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

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
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	Benjamin Joseph Alge #, VP	Michael Anthony Bacon, VP
Charles Marion Ward Barrett, VP	Eric Scott Baumgardner #, VP	Troy Dale Brodie, Sr VP, Chief Marketing Officer
Christopher Steven Brown, VP	Peter James Brown, VP	John Henry Bultema III, Sr VP
Mark Erdem Caner #, Sr VP	James Daniel Conklin, VP	Danielle Marie D'Addesa, VP, Assoc Gen Counsel
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	Sarah Sparks Herron, VP, Assoc Gen Counsel	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
Charles Emilio Licata, 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	Justin Keith Payne, VP
Maribeth Semba Rahe, Sr VP	Michelle Ison Rice, VP	Ryan Keith Richey, VP
Gregory Gates Rowe, VP	Hollis Matthew Schuler, VP	Christopher David Shipley #, Sr VP, Co-Chief Inv Officer
Paul Charles Silva, Sr VP	Rodrick Landon Snyder, VP, Chief Audit Officer	Ramesh Sundara Soundappan #, VP
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	Tracey Marie Stofa, VP
James Joseph Vance, Sr VP	Michael Charles Vogel, VP	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
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 Chairman of Board, President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this
14th day of February, 2025
Angela M. Baker-Colyer

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............

ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	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	13,307,815	0.114	13,307,815		13,307,815	0.116
1.02 All other governments	44,024,425	0.377	44,024,425		44,024,425	0.385
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0		0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0		0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	108,793,263	0.931	108,793,263		108,793,263	0.951
1.06 Industrial and miscellaneous	2,699,603,416	23.110	2,699,603,416		2,699,603,416	23.590
1.07 Hybrid securities	10,492,404	0.090	10,492,404		10,492,404	0.092
1.08 Parent, subsidiaries and affiliates	0	0.000	0		0	0.000
1.09 SVO identified funds	132,923,119	1.138	132,923,119		132,923,119	1.162
1.10 Unaffiliated bank loans	0	0.000	0		0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0		0	0.000
1.12 Total long-term bonds	3,009,144,442	25.760	3,009,144,442	0	3,009,144,442	26.295
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	79,076,383	0.677	79,076,383		79,076,383	0.691
2.02 Parent, subsidiaries and affiliates	0	0.000	0		0	0.000
2.03 Total preferred stocks	79,076,383	0.677	79,076,383	0	79,076,383	0.691
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	481,287,137	4.120	481,287,137		481,287,137	4.206
3.02 Industrial and miscellaneous Other (Unaffiliated)	15,117,281	0.129	15,117,281		15,117,281	0.132
3.03 Parent, subsidiaries and affiliates Publicly traded	19,741,335	0.169	19,741,335		19,741,335	0.173
3.04 Parent, subsidiaries and affiliates Other	4,808,426,295	41.162	4,789,807,142		4,789,807,142	41.855
3.05 Mutual funds	115,494,887	0.989	115,494,887		115,494,887	1.009
3.06 Unit investment trusts		0.000	0		0	0.000
3.07 Closed-end funds		0.000	0		0	0.000
3.08 Exchange traded funds	41,619,032	0.356	41,619,032		41,619,032	0.364
3.09 Total common stocks	5,481,685,967	46.926	5,463,066,814	0	5,463,066,814	47.738
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0		0	0.000
4.02 Residential mortgages	0	0.000	0		0	0.000
4.03 Commercial mortgages	53,037,054	0.454	53,037,054		53,037,054	0.463
4.04 Mezzanine real estate loans	0	0.000	0		0	0.000
4.05 Total valuation allowance		0.000	0		0	0.000
4.06 Total mortgage loans	53,037,054	0.454	53,037,054	0	53,037,054	0.463
5. Real estate (Schedule A):						
5.01 Properties occupied by company	23,040,112	0.197	23,040,113		23,040,113	0.201
5.02 Properties held for production of income	495,766	0.004	495,766		495,766	0.004
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	23,535,878	0.201	23,535,879	0	23,535,879	0.206
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(21,054,026)	(0.180)	(21,054,027)		(21,054,027)	(0.184)
6.02 Cash equivalents (Schedule E, Part 2)	147,143,399	1.260	147,143,399		147,143,399	1.286
6.03 Short-term investments (Schedule DA)	6,687,605	0.057	6,687,606		6,687,606	0.058
6.04 Total cash, cash equivalents and short-term investments	132,776,978	1.137	132,776,978	0	132,776,978	1.160
7. Contract loans	142,837,949	1.223	142,837,949		142,837,949	1.248
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	2,759,387,481	23.622	2,540,162,823		2,540,162,823	22.197
10. Receivables for securities	171,025	0.001	171,025		171,025	0.001
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	11,681,653,157	100.000	11,443,809,348	0	11,443,809,348	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		24,998,721
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,154,942	2,154,942
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		124,825
5.	Deduct amounts received on disposals, Part 3, Column 15		469,365
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,273,242	
	8.2 Totals, Part 3, Column 9	0	3,273,242
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		23,535,881
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		23,535,881

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		54,658,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		1,578,847
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	42,604	42,604
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		53,037,056
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		53,037,056
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		53,037,056

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,677,006,551
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	163,910,350	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	458,168,498	622,078,848
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		240
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	1,092,038	
	5.2 Totals, Part 3, Column 9	(850,648)	241,390
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		499,057,601
8.	Deduct amortization of premium and depreciation		50,635
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	40,635,790	
	10.2 Totals, Part 3, Column 11	195,522	40,831,312
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,759,387,481
12.	Deduct total nonadmitted amounts		219,224,658
13.	Statement value at end of current period (Line 11 minus Line 12)		2,540,162,823

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,294,923,896
2.	Cost of bonds and stocks acquired, Part 3, Column 7		898,226,885
3.	Accrual of discount		1,596,569
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	596,269	
	4.2. Part 2, Section 1, Column 15	(661,333)	
	4.3. Part 2, Section 2, Column 13	88,119,650	
	4.4. Part 4, Column 11	(27,426,309)	60,628,277
5.	Total gain (loss) on disposals, Part 4, Column 19		39,225,028
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		703,387,865
7.	Deduct amortization of premium		4,022,880
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	(939,049)	
	8.4. Part 4, Column 15	87,959	(851,090)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	6,875	
	9.2. Part 2, Section 1, Column 17	147,068	
	9.3. Part 2, Section 2, Column 14	15,721,161	
	9.4. Part 4, Column 13	0	15,875,104
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(556,827)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		8,569,906,890
12.	Deduct total nonadmitted amounts		18,619,153
13.	Statement value at end of current period (Line 11 minus Line 12)		8,551,287,737

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	13,307,815	13,033,008	13,295,882	13,310,602
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	44,024,426	34,777,238	44,104,285	45,590,000
by governments)	4.	Totals	57,332,241	47,810,246	57,400,167	58,900,602
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	108,793,263	101,976,252	109,375,707	107,360,611
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	2,421,797,115	2,253,008,848	2,444,152,956	2,344,709,179
Loans, Unaffiliated Certificates of	9.	Canada	102,298,774	99,515,687	103,961,357	99,699,499
Deposit and Hybrid Securities	10.	Other Countries	318,923,051	313,090,862	322,530,968	314,707,000
(unaffiliated)	11.	Totals	2,843,018,940	2,665,615,397	2,870,645,281	2,759,115,678
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	3,009,144,444	2,815,401,895	3,037,421,155	2,925,376,891
PREFERRED STOCKS	14.	United States	79,076,382	79,076,382	79,384,306	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	79,076,382	79,076,382	79,384,306	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	79,076,382	79,076,382	79,384,306	
COMMON STOCKS	20.	United States	624,674,715	624,674,715	381,084,181	
Industrial and Miscellaneous	21.	Canada	19,632,325	19,632,325	16,342,379	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	9,211,294	9,211,294	7,627,443	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	653,518,334	653,518,334	405,054,003	
Parent, Subsidiaries and Affiliates	24.	Totals	4,828,167,630	4,828,167,630	3,959,385,804	
	25.	Total Common Stocks	5,481,685,964	5,481,685,964	4,364,439,807	
	26.	Total Stocks	5,560,762,346	5,560,762,346	4,443,824,113	
	27.	Total Bonds and Stocks	8,569,906,790	8,376,164,241	7,481,245,268	

