROPERTIES PREFERRED		02/11/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	1,100.000	26,809	26,730	26,809	0	0	0	0	0	0	(79)	(79)	125	0
929042-81-0	VORNADO REALTY TRUST PREFERRED		02/24/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,900.000	44,804	42,229	44,804	0	0	0	0	0	0	(2,575)	(2,575)	623	0
EP0597-28-6	BROOKFIELD INFRASTRUCTUR PREFERRED	D	02/11/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,700.000	37,359	32,555	37,359	0	0	0	0	0	0	(4,804)	(4,804)	531	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								249,874	232,841	249,874	0	0	0	0	0	0	(17,033)	(17,033)	3,267	0
4509999998. Total - Preferred Stocks								249,874	232,841	249,874	0	0	0	0	0	0	(17,033)	(17,033)	3,267	0
00130H-10-5	AES CORP		01/06/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	800.000	18,758	20,415	18,758	0	0	0	0	0	0	1,657	1,657	126	0
008492-10-0	AGREE REALTY CORP REIT		01/31/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	400.000	25,956	27,052	25,956	0	0	0	0	0	0	1,096	1,096	182	0
01748X-10-2	ALLEGIANT TRAVEL CO		04/25/2022	S. G. COWEN SECURITIES CORP.	12/09/2022	S. G. COWEN SECURITIES CORP.	2,278.000	373,514	164,365	373,514	0	0	0	0	0	0	(209,148)	(209,148)	0	0
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		06/09/2022	Stock Split	10/18/2022	HOWARD WEIL	800.000	0	0	0	0	0	0	0	0	0	0	0	600	0
023135-10-6	AMAZON.COM INC		06/03/2022	Stock Split	12/09/2022	S. G. COWEN SECURITIES CORP.	7,201.000	0	0	0	0	0	0	0	0	0	0	0	0	0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		02/04/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,800.000	91,778	102,745	91,778	0	0	0	0	0	0	10,967	10,967	611	0
03064D-10-8	AMERICOLD REALTY TRUST REIT		01/14/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	2,000.000	60,020	57,837	60,020	0	0	0	0	0	0	(2,184)	(2,184)	440	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
03750L-10-9	APARTMENT INCOME REIT CO REIT		03/15/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,200.000	116,142	118,562	116,142	0	0	0	0	0	0	2,420	2,420	630	0
053484-10-1	AVALON BAY COMMUNITIES REIT		02/02/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	200.000	49,841	50,778	49,841	0	0	0	0	0	0	938	938	318	0
10316T-10-4	BOX INC - CLASS A		08/26/2022	Various	12/09/2022	VIRTU FINANCIAL	49,640.000	1,334,843	1,404,924	1,334,843	0	0	0	0	0	0	70,081	70,081	0	0
11135E-20-3	BROADSTONE NET LEASE INC-A COMMON		03/16/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	4,400.000	101,451	96,862	101,451	0	0	0	0	0	0	(4,590)	(4,590)	1,166	0
11284V-10-5	BROOKFIELD RENEWABLE COR-A COMMON		01/27/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	3,900.000	134,743	163,551	134,743	0	0	0	0	0	0	28,808	28,808	1,061	0
133131-10-2	CAMDEN PROPERTY TRUST REIT		01/26/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	200.000	31,552	34,959	31,552	0	0	0	0	0	0	3,406	3,406	188	0
14174T-10-7	CARETRUST REIT INC REIT		03/29/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	3,500.000	66,010	65,916	66,010	0	0	0	0	0	0	(94)	(94)	963	0
15189T-10-7	CENTERPOINT ENERGY		02/24/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	3,800.000	101,444	117,266	101,444	0	0	0	0	0	0	15,822	15,822	238	0
16411R-20-8	CHENIERE ENERGY INC		02/18/2022	Various	03/29/2022	Various	1,250.000	146,961	167,059	146,961	0	0	0	0	0	0	20,098	20,098	0	0
184496-10-7	CLEAN HARBORS INC		05/10/2022	PIPER JAFFRAY	12/09/2022	VIRTU FINANCIAL	2,560.000	232,721	299,217	232,721	0	0	0	0	0	0	66,496	66,496	0	0
18539C-10-5	NRG YIELD INC-CLASS A COMMON		01/28/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,500.000	45,038	49,607	45,038	0	0	0	0	0	0	4,569	4,569	520	0
20369C-10-6	COMMUNITY HEALTHCARE TRUST I REIT		01/04/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	400.000	18,965	16,961	18,965	0	0	0	0	0	0	(2,004)	(2,004)	175	0
222795-50-2	COUSINS PROPERTIES INC REIT		01/21/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	500.000	19,176	19,315	19,176	0	0	0	0	0	0	139	139	160	0
224441-10-5	CRANE HOLDINGS CRANE		05/17/2022	Tax Free Exchange	12/09/2022	Various	25,500.000	2,289,314	2,539,399	2,289,314	0	0	0	0	0	0	250,085	250,085	25,639	0
226344-20-8	CRESTWOOD EQUITY PARTNERS LP LIMITED PARTNERS		02/02/2022	BARCLAYS	08/04/2022	CAPITAL ONE SECURITIES	2,200.000	62,547	57,326	62,547	0	0	0	0	0	0	(5,221)	(5,221)	2,816	0