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	2,240,075	8,265,250	2,736,651	65,839	0	XXX	13,307,815	0.4	20,165,100	0.7	13,307,815	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	2,240,075	8,265,250	2,736,651	65,839	0	XXX	13,307,815	0.4	20,165,100	0.7	13,307,815	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	12,583,373	XXX	12,583,373	0.4	19,235,633	0.6	6,201,535	6,381,838
2.2 NAIC 2	0	0	4,881,520	0	16,538,588	XXX	21,420,108	0.7	29,090,592	1.0	16,538,588	4,881,520
2.3 NAIC 3	0	0	0	10,020,945	0	XXX	10,020,945	0.3	13,078,274	0.4	0	10,020,945
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	4,881,520	10,020,945	29,121,961	XXX	44,024,426	1.4	61,404,499	2.1	22,740,123	21,284,303
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	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	0	0.0	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	6,388,682	21,967,702	15,853,614	38,056,344	15,001,132	XXX	97,267,474	3.2	94,007,208	3.2	92,267,474	5,000,000
5.2 NAIC 2	0	0	4,148,780	0	6,377,009	XXX	10,525,789	0.3	6,193,381	0.2	10,525,789	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	6,388,682	22,967,702	20,002,394	38,056,344	21,378,141	XXX	108,793,263	3.5	101,200,589	3.4	102,793,263	6,000,000

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	65,765,351	170,827,377	177,142,516	438,210,739	621,677,785	XXX	1,473,623,768	47.9	1,373,064,865	46.3	1,100,271,781	373,351,987
6.2 NAIC 2	74,894,915	83,682,243	207,353,349	332,314,593	537,130,490	XXX	1,235,375,590	40.2	1,167,061,374	39.4	919,420,089	315,955,501
6.3 NAIC 3	585,032	8,123,354	15,976,761	3,757,397	11,667,184	XXX	40,109,728	1.3	50,180,457	1.7	34,236,148	5,873,580
6.4 NAIC 4	0	10,178,675	0	0	1,874,192	XXX	12,052,867	0.4	15,059,785	0.5	10,928,456	1,124,411
6.5 NAIC 5	500,000	5,500,000	0	0	0	XXX	6,000,000	0.2	5,500,000	0.2	0	6,000,000
6.6 NAIC 6	0	0	0	0	4	XXX	4	0.0	4	0.0	0	4
6.7 Totals	141,745,298	278,311,649	400,472,626	774,282,729	1,172,349,655	XXX	2,767,161,957	89.9	2,610,866,485	88.1	2,064,856,474	702,305,483
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	2,503,299	5,034,584	1,078,182	1,876,339	XXX	10,492,404	0.3	20,127,234	0.7	10,492,404	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	2,503,299	5,034,584	1,078,182	1,876,339	XXX	10,492,404	0.3	20,127,234	0.7	10,492,404	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	48,593,192	48,593,192	1.6	0	0.0	48,593,192	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	34,864,165	34,864,165	1.1	50,200,000	1.7	34,864,165	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	49,465,762	49,465,762	1.6	100,908,000	3.4	49,465,762	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	132,923,119	132,923,119	4.3	151,108,000	5.1	132,923,119	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	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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) 74,394,108	201,060,329	195,732,781	476,332,922	649,262,290	48,593,192	1,645,375,622	53.5	XXX	XXX	1,260,641,797	384,733,825
12.2 NAIC 2	(d) 74,894,915	86,185,542	221,418,233	333,392,775	561,922,426	34,864,165	1,312,678,056	42.7	XXX	XXX	991,841,035	320,837,021
12.3 NAIC 3	(d) 585,032	8,123,354	15,976,761	13,778,342	11,667,184	49,465,762	99,596,435	3.2	XXX	XXX	83,701,910	15,894,525
12.4 NAIC 4	(d) 0	10,178,675	0	0	1,874,192	0	12,052,867	0.4	XXX	XXX	10,928,456	1,124,411
12.5 NAIC 5	(d) 500,000	6,500,000	0	0	0	0	(c) 7,000,000	0.2	XXX	XXX	0	7,000,000
12.6 NAIC 6	(d) 0	0	0	0	4	0	(c) 4	0.0	XXX	XXX	0	4
12.7 Totals	150,374,055	312,047,900	433,127,775	823,504,039	1,224,726,096	132,923,119	(b) 3,076,702,984	100.0	XXX	XXX	2,347,113,198	729,589,786
12.8 Line 12.7 as a % of Col. 7	4.9	10.1	14.1	26.8	39.8	4.3	100.0	XXX	XXX	XXX	76.3	23.7
13. Total Bonds Prior Year												
13.1 NAIC 1	26,800,733	269,814,464	246,237,588	442,216,467	521,403,554	0	XXX	XXX	1,506,472,806	50.8	1,135,263,269	371,209,537
13.2 NAIC 2	129,426,747	102,362,253	213,025,800	287,779,938	489,877,843	50,200,000	XXX	XXX	1,272,672,581	42.9	912,719,082	359,953,499
13.3 NAIC 3	60,114	10,220,945	20,805,500	13,461,604	18,710,568	100,908,000	XXX	XXX	164,166,731	5.5	144,660,468	19,506,263
13.4 NAIC 4	17,846	10,118,064	3,048,674	0	1,875,201	0	XXX	XXX	15,059,785	0.5	13,935,083	1,124,702
13.5 NAIC 5	0	6,500,000	0	0	0	0	XXX	XXX	(c) 6,500,000	0.2	0	6,500,000
13.6 NAIC 6	0	0	0	0	4	0	XXX	XXX	(c) 4	0.0	0	4
13.7 Totals	156,305,440	399,015,726	483,117,562	743,458,009	1,031,867,170	151,108,000	XXX	XXX	(b) 2,964,871,907	100.0	2,206,577,902	758,294,005
13.8 Line 13.7 as a % of Col. 9	5.3	13.5	16.3	25.1	34.8	5.1	XXX	XXX	100.0	XXX	74.4	25.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	26,584,454	132,478,275	102,295,786	381,790,331	568,899,759	48,593,192	1,260,641,797	41.0	1,135,263,269	38.3	1,260,641,797	XXX
14.2 NAIC 2	13,702,033	68,658,974	175,552,819	266,321,890	432,741,154	34,864,165	991,841,035	32.2	912,719,082	30.8	991,841,035	XXX
14.3 NAIC 3	585,032	7,439,207	14,082,761	461,964	11,667,184	49,465,762	83,701,910	2.7	144,660,468	4.9	83,701,910	XXX
14.4 NAIC 4	0	9,615,675	0	0	1,312,781	0	10,928,456	0.4	13,935,083	0.5	10,928,456	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	40,871,519	218,192,131	291,931,366	648,574,185	1,014,620,878	132,923,119	2,347,113,198	76.3	2,206,577,902	74.4	2,347,113,198	XXX
14.8 Line 14.7 as a % of Col. 7	1.7	9.3	12.4	27.6	43.2	5.7	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.3	7.1	9.5	21.1	33.0	4.3	76.3	XXX	XXX	XXX	76.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	47,809,654	68,582,054	93,436,995	94,542,591	80,362,531	0	384,733,825	12.5	371,209,537	12.5	XXX	384,733,825
15.2 NAIC 2	61,192,882	17,526,568	45,865,414	67,070,885	129,181,272	0	320,837,021	10.4	359,953,499	12.1	XXX	320,837,021
15.3 NAIC 3	0	684,147	1,894,000	13,316,378	0	0	15,894,525	0.5	19,506,263	0.7	XXX	15,894,525
15.4 NAIC 4	0	563,000	0	0	561,411	0	1,124,411	0.0	1,124,702	0.0	XXX	1,124,411
15.5 NAIC 5	500,000	6,500,000	0	0	0	0	7,000,000	0.2	6,500,000	0.2	XXX	7,000,000
15.6 NAIC 6	0	0	0	0	4	0	4	0.0	4	0.0	XXX	4
15.7 Totals	109,502,536	93,855,769	141,196,409	174,929,854	210,105,218	0	729,589,786	23.7	758,294,005	25.6	XXX	729,589,786
15.8 Line 15.7 as a % of Col. 7	15.0	12.9	19.4	24.0	28.8	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	3.6	3.1	4.6	5.7	6.8	0.0	23.7	XXX	XXX	XXX	XXX	23.7