22822V-10-1	CROWN CASTLE INTL CORP REIT		03/16/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	400.000	67,877	78,987	67,877	0	0	0	0	0	0	11,110	11,110	294	0
229663-10-9	CUBESMART REIT		03/24/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	5,500.000	280,596	294,168	280,596	0	0	0	0	0	0	13,572	13,572	2,365	0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		01/26/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,200.000	33,654	40,855	33,654	0	0	0	0	0	0	7,201	7,201	468	0
253868-10-3	DIGITAL REALTY TRUST INC REIT		01/07/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	500.000	79,392	74,222	79,392	0	0	0	0	0	0	(5,170)	(5,170)	610	0
29261A-10-0	ENCOMPASS		06/13/2022	VIRTU FINANCIAL	07/07/2022	VIRTU FINANCIAL	6,570.000	293,676	316,235	293,676	0	0	0	0	0	0	22,559	22,559	0	0
29261A-10-0	ENCOMPASS		06/13/2022	VIRTU FINANCIAL	07/01/2022	Spin Off	0.000	75,684	75,684	75,684	0	0	0	0	0	0	0	0	0	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		02/18/2022	Various	06/07/2022	Various	23,000.000	231,198	272,607	231,198	0	0	0	0	0	0	41,409	41,409	6,063	0
29332G-10-2	ENHABIT INC-W/I COMMON		07/01/2022	Spin Off	07/07/2022	ROBERT W. BAIRD	23,785.000	707,122	489,541	707,122	0	0	0	0	0	0	(217,581)	(217,581)	0	0
29336T-10-0	ENLINK MIDSTREAM LLC		09/30/2022	Various	10/06/2022	Various	58,000.000	493,859	595,011	493,859	0	0	0	0	0	0	101,152	101,152	5,599	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/11/2022	Various	06/30/2022	Various	3,500.000	88,905	86,178	88,905	0	0	0	0	0	0	(2,726)	(2,726)	1,209	0
294600-10-1	EQUITRANS MIDSTREAM CORP		12/13/2022	Various	12/16/2022	HEIGHT SECURITIES	276,500.000	1,972,260	1,986,314	1,972,260	0	0	0	0	0	0	14,054	14,054	30,071	0
29670E-10-7	ESSENTIAL PROPERTIES REALTY REIT		01/21/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,600.000	42,662	41,383	42,662	0	0	0	0	0	0	(1,280)	(1,280)	416	0
297178-10-5	ESSEX PROPERTY TRUST INC REIT		02/23/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	289,510	318,247	289,510	0	0	0	0	0	0	28,738	28,738	1,980	0
30225T-10-2	EXTRA SPACE STORAGE INC REIT		01/26/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	200.000	39,108	42,203	39,108	0	0	0	0	0	0	3,095	3,095	300	0
344849-10-4	FOOT LOCKER INC		02/24/2022	STIFEL NICHOLAS	03/09/2022	VIRTU FINANCIAL	7,370.000	301,158	221,864	301,158	0	0	0	0	0	0	(79,294)	(79,294)	0	0
36467J-10-8	GAMING AND LEISURE PROPERTIE REIT		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	6,600.000	308,153	304,915	308,153	0	0	0	0	0	0	(3,238)	(3,238)	4,554	0
374297-10-9	GETTY REALTY CORP REIT		03/17/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	1,600.000	44,759	45,634	44,759	0	0	0	0	0	0	876	876	656	0
42250P-10-3	HEALTHPEAK PPTYS INC NPV REIT		02/07/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	29,474	31,700	29,474	0	0	0	0	0	0	2,226	2,226	270	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
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		02/18/2022	Various	06/16/2022	Various	6,300.000	188,178	186,076	188,178	0	0	0	0	0	0	(2,102)	(2,102)	3,460	0
431284-10-8	HIGHWOODS PROPERTY		02/09/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,200.000	51,449	51,814	51,449	0	0	0	0	0	0	366	366	600	0
44107P-10-4	HOST HOTELS & RESORTS INC		03/21/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	4,900.000	88,728	89,998	88,728	0	0	0	0	0	0	1,270	1,270	147	0
45378A-10-6	INDEPENDENCE REALTY TRUST IN REIT		01/04/2022	ADVANTUS CAPITAL MANAGEMENT	03/04/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	22,217	23,845	22,217	0	0	0	0	0	0	1,628	1,628	0	0
48242W-10-6	KBR INC COMMON		07/07/2022	INSTINET	12/09/2022	VIRTU FINANCIAL	22,490.000	1,085,957	1,143,514	1,085,957	0	0	0	0	0	0	57,557	57,557	2,699	0
49427F-10-8	KILROY REALTY CORP REIT		01/21/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	400.000	25,576	28,727	25,576	0	0	0	0	0	0	3,151	3,151	208	0
49456B-10-1	KINDER MORGAN		10/26/2022	Various	11/21/2022	Various	73,000.000	1,296,346	1,342,573	1,296,346	0	0	0	0	0	0	46,227	46,227	19,425	0
49803T-30-0	KITE REALTY GROUP TRUST REIT		01/04/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,864.000	41,175	41,501	41,175	0	0	0	0	0	0	326	326	354	0