(a) Includes $ 685,642,204 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 $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 7,000,000 current year, $ 6,500,000 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 $ 10,698,113 ; NAIC 2 $ 56,860,428 ; 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	2,008,871	7,731,512	2,487,000	0	0	XXX	12,227,383	0.4	18,881,853	0.6	12,227,383	0
1.02 Residential Mortgage-Backed Securities	6,838	11,115	0	0	0	XXX	17,953	0.0	33,138	0.0	17,953	0
1.03 Commercial Mortgage-Backed Securities	224,367	522,623	249,651	65,839	0	XXX	1,062,480	0.0	1,250,108	0.0	1,062,480	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	2,240,076	8,265,250	2,736,651	65,839	0	XXX	13,307,816	0.4	20,165,099	0.7	13,307,816	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	4,881,520	10,020,945	29,121,961	XXX	44,024,426	1.4	61,404,500	2.1	22,740,123	21,284,303
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	4,881,520	10,020,945	29,121,961	XXX	44,024,426	1.4	61,404,500	2.1	22,740,123	21,284,303
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	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	0	0.0	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	10,910,000	4,586,379	6,524,863	211,868	XXX	22,233,110	0.7	9,809,651	0.3	19,233,110	3,000,000
5.02 Residential Mortgage-Backed Securities	3,700,019	10,217,829	10,144,795	12,275,840	3,574,467	XXX	39,912,950	1.3	44,972,216	1.5	39,912,950	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	2,688,664	1,839,872	5,271,220	19,255,641	17,591,807	XXX	46,647,204	1.5	46,418,722	1.6	43,647,204	3,000,000
5.05 Totals	6,388,683	22,967,701	20,002,394	38,056,344	21,378,142	XXX	108,793,264	3.5	101,200,589	3.4	102,793,264	6,000,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	109,536,461	259,800,421	382,576,240	733,972,177	1,161,099,179	XXX	2,646,984,478	86.0	2,468,847,553	83.3	2,025,916,902	621,067,576
6.02 Residential Mortgage-Backed Securities	2,252,795	6,326,466	8,375,645	32,950,688	11,250,471	XXX	61,156,065	2.0	64,321,116	2.2	25,219,634	35,936,431
6.03 Commercial Mortgage-Backed Securities	2,489	11,794,166	9,162,897	0	0	XXX	20,959,552	0.7	21,105,561	0.7	6,719,939	14,239,613
6.04 Other Loan-Backed and Structured Securities	29,953,554	390,595	357,844	7,359,865	4	XXX	38,061,862	1.2	56,592,255	1.9	6,999,999	31,061,863
6.05 Totals	141,745,299	278,311,648	400,472,626	774,282,730	1,172,349,654	XXX	2,767,161,957	89.9	2,610,866,485	88.1	2,064,856,474	702,305,483
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	5,034,584	1,078,182	1,876,339	XXX	7,989,105	0.3	17,620,873	0.6	7,989,105	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	2,503,299	0	0	0	XXX	2,503,299	0.1	2,506,360	0.1	2,503,299	0
7.05 Totals	0	2,503,299	5,034,584	1,078,182	1,876,339	XXX	10,492,404	0.3	20,127,233	0.7	10,492,404	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	132,923,118	132,923,118	4.3	151,108,000	5.1	132,923,118	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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	111,545,332	278,441,933	399,565,723	751,596,167	1,192,309,347	XXX	2,733,458,502	88.8	XXX	XXX	2,088,106,623	645,351,879
12.02 Residential Mortgage-Backed Securities	5,959,652	16,555,410	18,520,440	45,226,528	14,824,938	XXX	101,086,968	3.3	XXX	XXX	65,150,537	35,936,431
12.03 Commercial Mortgage-Backed Securities	226,856	12,316,789	9,412,548	65,839	0	XXX	22,022,032	0.7	XXX	XXX	7,782,419	14,239,613
12.04 Other Loan-Backed and Structured Securities	32,642,218	4,733,766	5,629,064	26,615,506	17,591,811	XXX	87,212,365	2.8	XXX	XXX	53,150,502	34,061,863
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	132,923,118	132,923,118	4.3	XXX	XXX	132,923,118	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	150,374,058	312,047,898	433,127,775	823,504,040	1,224,726,096	132,923,118	3,076,702,985	100.0	XXX	XXX	2,347,113,199	729,589,786
12.10 Line 12.09 as a % of Col. 7	4.9	10.1	14.1	26.8	39.8	4.3	100.0	XXX	XXX	XXX	76.3	23.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	145,160,018	323,251,070	443,908,266	664,120,687	1,000,124,389	XXX	XXX	XXX	2,576,564,430	86.9	1,928,254,361	648,310,069
13.02 Residential Mortgage-Backed Securities	8,120,760	19,866,379	15,363,614	52,568,397	13,407,320	XXX	XXX	XXX	109,326,470	3.7	72,926,460	36,400,010
13.03 Commercial Mortgage-Backed Securities	261,508	670,658	14,265,319	7,158,184	0	XXX	XXX	XXX	22,355,669	0.8	8,063,996	14,291,673
13.04 Other Loan-Backed and Structured Securities	2,763,152	55,227,620	9,580,363	19,610,741	18,335,461	XXX	XXX	XXX	105,517,337	3.6	46,225,082	59,292,255
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	151,108,000	XXX	XXX	151,108,000	5.1	151,108,000	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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	156,305,438	399,015,727	483,117,562	743,458,009	1,031,867,170	151,108,000	XXX	XXX	2,964,871,906	100.0	2,206,577,899	758,294,007
13.10 Line 13.09 as a % of Col. 9	5.3	13.5	16.3	25.1	34.8	5.1	XXX	XXX	100.0	XXX	74.4	25.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	32,456,459	192,538,200	272,819,594	606,088,236	984,204,133	XXX	2,088,106,622	67.9	1,928,254,361	65.0	2,088,106,622	XXX
14.02 Residential Mortgage-Backed Securities	5,502,032	15,068,196	13,590,901	16,164,470	14,824,938	XXX	65,150,537	2.1	72,926,460	2.5	65,150,537	XXX
14.03 Commercial Mortgage-Backed Securities	224,367	7,242,562	249,651	65,839	0	XXX	7,782,419	0.3	8,063,996	0.3	7,782,419	XXX
14.04 Other Loan-Backed and Structured Securities	2,688,664	3,343,171	5,271,220	26,255,641	15,591,807	XXX	53,150,503	1.7	46,225,082	1.6	53,150,503	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	132,923,118	132,923,118	4.3	151,108,000	5.1	132,923,118	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	0	0.0	0	XXX
14.09 Totals	40,871,522	218,192,129	291,931,366	648,574,186	1,014,620,878	132,923,118	2,347,113,199	76.3	2,206,577,899	74.4	2,347,113,199	XXX
14.10 Line 14.09 as a % of Col. 7	1.7	9.3	12.4	27.6	43.2	5.7	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.3	7.1	9.5	21.1	33.0	4.3	76.3	XXX	XXX	XXX	76.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	79,088,873	85,903,733	126,746,129	145,507,931	208,105,214	XXX	645,351,880	21.0	648,310,069	21.9	XXX	645,351,880
15.02 Residential Mortgage-Backed Securities	457,620	1,487,214	4,929,539	29,062,058	0	XXX	35,936,431	1.2	36,400,010	1.2	XXX	35,936,431
15.03 Commercial Mortgage-Backed Securities	2,489	5,074,227	9,162,897	0	0	XXX	14,239,613	0.5	14,291,673	0.5	XXX	14,239,613
15.04 Other Loan-Backed and Structured Securities	29,953,554	1,390,595	357,844	359,865	2,000,004	XXX	34,061,862	1.1	59,292,255	2.0	XXX	34,061,862
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	0	0.0	XXX	0
15.09 Totals	109,502,536	93,855,769	141,196,409	174,929,854	210,105,218	0	729,589,786	23.7	758,294,007	25.6	XXX	729,589,786
15.10 Line 15.09 as a % of Col. 7	15.0	12.9	19.4	24.0	28.8	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	3.6	3.1	4.6	5.7	6.8	0.0	23.7	XXX	XXX	XXX	XXX	23.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	18,674,208	18,674,208			
3. Accrual of discount	0	0			
4. Unrealized valuation increase/(decrease)	0	0			
5. Total gain (loss) on disposals	0	0			
6. Deduct consideration received on disposals	11,986,603	11,986,603			
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)	6,687,605	6,687,605	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,687,605	6,687,605	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	186,741,946	120,604,890	66,137,056	0
2. Cost of cash equivalents acquired	13,410,973,407	11,019,558,345	2,391,415,062	
3. Accrual of discount	210	210	0	
4. Unrealized valuation increase/(decrease)	0	0	0	
5. Total gain (loss) on disposals	173	173	0	
6. Deduct consideration received on disposals	13,450,572,337	11,079,292,683	2,371,279,654	
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)	147,143,399	60,870,935	86,272,464	0
11. Deduct total nonadmitted amounts	0	0		
12. Statement value at end of current period (Line 10 minus Line 11)	147,143,399	60,870,935	86,272,464	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		56,229,071		15,411,255	16,562,000	2,589,179			(2,589,179)		8,090,066	4,273,857
Woodford Land -424 E. 4th St.		Cincinnati	OH	06/18/1960		2,797,227		515,619	1,100,000	93,709			(93,709)		0	23,591
Guilford Building		Cincinnati	OH	11/03/1992		13,025,593		3,793,293	4,726,000	460,063			(460,063)		1,117,418	558,887
425 Arch Street Land		Cincinnati	OH	07/17/1990		393,894		234,854	409,200	0			0		0	8,335
Broadway Garage		Cincinnati	OH	01/01/1950		6,257,511		748,513	1,500,000	60,710			(60,710)		1,251,255	549,988
421-23 Arch Street Land		Cincinnati	OH	01/14/1997		756,784		603,223	487,520	0			0		0	10,052
420 E. Fourth Land		Cincinnati	OH	06/05/1990		3,666,391		1,381,383	1,125,000	16,537			(16,537)		0	23,859
318 Broadway Building		Cincinnati	OH	06/05/1990		1,004,697		351,972	399,000	22,782			(22,782)		100,072	40,908
0299999. Property occupied by the reporting entity - Administrative						84,131,168	0	23,040,112	26,308,720	3,242,980	0	0	(3,242,980)	0	10,558,811	5,489,477
0399999. Total Property occupied by the reporting entity						84,131,168	0	23,040,112	26,308,720	3,242,980	0	0	(3,242,980)	0	10,558,811	5,489,477
1324 Walnut		Cincinnati	OH	08/27/1997	09/30/2023	575,911		262,144	409,508	17,226			(17,226)		38,118	71,855
314 Broadway Building		Cincinnati	OH	01/31/2002	12/15/2020	502,436		233,622	425,000	13,036			(13,036)		0	58,134
0499999. Properties held for the production of income						1,078,347	0	495,766	834,508	30,262	0	0	(30,262)	0	38,118	129,989
0699999 - Totals						85,209,515	0	23,535,878	27,143,228	3,273,242	0	0	(3,273,242)	0	10,596,929	5,619,466

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
1324 Walnut	Cincinnati	OH	08/27/1997	Various			262,144	53,753
400 Broadway Complex	Cincinnati	OH	01/01/1901	Various			15,411,255	1,889,425
Broadway Garage	Cincinnati	OH	01/01/1950	Various			748,513	15,463
Guilford Building	Cincinnati	OH	11/03/1992	Various			3,793,293	196,301
0199999. Acquired by Purchase					0	0	20,215,205	2,154,942
0399999 - Totals					0	0	20,215,205	2,154,942

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 Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Florence Mall Outparcel	Florence	KY	04/22/2024		404,541		344,541				0		344,541	469,365		124,825	124,825		3,330
0199999. Property Disposed					404,541	0	344,541	0	0	0	0	0	344,541	469,365	0	124,825	124,825	0	3,330
0399999 - Totals					404,541	0	344,541	0	0	0	0	0	344,541	469,365	0	124,825	124,825	0	3,330

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
44696		NORTH CHARLESTON	SC		10/28/2016	3.900	10,080,279	0	0	0	0	0	22,400,000	08/31/2016
44697		NORTH CHARLESTON	SC		11/01/2016	3.900	1,395,731	0	0	0	0	0	22,400,000	08/31/2016
44698		SAN JOSE	CA		12/01/2017	4.350	4,459,177	0	0	0	0	0	11,260,000	09/12/2017
44699		MILTON	WA		10/17/2018	4.210	20,848,664	0	0	0	0	0	35,400,000	08/02/2018
44700		CINCINNATI	OH		07/01/2019	4.770	10,151,223	0	0	0	0	0	15,300,000	05/09/2019
44701		LADY LAKE	FL		02/20/2020	3.700	6,101,980	0	0	0	0	0	11,100,000	01/31/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							53,037,054	0	0	0	0	0	117,860,000	XXX
0899999. Total Mortgages in good standing							53,037,054	0	0	0	0	0	117,860,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	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							53,037,054	0	0	0	0	0	117,860,000	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		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
44682	CINCINNATI	OH		12/01/2011	04/01/2024	18,568	0	0	0	0	0	0	18,222	18,222	0	0	0
44692	CINCINNATI	OH		12/01/2011	05/29/2024	43,170	0	0	42,604	0	(42,604)	0	566	566	0	0	0
0199999. Mortgages closed by repayment						61,738	0	0	42,604	0	(42,604)	0	18,788	18,788	0	0	0
44682	CINCINNATI	OH		12/01/2011		18,568	0	0	0	0	0	0	345	345	0	0	0
44696	NORTH CHARLESTON	SC		10/28/2016		10,493,209	0	0	0	0	0	0	412,930	412,930	0	0	0
44697	NORTH CHARLESTON	SC		11/01/2016		1,452,906	0	0	0	0	0	0	57,175	57,175	0	0	0
44698	SAN JOSE	CA		12/01/2017		4,708,977	0	0	0	0	0	0	249,799	249,799	0	0	0
44699	MILTON	WA		10/17/2018		21,210,526	0	0	0	0	0	0	361,861	361,861	0	0	0
44700	CINCINNATI	OH		07/01/2019		10,336,665	0	0	0	0	0	0	185,441	185,441	0	0	0
44701	LADY LAKE	FL		02/20/2020		6,394,488	0	0	0	0	0	0	292,508	292,508	0	0	0
0299999. Mortgages with partial repayments						54,615,339	0	0	0	0	0	0	1,560,059	1,560,059	0	0	0
0599999 - Totals						54,677,077	0	0	42,604	0	(42,604)	0	1,578,847	1,578,847	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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	First Eagle Direct Lending Fund III, LLC		BOSTON	MA	First Eagle Direct Lending Fund III, LLC	2.A FE	11/18/2016		598,024	748,655	748,655	(73,672)					259,546	3,950,788	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									598,024	748,655	748,655	(73,672)	0	0	0	0	259,546	3,950,788	XXX
34921#-10-1	FT Washington Strategic Income Strategic Income LLC		CINCINNATI	OH	FT Washington Strategic Income Strategic Income LLC	3.C	04/17/2001		25,000,000	30,519,440	30,519,440	1,967,336							7.600
34918@-10-8	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC		CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC	3.C	09/27/2007		220,192,795	199,013,664	199,013,664	6,245,239							23.750
81375P-10-1	Securities Lending Fund, LLC		CINCINNATI	OH	Securities Lending Fund, LLC	1.G	05/07/2024		29,858,278	29,858,278	29,858,278								1.841
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									275,051,073	259,391,382	259,391,382	8,212,575	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	12,904,591	14,551,047	14,551,047	1,759,594					651,996	13,116,796	1.550
000000-00-0	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013			0	0							3,600,588	0.000
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1	3,577,647	3,899,631	3,899,631	883,636					799,719	982,952	1.700
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	1	9,011,604	8,967,145	8,967,145	(251,977)					117,987	6,322,337	4.550
000000-00-0	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	162,235	149,158	149,158	6,017						5,216,683	0.760
000000-00-0	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	2	234,790	0	0	(748,732)						0	1.240
000000-00-0	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	2,631	1,691	1,691	(569)						63,587	0.250
000000-00-0	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	27,994	25,733	25,733	129						363,625	0.530
000000-00-0	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012			393,402	393,402	(3,401)						348,693	0.370
000000-00-0	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		3,958,507	3,892,923	3,892,923	332,634					409,700	1,632,575	0.370
000000-00-0	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	769,889	1,601,265	1,601,265	(74,708)						3,286	0.010
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		984,500	1,121,550	1,121,550	37,598					80,260	2,029,399	5.510
000000-00-0	ENERGY FUND XV		LOS ANGELES	CA	ENERGY FUND XV		12/10/2010	2	1,229,730	907,666	907,666	(478,954)						2,287,132	1.050
000000-00-0	H.I.G. LP		MIAMI	FL	H.I.G. LP		06/17/2008	3	1,789,032	1,683,606	1,683,606	(85,399)						4,933,581	0.830
000000-00-0	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		5,062,293	5,614,518	5,614,518	450,421					168,010	2,337,433	2.290
000000-00-0	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		1,706,864	1,699,199	1,699,199	(119,395)							1.300
000000-00-0	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	1,180,359	1,014,666	1,014,666	(801,478)							2.490
000000-00-0	Summit Partners II LP		CAYMAN ISLANDS	CYM	Summit Partners II LP		11/25/2014		3,788,202	3,630,023	3,630,023	(137,285)		2,269,500				1,655,511	3.270
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	1,085,928	1,391,356	1,391,356	(376,965)					65,414	2,532,941	0.500
000000-00-0	WATERFALL EDEN FUND LP		NEW YORK	NY	WATERFALL EDEN FUND LP		11/01/2017			20,479	20,479	91							0.060
000000-00-0	WATERFALL VICTORIA FUND LTD		NEW YORK	NY	WATERFALL VICTORIA FUND LTD		02/01/2023		3,633,652	3,649,726	3,649,726	111,055							1.170
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									51,110,448	54,214,784	54,214,784	502,312	0	2,269,500	0	0	2,293,086	47,427,119	XXX
000000-00-0	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		12,011,933	11,094,913	11,094,913	(704,740)		1,400,551				574,353	6.600
000000-00-0	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008			2,066	2,066	(15,542)						274,242	0.130
000000-00-0	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	24,875	31,715	31,715	15,516						14,250	0.020
000000-00-0	Astor Place Holdings FUND I		NEW YORK	NY	Astor Place Holdings FUND I		06/26/2007	2	3,882,912	5,472,218	5,472,218	684,194						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	81,281	81,281	427						0	0.360
000000-00-0	BRIDGE GROWTH PARTNERS LP		CHICAGO		BRIDGE GROWTH PARTNERS LP		07/14/2014		1,457,595	6,358,574	6,358,574	943,987					1,806,799	82,601	2.440
000000-00-0	Canapi Ventures FUND II		WILMINGTON	DE	Canapi Ventures FUND II		08/26/2022		1,649,823	1,721,791	1,721,791	116,192						3,206,754	1.050
000000-00-0	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3		446,621	446,621	208,315						1,642	10.000
000000-00-0	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	6,566	19,385	19,385	9,850						418,932	0.080
000000-00-0	CINCYTECH FUND IV		CINCINNATI	OH	CINCYTECH FUND IV		04/27/2016		500,000	1,050,467	1,050,467	(252,397)							1.630
000000-00-0	CINTRIFUSE Syndicate Fund I LLC		CINCINNATI	OH	CINTRIFUSE Syndicate Fund I LLC		12/31/2012	1	4,048,215	6,912,590	6,912,590	(31,936)						854,119	8.780
000000-00-0	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		CINCINNATI	OH	Cintrifuse Syndicate Fund II Syndicate Fund II LLC		09/18/2017		4,767,479	5,456,187	5,456,187	(239,072)						241,123	8.920
000000-00-0	CINTRIFUSE Fund III		CINCINNATI	OH	CINTRIFUSE Fund III		12/01/2023		2,076,824	1,947,972	1,947,972	(128,852)							30.260
000000-00-0	Core Innovation Capital III LP		LOS ANGELES	CA	Core Innovation Capital III LP		07/29/2019		6,585,835	9,531,337	9,531,337	(983,994)						627,781	5.430
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		2,658,115	2,567,152	2,567,152	(88,225)						318,038	1.120