527064-10-9	LESLIE'S INC COMMON		03/28/2022	Various	07/07/2022	Various	115,290.000	2,331,641	1,945,304	2,331,641	0	0	0	0	0	0	(386,337)	(386,337)	0	0
53223X-10-7	LSI		02/22/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,000.000	132,857	145,113	132,857	0	0	0	0	0	0	12,256	12,256	0	0
55336V-10-0	MPLX LP LIMITED PARTNERS		04/04/2022	Various	09/19/2022	Various	3,300.000	107,429	107,880	107,429	0	0	0	0	0	0	450	450	3,243	0
556269-10-8	STEVEN MADDEN LTD COMMON		10/11/2022	Various	12/09/2022	VIRTU FINANCIAL	40,730.000	1,335,965	1,349,529	1,335,965	0	0	0	0	0	0	13,564	13,564	6,863	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		06/08/2022	Various	09/19/2022	CAPITAL ONE SECURITIES	1,900.000	101,296	95,740	101,296	0	0	0	0	0	0	(5,556)	(5,556)	1,971	0
56117J-10-0	MALIBU BOATS INC - A COMMON		10/11/2022	Various	12/12/2022	VIRTU FINANCIAL	24,390.000	1,326,592	1,359,658	1,326,592	0	0	0	0	0	0	33,066	33,066	0	0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		02/28/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	900.000	182,543	194,467	182,543	0	0	0	0	0	0	11,924	11,924	0	0
629377-50-8	NRG ENERGY INC		03/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,900.000	72,487	74,086	72,487	0	0	0	0	0	0	1,599	1,599	0	0
63633D-10-4	NATL HEALTH INV REIT		03/29/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	6,300.000	374,213	353,710	374,213	0	0	0	0	0	0	(20,503)	(20,503)	5,670	0
637417-10-6	NATL RETAIL PROP REIT		01/21/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	500.000	21,887	22,677	21,887	0	0	0	0	0	0	790	790	265	0
644393-10-0	NEW FORTRESS ENERGY INC COMMON		01/26/2022	RBC/DAIN	04/25/2022	Various	13,500.000	285,414	550,449	285,414	0	0	0	0	0	0	265,035	265,035	1,350	0
65339F-10-1	NEXTERA ENERGY INC		03/22/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	7,600.000	577,138	657,126	577,138	0	0	0	0	0	0	79,989	79,989	2,465	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		02/14/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,594.000	114,372	129,581	114,372	0	0	0	0	0	0	15,210	15,210	774	0
670704-10-5	NUVASIVE INC		10/11/2022	Various	12/09/2022	VIRTU FINANCIAL	27,350.000	1,313,766	1,135,623	1,313,766	0	0	0	0	0	0	(178,143)	(178,143)	0	0
681936-10-0	OMEGA HEALTHCARE REIT		01/03/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,300.000	38,662	37,696	38,662	0	0	0	0	0	0	(966)	(966)	871	0
683344-10-5	ONTO INNOVATION INC ONTO		04/19/2022	PIPER JAFFRAY	08/02/2022	RAYMOND JAMES	4,230.000	304,917	348,394	304,917	0	0	0	0	0	0	43,477	43,477	0	0
70509V-10-0	PEBBLEBROOK HOTEL TRUST REIT		03/04/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,400.000	98,304	97,809	98,304	0	0	0	0	0	0	(494)	(494)	44	0
71844V-20-1	PHILLIPS EDISON & COMPANY IN REIT		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	1,600.000	50,367	55,482	50,367	0	0	0	0	0	0	5,114	5,114	288	0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		04/22/2022	Various	09/19/2022	Various	47,100.000	556,537	557,534	556,537	0	0	0	0	0	0	997	997	15,269	0
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC REIT		03/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	8,800.000	246,041	229,472	246,041	0	0	0	0	0	0	(16,568)	(16,568)	1,936	0
737630-10-3	POTLATCH CORPORATION REIT		02/03/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,300.000	124,048	118,369	124,048	0	0	0	0	0	0	(5,678)	(5,678)	1,012	0
74051N-10-2	PREMIER INC-CLASS A		08/29/2022	VIRTU FINANCIAL	12/09/2022	VIRTU FINANCIAL	6,590.000	240,662	219,713	240,662	0	0	0	0	0	0	(20,949)	(20,949)	2,768	0
74340W-10-3	PROLOGIS INC REIT		03/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	700.000	101,706	118,778	101,706	0	0	0	0	0	0	17,073	17,073	553	0
74965L-10-1	RLJ LODGING TRUST REIT		03/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	6,200.000	88,623	79,379	88,623	0	0	0	0	0	0	(9,245)	(9,245)	62	0
75419T-10-3	RATTLER MIDSTREAM LP LIMITED PARTNERS		01/07/2022	RBC/DAIN	07/21/2022	Various	4,500.000	54,342	69,846	54,342	0	0	0	0	0	0	15,503	15,503	2,700	0
78440X-80-4	SL GREEN REALTY CORP REIT		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	01/24/2022	Tax Free Exchange	169.000	13,858	13,858	13,858	0	0	0	0	0	0	0	0	0	0