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	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		3,455,779	2,838,480	2,838,480	(410,033)						1,748,187	1.180
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	7,237,371	7,237,371	(532,801)							7.680
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	16,073,601	16,073,601	4,469,566							1.650
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	9,572,181	9,572,181	2,716,804							1.780
000000-00-0	eGateway Capital Partners		COVINGTON	KY	eGateway Capital Partners		08/29/2023		513,391	472,703	472,703	17,230						486,609	1.060
000000-00-0	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1		544,010	544,010	10,901					119,897		0.050
000000-00-0	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	84,997	43,636	43,636	(5,504)						216,561	1.320
000000-00-0	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		5,391,404	6,213,064	6,213,064	2,148,697		1,120,230				132,998	1.400
000000-00-0	FTV Capital VII		SAN FRANCISCO	CA	FTV Capital VII		01/14/2022		4,043,304	4,318,028	4,318,028	440,690					56,383	964,337	0.210
000000-00-0	Further Global Capital Further Global Capital		NEW YORK	NY	Further Global Capital Further Global Capital		10/28/2019		9,826,924	12,603,817	12,603,817	1,594,287					232,019	845,277	0.200
000000-00-0	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART		WILMINGTON	DE	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART		07/27/2022		3,487,910	3,742,843	3,742,843	284,733						1,375,000	0.400
000000-00-0	HITECVISION VI		GUERNSEY	GBR	HITECVISION VI		12/16/2011		2,954,212	3,523,320	3,523,320	2,349,964		3,704,080			435,248	1,042,559	0.640
000000-00-0	HITECVISION VI HitecVision SpringPoint LP		GUERNSEY	GBR	HITECVISION VI HitecVision SpringPoint LP		10/31/2023			0	0	299,211					192,120		0.170
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	17.200
000000-00-0	Hither Creek Venture QIV2 LLC		NEW YORK	NY	Hither Creek Venture QIV2 LLC		01/31/2024		303,000	300,000	300,000	(3,000)							4.400
000000-00-0	Liberty 77 Fund International Liberty 77 Fund International		WASHINGTON	DC	Liberty 77 Fund International Liberty 77 Fund International		03/25/2022		51,763,953	69,076,702	69,076,702	18,159,740						38,221,763	3.300
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	10,669,516	10,669,516	597,266						276,197	12.400
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		674,359	604,760	604,760	(52,339)							3.900
000000-00-0	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	65,962	4,009	4,009	(13,456)						1	0.320
000000-00-0	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3		0	0								0.000
000000-00-0	Portag3 L.P.		TORONTO	CAN	Portag3 L.P.		09/23/2019		6,866,750	12,628,523	12,628,523	104,042						317,205	2.340
000000-00-0	Portag3 Ventures III L.P.		TORONTO	CAN	Portag3 Ventures III L.P.		07/23/2021		6,223,637	6,915,822	6,915,822	581,579						3,992,792	1.530
000000-00-0	Private Equity Investors IV LP		WILMINGTON	DE	Private Equity Investors IV LP		12/29/2023		116,790	116,790	116,790								0.000
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	3,105,765	3,007,224	3,007,224	269,756					579,511	657,624	0.200
000000-00-0	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3		548	548	1,309						441,340	0.120
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1		51,043	51,043	(66,373)						487,352	0.100
000000-00-0	QCA FIRST FUND V		CINCINNATI	OH	QCA FIRST FUND V		03/31/2016		219,233	863,579	863,579	83,946					75,000		9.620
000000-00-0	REFINERY VENTURE FUND II LP		CINCINNATI	OH	REFINERY VENTURE FUND II LP		09/20/2021		1,419,944	1,431,596	1,431,596	26,680						280,000	5.330
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		5,540,692	6,025,447	6,025,447	3,160,951		4,219,660			637,429	532,979	9.410
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			(5,042,500)							11.490
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II		05/06/2021		4,270,323	4,800,735	4,800,735	607,823					310,001	431,048	1.280
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II - AN		Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II - AN		08/02/2024		428,571	428,571	428,571								1.880
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	1,975,824	1,975,824	49,131							9.590
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	1,068,000	1,068,000	42,500							3.990
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		10,493,882	10,262,289	10,262,289	(563,951)					126,818	30,582	8.050

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	Sands Capital Private Growth F Global Venture Fund II - SLX		Arlington	VA	Sands Capital Private Growth F Global Venture Fund II - SLX		04/09/2024		2,000,000	2,085,000	2,085,000	85,000							45.450
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		3,033,929	3,427,594	3,427,594	318,816						1,767,212	2.480
000000-00-0	Sands Capital Private Growth F Global Venture Fund III-SFR		Arlington	VA	Sands Capital Private Growth F Global Venture Fund III-SFR		11/21/2023		2,000,000	2,850,000	2,850,000	850,000							24.690
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I		Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I		12/23/2019		3,183,458	3,190,403	3,190,403	370,017		2,514,250					23.360
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		9,369,907	10,503,382	10,503,382	818,332						5,791,310	3.570
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund III		Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund III		12/31/2024		575,366	575,366	575,366							14,424,634	3.260
000000-00-0	Sands Capital Private Growth F I Uhnder		Arlington	VA	Sands Capital Private Growth F I Uhnder		06/28/2017		10,000	5,000	5,000								9.100
000000-00-0	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	34,700	130,291	130,291	(10,053)					18,820	238,211	2.330
000000-00-0	SILVER LAKE PARTNERS L.P		WILMINGTON	DE	SILVER LAKE PARTNERS L.P		04/30/2019	3		372,086	372,086	285,882					189,685		1.540
000000-00-0	SixThirty III LP		ST LOUIS	MO	SixThirty III LP		10/21/2021		1,660,573	1,614,165	1,614,165	(45,610)						708,158	3.780
000000-00-0	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		2,793,669	2,231,153	2,231,153	342,182						45,485	1.080
000000-00-0	SNOW PHIPPS III LP		NEW YORK	NY	SNOW PHIPPS III LP		01/19/2017		3,608,456	3,711,842	3,711,842	373,023					11,344	534,813	0.510
000000-00-0	SOLAMERE CAPITAL FUND Fund II A		BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A		06/20/2014		4,199,740	10,807,440	10,807,440	2,875,474					21,797	1,351,293	5.960
000000-00-0	SOLAMERE CAPITAL FUND Fund III		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III		11/20/2018		18,081,482	24,979,099	24,979,099	2,363,499					127,452	4,065,300	3.010
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment		04/29/2019		2,493,966	3,356,229	3,356,229	322,777					135,663	0	2.850
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment		11/03/2014		655,473	1,220,464	1,220,464	441,161					292,695	1,159,859	2.840
000000-00-0	SOLAMERE CAPITAL FUND Solamere Series IV Flagship		BOSTON	MA	SOLAMERE CAPITAL FUND Solamere Series IV Flagship		06/28/2023		7,190,228	6,923,253	6,923,253	(77,400)						19,955,010	2.990
000000-00-0	SOLAMERE CAPITAL FUND Series IV Flagship Investments		BOSTON	MA	SOLAMERE CAPITAL FUND Series IV Flagship Investments		03/28/2024		950,923	955,185	955,185	4,262							12.900
000000-00-0	Trilantic Capital Partners VII LP		NEW YORK	NY	Trilantic Capital Partners VII LP		03/25/2024		9,609,132	10,124,956	10,124,956	515,823						382,274	0.050
000000-00-0	TRUARC PARTNERS TruArc Partners LP		NEW YORK	NY	TRUARC PARTNERS TruArc Partners LP		04/07/2023		3,929,457	4,911,387	4,911,387	545,936					91,923	1,312,867	0.960
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I		BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I		01/18/2018		4,397,265	7,170,096	7,170,096	(819,523)							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		3,133,751	3,141,286	3,141,286	(30,349)						1,750,000	4.270
1999999. Joint Venture Interests - Common Stock - Unaffiliated									277,195,940	355,365,354	355,365,354	40,389,821	0	12,958,771	0	0	5,460,604	115,184,590	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000			536,890	536,890	(55,660)						1,489,110	34.130
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	115,994	971,671	971,671	(203,850)						1,657,776	9.450
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	131,601	482,208	482,208	63,783						916,499	2.130
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	2,319,910	2,405,354	2,405,354	251,386					388,155	4,654,187	82.890
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP		06/28/2021		2,146,610	2,456,470	2,456,470	236,959					35,953	140,250	2.540
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	9,547,881	9,547,881	775,964					225,000	5,700,001	99.390
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	6,604,390	9,129,839	9,129,839	1,207,233						2,755,461	36.910
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	6,122,874	6,070,496	6,070,496	192,924						6,464,926	24.590
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	14,191,853	13,691,622	13,691,622	(315,458)						7,469,251	28.650
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	35,759,690	43,845,683	43,845,683	5,931,182					5,784,853	1,710,449	24.780
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.		07/17/2017		3,193,003	4,720,657	4,720,657	154,743					319,628	1,153,875	2.180

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	FT. WASHINGTON PRIVATE EQUITY X L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.		05/07/2021		5,614,380	8,116,837	8,116,837	735,981						2,377,620	3.420
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	17,888,180	19,641,489	19,641,489	2,657,729					1,886,930	7,653,750	99.480
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.		06/10/2016		49,639,630	95,719,189	95,719,189	2,373,464					11,351,245	25,907,678	99.490
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.		11/23/2018		70,212,800	97,985,741	97,985,741	7,643,452					5,712,800	27,500,000	99.490
000000-00-0	FT. WASHINGTON PRIVATE EQUITY Small Market II L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY Small Market II L.P.		05/08/2023		792,000	1,102,714	1,102,714	117,204						1,608,000	9.210
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		15,004,973	19,551,881	19,551,881	1,516,760						22,079,336	99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI L.P.		05/16/2023		1,138,500	1,264,731	1,264,731	121,561						2,610,000	3.520
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.		03/01/2022		16,568,176	18,609,385	18,609,385	1,476,037						20,347,515	97.720
2099999. Joint Venture Interests - Common Stock - Affiliated									256,444,564	355,850,738	355,850,738	24,881,394	0	0	0	0	25,704,564	144,195,684	XXX
000000-00-0	RealTerm Logistics Fund IV, LP		Annapolis	MD	Real Term		02/23/2022		10,904,897	11,001,661	11,001,661	352,905						9,085,876	3.140
000000-00-0	309 Holding LLC		Cincinnati	OH	CITY CLUB		08/02/2016		0	0	0	0		660				0	1.000
000000-00-0	EQT Exeter Industrial Core Plus Fund IV		Conshohocken	PA	EQT Exeter		12/03/2021		2,921,096	2,921,096	2,921,096	37,755					33,923	2,040,000	0.160
000000-00-0	Pretium SFR FUND II LP		New York	NY	PRETIUM PARTNERS LLC		06/30/2017		0	27,698,344	27,698,344	(2,042,405)						1,099,389	3.590
000000-00-0	Cabot Industrial Value Fund V, L.P.		Boston	MA	CABOT PROPERTIES		08/22/2017		0	0	0	0					130,890		2.620
000000-00-0	Cabot Industrial Value Fund VII, L.P.		Boston	MA	CABOT PROPERTIES		07/27/2022		35,208,500	32,164,188	32,164,188	(1,319,705)						29,125,500	4.240
000000-00-0	Cincinnati Equity Fund, LLC		Cincinnati	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,218,658	1,287,999	1,294,303	8,547					2,180		2.730
000000-00-0	Cincinnati Equity Fund II, LLC		Cincinnati	OH	3CDC		10/14/2018		1,120,000	1,259,431	1,266,505	14,978					3,296		1.100
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP		Los Angeles	CA	TruAmerica Multifamily		06/25/2021		2,165,772	4,670,112	4,670,112	3,192,689						269,097	1.340
2199999. Joint Venture Interests - Real Estate - Unaffiliated									53,538,923	81,002,831	81,016,209	244,764	0	660	0	0	170,289	41,619,862	XXX
000000-00-0	W&S Real Estate Holdings LLC		Cincinnati	OH	WSLIC		12/01/2006		1,272,300,664	1,426,670,572	1,339,407,497	(81,022,654)		18,896,652			81,550,417	138,789,181	100.000
000000-00-0	Queen City Square, LLC		Cincinnati	OH	INTERNAL TRANSFER		06/08/2004			146,512,427	0								99.750
000000-00-0	Chestnut Healthcare Partners, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		12/14/2018			3,014,998	3,014,998	(2,355,426)					72,373		21.360