78440X-80-4	SL GREEN REALTY CORP REIT		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	01/24/2022	Cash Adjustment	0.000	11	13	11	0	0	0	0	0	0	3	3	0	0

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
78440X-80-4	SL GREEN REALTY CORP REIT		01/18/2022	ADVANTUS CAPITAL MANAGEMENT	01/24/2022	Various	5.000	0	0	0	0	0	0	0	0	0	0	0	0	0
78440X-88-7	SL GREEN REALTY CORP		01/26/2022	ADVANTUS CAPITAL MANAGEMENT	04/07/2022	ADVANTUS CAPITAL MANAGEMENT	500.000	37,539	36,859	37,539	0	0	0	0	0	0	(680)	(680)	311	0
78440X-88-7	SL GREEN REALTY CORP		01/24/2022	Tax Free Exchange	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	6,301.000	473,544	476,634	473,544	0	0	0	0	0	0	3,091	3,091	3,855	0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/16/2022	BARCLAYS	10/19/2022	Various	28,500.000	389,796	451,725	389,796	0	0	0	0	0	0	61,929	61,929	8,550	0
827048-10-9	SILGAN HLDS INC COMMON		08/10/2022	Various	12/12/2022	VIRTU FINANCIAL	52,264.000	2,247,269	2,752,892	2,247,269	0	0	0	0	0	0	505,623	505,623	16,724	0
828806-10-9	SIMON PROPERTY GRP LP REIT		02/25/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,400.000	199,571	176,824	199,571	0	0	0	0	0	0	(22,747)	(22,747)	2,310	0
84860W-30-0	SPIRIT REALTY CAPITAL INC REIT		02/02/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	1,575.000	73,607	71,873	73,607	0	0	0	0	0	0	(1,734)	(1,734)	1,005	0
85254J-10-2	STAG INDUSTRIAL INC REIT		03/11/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	2,300.000	92,929	95,603	92,929	0	0	0	0	0	0	2,674	2,674	511	0
867892-10-1	SUNSTONE HOTEL INVESTORS REIT		02/28/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,900.000	53,348	53,917	53,348	0	0	0	0	0	0	569	569	0	0
87612G-10-1	TARGA RESOURCES CORP		09/30/2022	Various	10/12/2022	Various	17,400.000	1,045,257	1,199,102	1,045,257	0	0	0	0	0	0	153,845	153,845	1,365	0
902653-10-4	UDR INC REIT		03/30/2022	ADVANTUS CAPITAL MANAGEMENT	04/06/2022	ADVANTUS CAPITAL MANAGEMENT	2,100.000	118,627	124,574	118,627	0	0	0	0	0	0	5,947	5,947	0	0
92276F-10-0	VENTAS INC REIT		01/03/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	800.000	41,170	49,091	41,170	0	0	0	0	0	0	7,921	7,921	360	0
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	2,100.000	107,355	111,935	107,355	0	0	0	0	0	0	4,580	4,580	1,344	0
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Spin Off	12/06/2022	Various	11,992.000	301,710	132,951	301,710	0	0	0	0	0	0	(168,759)	(168,759)	0	0
934423-10-4	DISCOVERY INC-W/I COMMON		04/11/2022	Spin Off	04/11/2022	Cash Adjustment	1.000	14	13	14	0	0	0	0	0	0	(1)	(1)	0	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/22/2022	Various	09/30/2022	Various	3,800.000	97,619	94,910	97,619	0	0	0	0	0	0	(2,709)	(2,709)	2,800	0
962166-10-4	WEYERHAEUSER CO		02/04/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	3,300.000	133,045	129,263	133,045	0	0	0	0	0	0	(3,782)	(3,782)	3,586	0
969457-10-0	WILLIAMS COS INC		04/05/2022	Various	07/14/2022	Various	5,700.000	181,244	170,417	181,244	0	0	0	0	0	0	(10,828)	(10,828)	1,913	0
98389B-10-0	XCEL ENERGY INC.		04/01/2022	ADVANTUS CAPITAL MANAGEMENT	04/08/2022	ADVANTUS CAPITAL MANAGEMENT	4,000.000	274,576	299,527	274,576	0	0	0	0	0	0	24,952	24,952	1,414	0
G5960L-10-3	MDT		11/08/2022	Various	12/09/2022	S. G. COWEN SECURITIES CORP.	15,546.000	1,297,721	1,222,374	1,297,721	0	0	0	0	0	0	(75,347)	(75,347)	0	0
000000-00-0	PEMBINA PIPELINE CORP		07/06/2022	NAT BK FINANCIAL EQ	10/13/2022	NAT BK FINANCIAL EQ	4,500.000	151,792	140,212	143,149	0	0	0	0	0	(8,643)	(2,937)	(11,580)	2,169	0
000000-00-0	TC ENERGY CORP		07/07/2022	BMO CAPITAL MARKETS CORP EQ	11/30/2022	Various	12,500.000	640,743	671,829	646,045	0	0	0	0	0	5,302	25,784	31,086	993	0
29250N-10-5	ENBRIDGE INC		04/14/2022	Various	12/13/2022	Various	10,200.000	449,541	414,215	427,642	0	0	0	0	0	(21,899)	(13,427)	(35,326)	15,303	0
000000-00-0	JD.COM INC - CL A COMMON	B	02/11/2022	JPM FUNDS RECAP	02/11/2022	JPM FUNDS RECAP	2,585.000	95,897	98,509	95,897	0	0	0	0	0	0	2,612	2,612	0	0
D27348-26-3	FRESENIUS SE & CO KGAA	B	10/05/2022	BERENBERG CAPITAL MARKETS	12/12/2022	BERENBERG CAPITAL MARKETS	17,400.000	380,248	474,705	401,343	0	0	0	0	0	21,095	73,361	94,456	0	0
F00189-12-0	ACCOR SA COMMON	B	10/05/2022	KEPLER CHEUVREUX	12/12/2022	EXANE INC	21,900.000	490,140	575,968	517,332	0	0	0	0	0	27,192	58,637	85,829	0	0
F5333N-10-0	JCDECAUX SA	B	08/22/2022	Various	12/12/2022	JPM FUNDS RECAP	58,300.000	1,024,992	1,063,853	1,046,215	0	0	0	0	0	21,222	17,638	38,860	0	0
F61824-87-0	MICHELIN (CGDE) COMMON	B	08/22/2022	KEPLER CHEUVREUX	12/12/2022	BERENBERG CAPITAL MARKETS	84,200.000	2,131,939	2,352,330	2,238,781	0	0	0	0	0	106,841	113,549	220,390	0	0
G23969-10-1	CONVATEC GROUP PLC COMMON	B	10/05/2022	JEFFERIES & CO INC-EQ	12/12/2022	JEFFERIES & CO INC-EQ	737,000.000	1,769,940	2,050,332	1,890,702	0	0	0	0	0	120,762	159,630	280,392	0	0
H57312-64-9	NESTLE SA-REG COMMON	B	10/05/2022	BERENBERG CAPITAL MARKETS	12/12/2022	JEFFERIES & CO INC-EQ	16,100.000	1,766,716	1,878,804	1,852,914	0	0	0	0	0	86,198	25,890	112,088	0	0
P60694-11-7	KIMBERLY-CLARK DE MEXICO-A	B	08/22/2022	JPM FUNDS RECAP	12/13/2022	JPM FUNDS RECAP	1,462,700.000	2,209,704	2,493,092	2,252,607	0	0	0	0	0	42,903	240,486	283,389	61,008	0
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B	10/05/2022	CLSA	12/12/2022	CLSA	10,100.000	397,399	460,248	435,382	0	0	0	0	0	37,983	24,866	62,849	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								42,370,117	44,189,779	42,809,075	0	0	0	0	0	438,956	1,380,711	1,819,667	291,206	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	16,995.000	319,000	316,111	319,000	0	0	0	0	0	0	(2,889)	(2,889)	0	0
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	27,137.000	381,000	376,929	381,000	0	0	0	0	0	0	(4,071)	(4,071)	680	0
14064D-86-5	Fuller & Thaler MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	7,400.000	265,000	273,140	265,000	0	0	0	0	0	0	8,140	8,140	0	0
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		01/05/2022	PCG Model Accts	09/02/2022	PCG Model Accts	283.000	10,118	9,038	10,118	0	0	0	0	0	0	(1,080)	(1,080)	0	0
589509-20-7	MERGER FUND-INST MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	21,809.000	381,000	379,910	381,000	0	0	0	0	0	0	(1,090)	(1,090)	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
61756E-46-1	MFAIX MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	19,869.000	425,000	413,675	425,000	0	0	0	0	0	0	(11,325)	(11,325)	0	0
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	126,123.000	1,376,020	1,335,641	1,376,020	0	0	0	0	0	0	(40,379)	(40,379)	9,370	0
89154Q-23-2	TOUCHSTONE TOUCHSTONE SMALL COMPANY		10/24/2022	TOUCHSTONE SECURITIES	12/07/2022	TOUCHSTONE SECURITIES	188.000	1,000	991	1,000	0	0	0	0	0	0	(8)	(8)	0	0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		01/05/2022	PCG Model Accts	09/02/2022	PCG Model Accts	5,607.000	61,056	53,422	61,056	0	0	0	0	0	0	(7,633)	(7,633)	1,001	0
89155T-64-9	TOUCHSTONE MID CAP FUND CLASS I		01/05/2022	PCG Model Accts	09/02/2022	PCG Model Accts	213.000	10,408	9,328	10,408	0	0	0	0	0	0	(1,080)	(1,080)	0	0
922020-81-3	VANGUARD GROUP MUTUAL FUND		01/05/2022	PCG Model Accts	09/02/2022	PCG Model Accts	670.000	17,770	14,600	17,770	0	0	0	0	0	0	(3,169)	(3,169)	476	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								3,247,372	3,182,785	3,247,372	0	0	0	0	0	0	(64,584)	(64,584)	11,527	0
00162Q-67-6	ALERIAN MLP ETF CLOSED END FUND		12/06/2022	Various	12/13/2022	KNIGHT SECURITIES	142,000.000	3,087,516	3,129,690	3,087,516	0	0	0	0	0	0	42,174	42,174	44,003	0
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		08/15/2022	PCG Model Accts	12/01/2022	PCG Model Accts	52,000.000	6,521,835	6,287,093	6,521,835	0	0	0	0	0	0	(234,742)	(234,742)	27,542	0
78462F-10-3	SPDR TRUST SERIES 1		04/13/2022	VIRTU FINANCIAL	08/04/2022	Various	11,000.000	4,870,811	4,447,251	4,870,811	0	0	0	0	0	0	(423,560)	(423,560)	17,346	0
922042-77-5	VANGUARD CLOSED END FUND		08/18/2022	PCG Model Accts	12/01/2022	PCG Model Accts	2,600.000	134,835	135,405	134,835	0	0	0	0	0	0	570	570	679	0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								14,614,997	13,999,439	14,614,997	0	0	0	0	0	0	(615,558)	(615,558)	89,570	0
30304*-10-0	FABRIC		01/10/2022	PRIVATE PLACEMENT	03/31/2022	Tax Free Exchange	100.000	20,185,652	20,185,652	20,185,652	0	0	0	0	0	0	0	0	0	0