000000-00-0	Chestnut Healthcare Partners II, L.P.		Chattanooga	TN	CHESTNUT HEALTHCARE GP, LLC		09/28/2021		18,861,748	17,011,589	17,011,589	(1,376,223)						5,375,000	42.300
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC		Cincinnati	OH	Al. Neyer		08/12/2022		10,086,368	10,434,623	10,434,624	788,905						7,899,513	11.920
000000-00-0	The Cincinnati Equity Fund III, LLC		Cincinnati	OH	3CDC		01/05/2023		3,350,000	3,394,511	3,416,333	55,127					14,575	1,650,000	16.190
2299999. Joint Venture Interests - Real Estate - Affiliated									1,304,598,780	1,607,038,720	1,373,285,041	(83,910,271)	0	18,896,652	0	0	81,637,365	153,713,694	XXX
000000-00-0	Gerber Life Agency, LLC		CINCINNATI	OH	Gerber Life Agency, LLC		07/07/2005		55,251,758	31,737,341	31,737,341	(9,286,596)							
000000-00-0	W & S Investment Holdings LLC		CINCINNATI	OH	W & S Investment Holdings LLC		12/01/2006		77,137,504	180,742,693	180,742,693	16,470,772					20,000,000		
2699999. Joint Venture Interests - Other - Affiliated									132,389,262	212,480,034	212,480,034	7,184,176	0	0	0	0	20,000,000	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	1,099,988	1,051,338		(1,979)				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	7,724,185	10,139,079		(11,902)				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	1,650,836	1,625,112		(5,683)				100,440		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		11,217,440	11,283,351	11,155,578		(6,305)				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	6,126,798	5,792,094		(10,467)				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	7,799,102	9,163,125		(14,059)				427,966		
2799999. Surplus Debentures, etc - Unaffiliated									39,317,146	35,684,260	38,926,326	0	(50,395)	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		5,224,278	5,913,536	2,258,514	(73,659)						198,000	98.000
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									5,224,278	5,913,536	2,258,514	(73,659)	0	0	0	0	0	198,000	XXX
34918T-AC-0	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJO20		CINCINNATI	OH	Fort Washington 20212A FWIA CLO 2021-2A SUB Adj % Due 10/20/2034 JAJO20		09/15/2021		33,453,039	25,850,448	25,850,448	3,734,598		6,510,207			6,745,192		
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									33,453,039	25,850,448	25,850,448	3,734,598	0	6,510,207	0	0	6,745,192	0	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
6099999. Total - Unaffiliated									421,760,481	527,015,884	530,271,328	41,063,225	(50,395)	15,228,931	0	0	10,274,182	208,182,359	XXX
6199999. Total - Affiliated									2,007,160,996	2,466,524,858	2,229,116,157	(39,971,187)	0	25,406,859	0	0	134,087,121	298,107,378	XXX
6299999 - Totals									2,428,921,477	2,993,540,742	2,759,387,485	1,092,038	(50,395)	40,635,790	0	0	144,361,303	506,289,737	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 12,780,690	1D ..$ 26,145,636	1E ..$ 0	1F ..$ 0	1G ..$ 29,858,278
1B	2A ...$ 748,655	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 229,533,104				
1D	4A ...$ 0	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 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Pearl Mark	12/02/2021			11,922,500		95.000
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							0	11,922,500	0	XXX
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	11/18/2016			71,874		1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	71,874	0	XXX
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/07/2024		1,410,533	200,285,901		0.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							1,410,533	200,285,901	0	XXX
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	2		536,933		1.550
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	1		2,558,241		4.550
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			3,739		0.370
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014			214,431		3.270
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	3,313,344	0	XXX
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			211,432		6.600
000000-00-0	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008			477		0.130
000000-00-0	Astor Place Holdings FUND I	NEW YORK	NY	Astor Place Holdings FUND I	06/26/2007	2		1,367,170		4.380
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014			20,177		2.440
000000-00-0	Canapi Ventures FUND II	WILMINGTON	DE	Canapi Ventures FUND II	08/26/2022			830,049		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			432,086		8.920
000000-00-0	Core Innovation Capital III LP	LOS ANGELES	CA	Core Innovation Capital III LP	07/29/2019			850,252		5.430
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			55,760		1.120
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			48,135		1.180
000000-00-0	eGateway Capital Partners	COVINGTON	KY	eGateway Capital Partners	08/29/2023			15,223		1.060
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		56,877		0.050
000000-00-0	FTV Capital VII	SAN FRANCISCO	CA	FTV Capital VII	01/14/2022			1,792,046		0.210
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019			824,053		0.200
000000-00-0	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART	WILMINGTON	DE	Goldman Sachs LP WEST STREET GLOBAL GROWTH PART	07/27/2022			1,350,000		0.400
000000-00-0	HITECVISION VI	GUERNSEY	GBR	HITECVISION VI	12/16/2011			8,490		0.640
000000-00-0	HITECVISION VI HitecVision SpringPoint LP	GUERNSEY	GBR	HITECVISION VI HitecVision SpringPoint LP	10/31/2023			15,613		0.170
000000-00-0	Hither Creek Venture QIV2 LLC	NEW YORK	NY	Hither Creek Venture QIV2 LLC	01/31/2024		303,000			4.400
000000-00-0	Liberty 77 Fund International Liberty 77 Fund International	WASHINGTON	DC	Liberty 77 Fund International Liberty 77 Fund International	03/25/2022			21,075,350		3.300
000000-00-0	Portag3 L.P.	TORONTO	CAN	Portag3 L.P.	09/23/2019			241,679		2.340
000000-00-0	Portag3 Ventures III L.P.	TORONTO	CAN	Portag3 Ventures III L.P.	07/23/2021			2,561,661		1.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		15,041		0.200
000000-00-0	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	3		382		0.120
000000-00-0	REFINERY VENTURE FUND II LP	CINCINNATI	OH	REFINERY VENTURE FUND II LP	09/20/2021			180,000		5.330
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			38,083		9.410
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			1,592,916		1.280
000000-00-0	Sands Capital Private Growth F Global Innovation Fund II - AN	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund II - AN	08/02/2024		428,571			1.880
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			90,500		8.050
000000-00-0	Sands Capital Private Growth F Global Venture Fund II - SLX	Arlington	VA	Sands Capital Private Growth F Global Venture Fund II - SLX	04/09/2024		2,000,000			45.450
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			785,113		2.480
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			255,704		23.360
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			5,286,345		3.570
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund III	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund III	12/31/2024		575,366			3.260
000000-00-0	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		399		2.330
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	3		17,603		1.540
000000-00-0	SixThirty III LP	ST LOUIS	MO	SixThirty III LP	10/21/2021			430,828		3.780
000000-00-0	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			14,805		1.080
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017			56,567		0.510
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014			55,589		5.960
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018			180,508		3.010
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019			298,891		2.850
000000-00-0	SOLAMERE CAPITAL FUND Solamere Series IV Flagship	BOSTON	MA	SOLAMERE CAPITAL FUND Solamere Series IV Flagship	06/28/2023			4,637,607		2.990
000000-00-0	SOLAMERE CAPITAL FUND Series IV Flagship Investments	BOSTON	MA	SOLAMERE CAPITAL FUND Series IV Flagship Investments	03/28/2024		750,000	361,694		12.900
000000-00-0	Trilantic Capital Partners VII LP	NEW YORK	NY	Trilantic Capital Partners VII LP	03/25/2024		0	9,609,132		0.050
000000-00-0	TRUARC PARTNERS TruArc Partners LP	NEW YORK	NY	TRUARC PARTNERS TruArc Partners LP	04/07/2023			843,535		0.960