30304*-10-0	FABRIC		02/23/2022	Capital Contribution	03/31/2022	Tax Free Exchange	0.000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	0	0	0	0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other								23,685,652	23,685,652	23,685,652	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								83,918,138	85,057,655	84,357,096	0	0	0	0	0	438,956	700,569	1,139,525	392,303	0
5999999999. Total - Preferred and Common Stocks								84,168,012	85,290,496	84,606,970	0	0	0	0	0	438,956	683,536	1,122,492	395,570	0
6009999999 - Totals								260,586,259	261,029,820	260,650,919	0	(374,298)	0	(374,298)	0	438,956	373,494	812,450	2,274,718	260,803

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	
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	10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	8BI	369,704,274	0	0	10,000,000.000	100.0
37371#-10-9	GERBER LIFE INSURANCE COMPANY		70939	13-2611847	8BI	1,149,907,587	567,328,347	0	5,940,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	8BI	1,295,774,536	0	0	1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	8BI	1,777,222,776	0	0	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						4,592,609,173	567,328,347	0	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.		00000	31-1413821	8BIII	2,199,939	0	2,199,939	1,000.000	100.0
30304*-10-0	FABRIC TECHNOLOGIES INC.		00000		8BIII	17,741,134	0	17,741,134	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						19,941,073	0	19,941,073	XXX	XXX
1899999. Total Common Stocks						4,612,550,246	567,328,347	19,941,073	XXX	XXX
1999999 - Totals						4,612,550,246	567,328,347	19,941,073	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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	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
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
NATIONAL BANK OF CANADA CP			07/12/2022	GOLDMAN SACHS	01/13/2023	1,500,000	0	0	0	0	1,500,000	1,500,000	3,325	0	4.810	2.059	MON	26,450	0
SOCIETE GENERALE CP		D	11/14/2022	BANK of AMERICA SEC	08/10/2023	2,000,000	0	0	0	0	2,000,000	2,000,000	5,559	0	5.100	4.634	MON	7,159	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,500,000	0	0	0	0	3,500,000	3,500,000	8,884	0	XXX	XXX	XXX	33,609	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,500,000	0	0	0	0	3,500,000	3,500,000	8,884	0	XXX	XXX	XXX	33,609	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						3,500,000	0	0	0	0	3,500,000	3,500,000	8,884	0	XXX	XXX	XXX	33,609	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						3,500,000	0	0	0	0	3,500,000	3,500,000	8,884	0	XXX	XXX	XXX	33,609	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						3,500,000	0	0	0	0	XXX	3,500,000	8,884	0	XXX	XXX	XXX	33,609	0

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,500,000	1E ..$ 2,000,000	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at 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						
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			92,420		92,420	55,683						
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			103,279		103,279	32,902						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										50,369	0	0	195,699	XXX	195,699	88,585	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										50,369	0	0	195,699	XXX	195,699	88,585	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										50,369	0	0	195,699	XXX	195,699	88,585	0	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										50,369	0	0	195,699	XXX	195,699	88,585	0	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
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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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										50,369	0	0	195,699	XXX	195,699	88,585	0	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										50,369	0	0	195,699	XXX	195,699	88,585	0	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	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
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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
PIERIDAE ENERGY LTD WARRANT ES7597042	Pieridae Energy	N/A		Canada - Canadian National Stock Exchange	02/01/2019	05/06/2022	05/06/2022	Expiration	591,176		5.67	289,115						292,353	(3,239)	5,622	(294,737)			
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	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												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	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
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												0	0	0	0	0	XXX	0	0	0	0	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												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	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												289,115	0	0	0	0	XXX	292,353	(3,239)	5,622	(294,737)	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

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		195,699		195,699	195,699		195,699		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			0	0	195,699	0	195,699	195,699	0	195,699	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					195,699	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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.E	1,361,182	1,361,182	01/02/2023
000000-00-0	Short term investment from reverse repo program		1.F	1,361,182	1,361,182	01/02/2023
000000-00-0	Short term investment from reverse repo program		1.G	4,991,001	4,991,001	01/02/2023
000000-00-0	Short term investment from reverse repo program		2.B	5,444,728	5,444,728	01/02/2023
000000-00-0	Short term investment from reverse repo program		2.C	4,620,544	4,620,544	01/02/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				17,778,637	17,778,637	XXX
9999999999 - Totals				17,778,637	17,778,637	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (15,849,642) Book/Adjusted Carrying Value $ (15,849,642)
2. Average balance for the year Fair Value $ 23,667,919 Book/Adjusted Carrying Value $ 23,667,919
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 1,361,182	1F ..$ 1,361,182	1G ..$ 4,991,001
3B	2A ...$ 0	2B ..$ 5,444,728	2C ..$ 4,620,544				
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
690353-3F-2	DFC AGENCY DEBENTURES		1.A	2,220,000	2,220,000	06/15/2028
690353-5H-6	DFC AGENCY DEBENTURES		1.A	1,377,600	1,377,600	04/20/2035
690353-YE-1	DFC AGENCY		1.A	3,735,244	3,735,244	06/15/2034
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	2,115,385	2,115,385	06/20/2028
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	4,926,600	4,926,600	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,374,829	14,374,829	XXX
0109999999. Total - U.S. Government Bonds				14,374,829	14,374,829	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		1.G FE	2,295,000	2,295,000	03/01/2057
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	1,700,000	1,700,000	12/31/2023
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,995,000	3,995,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				3,995,000	3,995,000	XXX
05574L-FY-9	BNP PARIBAS		1.D FE	399,198	398,871	03/03/2023
06417M-C4-5	BANK OF NOVA SCO		1.A FE	1,300,222	1,300,000	08/08/2023
12658P-AA-2	CP CANYONS WFH		1.B FE	3,400,000	3,400,000	09/01/2061
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	2,850,000	2,850,000	09/01/2061
15189W-AN-0	CENTERPOINT		1.G FE	495,771	496,000	03/02/2023
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	1,844,968	1,852,896	05/05/2023
25746U-DC-0	DOMINION RESOURCES		2.B FE	2,241,383	2,247,035	01/15/2023
29278N-AL-7	ENERGY TRANSFER PARTNERS		2.C FE	2,893,352	2,891,997	03/15/2023
423012-AD-5	HEINEKEN N.V.		2.A FE	3,430,699	3,448,536	04/01/2023
46655F-AA-5	JMA-RM LLC		1.B FE	260,000	260,000	03/01/2072
59217G-EE-5	MET LIFE GLOB		1.D FE	1,998,473	1,998,748	01/13/2023
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	1,920,699	1,921,575	01/15/2023
648684-AA-6	NEW SEASONS LLC		1.B FE	2,095,000	2,095,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	1,300,000	1,300,000	05/01/2062
65339K-BU-3	NEXTERA ENERGY CAPITAL		2.A FE	1,942,917	1,945,643	03/01/2023
65558U-YC-0	NORDEA BANK ABP NEW YORK		1.A FE	2,099,090	2,100,000	04/28/2023
78015K-7D-0	ROYAL BANK OF CANADA		1.E FE	999,052	998,824	01/17/2023
855244-AN-9	STARBUCKS CORP		2.A FE	1,795,085	1,794,589	03/01/2023
98978V-AB-9	ZOETIS INC		2.A FE	1,597,624	1,600,000	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				34,863,533	34,899,714	XXX
03027W-AJ-1	AMETOW		1.A FE	1,652,164	1,672,894	03/15/2023
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,652,164	1,672,894	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				36,515,697	36,572,608	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				49,238,362	49,274,543	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				5,647,164	5,667,894	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				54,885,526	54,942,437	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	NATIONAL BANK OF CANADA CP		1.D	1,499,867	1,500,000	01/13/2023
000000-00-0	SOCIETE GENERALE CP		1.E	2,000,000	2,000,000	08/10/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				3,499,867	3,500,000	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			30,562	30,562	
	MONTANA-DAKOTA UTILITIES CP		2.A	4,197,783	4,197,783	01/03/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				4,228,345	4,228,345	XXX
9999999999 - Totals				62,613,738	62,670,782	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 34,000,084 — Book/Adjusted Carrying Value $ 34,054,243
2. Average balance for the year — Fair Value $ 53,179,316 — Book/Adjusted Carrying Value $ 53,174,247

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(3,851,857)	XXX
FIFTH THIRD BANK	CINCINNATI, OH					9,665,025	XXX
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH					3,185,404	XXX
HUNTINGTON BANK	COLUMBUS, OH					302,288	XXX
JP MORGAN/CHASE	NEW YORK, NY					432,573	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					2,483,611	XXX
PNC BANK	CINCINNATI, OH					(45,959,414)	XXX
US BANK	CINCINNATI, OH					4,100,330	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			324,063	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(29,317,977)	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	(29,317,977)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	53,130	XXX
0599999 Total - Cash		XXX	XXX	0	0	(29,264,847)	XXX

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

1. January	(21,801,925)	4. April	(29,786,387)	7. July	(8,103,855)	10. October	(25,214,112)
2. February	37,262,385	5. May	(1,711,020)	8. August	(14,899,027)	11. November	(5,814,762)
3. March	(18,100,218)	6. June	(10,424,896)	9. September	(30,763,147)	12. December	(29,264,847)

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMEREN ILLINOIS CO CP		12/30/2022	4.500	01/03/2023	1,299,350	325	0
	CABOT CORP CP		12/30/2022	4.550	01/03/2023	2,498,736	632	5
	CONSTELLATION EN GEN LLC CP		12/28/2022	4.750	01/05/2023	1,498,615	594	0
	MONTANA-DAKOTA UTILITIES CP		12/30/2022	4.750	01/03/2023	4,197,783	1,108	0
	OTIS WORLDWIDE CORP CP		12/30/2022	4.570	01/03/2023	2,498,731	635	0
	S&P GLOBAL INC CP		12/29/2022	4.650	01/06/2023	1,498,644	388	0
	TRISTATE GEN&TRANS ASSN CP		12/28/2022	4.600	01/05/2023	499,489	256	0
	TYCO ELECTRONICS GRP SA CP		12/29/2022	4.650	01/03/2023	999,354	388	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,990,702	4,326	5
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						14,990,702	4,326	5
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						14,990,702	4,326	5
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						14,990,702	4,326	5
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	10/01/2022	0.000		50,000	0	991
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	991
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/30/2022	0.000		33,203,117	0	74,848
8309999999. Subtotal - All Other Money Market Mutual Funds						33,203,117	0	74,848
8609999999 - Total Cash Equivalents						48,243,819	4,326	75,844

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 ...$ 14,990,702	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	Payment of policyholders and creditors	124,307	112,432		
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 policyholders and creditors	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	Benefit of policyholders and creditors	223,752	202,377		
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	500,098	451,131		
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	5,012,619	4,700,781		
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				
59. Subtotal	XXX	XXX	5,910,776	5,516,721	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				