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	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I	01/18/2018			150,000		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			1,000,000		4.270
1999999. Joint Venture Interests - Common Stock - Unaffiliated							4,056,937	57,657,772	0	XXX
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X L.P.	05/07/2021			439,560		3.420
000000-00-0	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY X-B L.P.	11/23/2018			5,000,000		99.490
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			4,242,299		99.500
000000-00-0	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY XI-B L.P.	03/01/2022			5,024,176		97.720
2099999. Joint Venture Interests - Common Stock - Affiliated							0	14,706,035	0	XXX
000000-00-0	RealTerm Logistics Fund IV, LP	Annapolis	MD	Real Term	02/23/2022			5,804,252		3.140
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA	CABOT PROPERTIES	07/27/2022			26,772,500		5.180
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Los Angeles	CA	EQT Exeter	12/03/2021			1,937,000		0.160
000000-00-0	309 Holding LLC	Cincinnati	OH	CITY CLUB	08/02/2016			660		1.000
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	VARIOUS	06/25/2021			346,758		1.340
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	34,861,170	0	XXX
000000-00-0	W&S Real Estate Holdings LLC	Cincinnati	OH	WSLIC	12/01/2006		158,442,880	133,057,402		100.000
000000-00-0	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Chestnut Healthcare II GP, LLC	09/28/2021			875,000		42.280
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC	Cincinnati	OH	Al. Neyer	08/12/2022			1,125,000		11.920
2299999. Joint Venture Interests - Real Estate - Affiliated							158,442,880	135,057,402	0	XXX
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Pearl Mark	12/02/2021			243,000		25.000
2599999. Joint Venture Interests - Other - Unaffiliated							0	243,000	0	XXX
000000-00-0	OTR Housing Associates, LP	Cincinnati	OH	OTR HOUSING ASSOCIATES L.P.	11/27/1991			49,500		98.000
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	49,500	0	XXX
6099999. Total - Unaffiliated							4,056,937	108,069,660	0	XXX
6199999. Total - Affiliated							159,853,413	350,098,838	0	XXX
6299999 - Totals							163,910,350	458,168,498	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	Pearlmark Mezz Realty Partners V-WS, LP	Chicago	IL	Cash Return Distribution	12/02/2021	07/01/2024	17,367,475			159,388		(159,388)		29,130,587	29,130,587			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							17,367,475	0	0	159,388	0	(159,388)	0	29,130,587	29,130,587	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	02/15/2024	82,456					0		82,456	82,456			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							82,456	0	0	0	0	0	0	82,456	82,456	0	0	0	0
34920#-10-2	FORT WASHINGTON HIGH YIELD INV LLC	CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	04/17/2000	05/31/2024	6,206,399	78,753				78,753		6,285,151	6,285,151			0	
34918@-10-8	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC	CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC Core Plus Fixed Income LLC	09/27/2007	11/20/2024	25,000,000					0		25,000,000	25,000,000			0	
81375P-10-1	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC	05/07/2024	12/31/2024	171,838,156					0		171,838,156	171,838,156			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							203,044,555	78,753	0	0	0	78,753	0	203,123,307	203,123,307	0	0	0	0
000000-00-0	ABRY ADVANCED SECURITIES FUND IV	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND IV	02/20/2019	02/01/2024	3,118,073					0		3,118,073	3,118,073			0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/12/2024	4,577,199					0		4,577,199	4,577,199			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/10/2024	4,884,257					0		4,884,257	4,884,257			0	
000000-00-0	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	08/30/2024	8,083,274					0		8,083,274	8,083,274			0	
000000-00-0	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	12/27/2024	27,426	752				752		28,178	28,178			0	
000000-00-0	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	01/22/2024	104,601					0		104,601	104,601			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	01/25/2024	616,711					0		616,711	616,711			0	
000000-00-0	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	03/18/2024	119,104					0		119,104	119,104			0	
000000-00-0	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	01/31/2024	1,101,714					0		1,101,714	1,101,714			0	
000000-00-0	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/2014	01/24/2024	149,643					0		149,643	149,643			0	
000000-00-0	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	01/30/2024	744,241					0		744,241	744,241			0	
000000-00-0	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	06/17/2024	8,039	(8,039)				(8,039)						0	
000000-00-0	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	12/06/2024	373,958					0		373,958	373,958			0	
000000-00-0	Summit Partners II LP	CAYMAN ISLANDS	CYM	Summit Partners II LP	11/25/2014	06/13/2024	214,431					0		214,431	214,431			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	03/15/2024	86,915					0		86,915	86,915			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							24,209,586	(7,287)	0	0	0	(7,287)	0	24,202,299	24,202,299	0	0	0	0
000000-00-0	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	01/12/2024	2,542,370					0		2,542,370	2,542,370			0	
000000-00-0	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	10/18/2024	15,107					0		15,107	15,107			0	
000000-00-0	BRIDGE GROWTH PARTNERS LP	CHICAGO		BRIDGE GROWTH PARTNERS LP	07/14/2014	12/06/2024	4,101,975					0		4,101,975	4,101,975			0	
000000-00-0	C/R ENERGY JADE LLC	GOLIAD	TX	C/R ENERGY JADE LLC	03/12/2007	08/13/2024	220,554					0		220,554	220,554			0	
000000-00-0	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	08/13/2024	7,356					0		7,356	7,356			0	
000000-00-0	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	09/20/2024	11,415					0		11,415	11,415			0	
000000-00-0	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	05/01/2024	276,235					0		276,235	276,235			0	
000000-00-0	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	01/10/2024	383,711					0		383,711	383,711			0	
000000-00-0	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	06/10/2024	1,730,793					0		1,730,793	1,730,793			0	
000000-00-0	FTV Capital VII	SAN FRANCISCO	CA	FTV Capital VII	01/14/2022	08/01/2024	56,383					0		56,383	56,383			0	
000000-00-0	Further Global Capital Further Global Capital	NEW YORK	NY	Further Global Capital Further Global Capital	10/28/2019	02/15/2024	1,555,814					0		1,555,814	1,555,814			0	
000000-00-0	HITECVISION VI	GUERNSEY	GBR	HITECVISION VI	12/16/2011	01/19/2024	1,445,469					0		1,445,469	1,445,469			0	
000000-00-0	HITECVISION VI HitecVision SpringPoint LP	GUERNSEY	GBR	HITECVISION VI HitecVision SpringPoint LP	10/31/2023	03/01/2024	1,385,461					0		1,385,461	1,385,461			0	
000000-00-0	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	05/07/2024	4,360,690					0		4,360,690	4,360,690			0	
000000-00-0	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	12/13/2024	23,720					0		23,720	23,720			0	
000000-00-0	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	06/18/2024	8,964					0		8,964	8,964			0	
000000-00-0	QCA FIRST FUND V	CINCINNATI	OH	QCA FIRST FUND V	03/31/2016	05/20/2024	75,000					0		75,000	75,000			0	
000000-00-0	Sands Capital Private Growth F Global Innovation Fund C-1	Arlington	VA	Sands Capital Private Growth F Global Innovation Fund C-1	06/29/2017	03/14/2024	4,181,623					0		4,181,623	4,181,623			0	
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	06/25/2024	443,129					0		443,129	443,129			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	02/27/2024	339,050					0		339,050	339,050			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 Encumbrances, Prior Year	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Sands Capital Private Growth F Life Sciences Pulse Fund I	Arlington	VA	Sands Capital Private Growth F Life Sciences Pulse Fund I	12/23/2019	03/28/2024	348,707					0		348,707	348,707			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	01/26/2024	2,572,908					0		2,572,908	2,572,908			0	
000000-00-0	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	11/01/2024	4,381					0		4,381	4,381			0	
000000-00-0	SILVER LAKE PARTNERS L.P	WILMINGTON	DE	SILVER LAKE PARTNERS L.P	04/30/2019	01/23/2024	183,772					0		183,772	183,772			0	
000000-00-0	SixThirty III LP	ST LOUIS	MO	SixThirty III LP	10/21/2021	08/22/2024	4,176					0		4,176	4,176			0	
000000-00-0	SNOW PHIPPS III LP	NEW YORK	NY	SNOW PHIPPS III LP	01/19/2017	04/08/2024	75,042					0		75,042	75,042			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund II A	BOSTON	MA	SOLAMERE CAPITAL FUND Fund II A	06/20/2014	06/25/2024	3,093,093					0		3,093,093	3,093,093			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III	11/20/2018	06/27/2024	180,508					0		180,508	180,508			0	
000000-00-0	SOLAMERE CAPITAL FUND Fund III Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND Fund III Co-Investment	04/29/2019	08/15/2024	217,501					0		217,501	217,501			0	
000000-00-0	SOLAMERE CAPITAL FUND II A Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II A Co-Investment	11/03/2014	02/23/2024	730,590					0		730,590	730,590			0	
000000-00-0	SOLAMERE CAPITAL FUND Solamere Series IV Flagship	BOSTON	MA	SOLAMERE CAPITAL FUND Solamere Series IV Flagship	06/28/2023	08/26/2024	923,529					0		923,529	923,529			0	
000000-00-0	SOLAMERE CAPITAL FUND Series IV Flagship Investments	BOSTON	MA	SOLAMERE CAPITAL FUND Series IV Flagship Investments	03/28/2024	11/01/2024	160,771					0		160,771	160,771			0	
000000-00-0	TRUARC PARTNERS TruArc Partners LP	NEW YORK	NY	TRUARC PARTNERS TruArc Partners LP	04/07/2023	01/18/2024	147,674					0		147,674	147,674			0	
000000-00-0	Vestigo Ventures LP Vestigo Ventures Fund I	BOSTON	MA	Vestigo Ventures LP Vestigo Ventures Fund I	01/18/2018	12/19/2024	378,087					0		378,087	378,087			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							32,185,558	0	0	0	0	0	0	32,185,558	32,185,558	0	0	0	0
000000-00-0	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	12/26/2024	939,962	(939,962)				(939,962)						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	02/29/2024	597,488					0		597,488	597,488			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	02/29/2024	2,650,681					0		2,650,681	2,650,681			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP	06/28/2021	03/27/2024	361,827					0		361,827	361,827			0	
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	03/22/2024	525,000					0		525,000	525,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	02/29/2024	900,000					0		900,000	900,000			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	04/17/2024	1,102,500					0		1,102,500	1,102,500			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	03/29/2024	2,101,520					0		2,101,520	2,101,520			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	03/29/2024	7,628,525					0		7,628,525	7,628,525			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX L.P.	07/17/2017	03/25/2024	656,125					0		656,125	656,125			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	03/22/2024	3,847,500					0		3,847,500	3,847,500			0	
000000-00-0	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IX-B L.P.	06/10/2016	03/20/2024	11,463,588					0		11,463,588	11,463,588			0	
000000-00-0	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	04/30/2024	1,180	(1,180)				(1,180)						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	04/30/2024	3,738	(3,738)				(3,738)						0	
000000-00-0	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	02/01/2024	436,553	(13,353)				(13,353)		423,200	423,200			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							33,216,187	(958,233)	0	0	0	(958,233)	0	32,257,954	32,257,954	0	0	0	0
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	Cash Return Distribution	12/03/2021	10/31/2024	985,245					0		38,904	38,904			0	
000000-00-0	TruAmerica Workforce Housing Fund I-A, LP	Los Angeles	CA	Cash Return Distribution	06/25/2021	07/01/2024	47,773,898					0		46,643,233	46,643,233			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							48,759,143	0	0	0	0	0	0	46,682,137	46,682,137	0	0	0	0
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	Cash Return Distribution	12/01/2006	12/19/2024	1,255,817,612					0		107,991,092	107,991,092			0	
000000-00-0	Chestnut Healthcare Partners II, L.P.	Chattanooga	TN	Cash Return Distribution	09/28/2021	12/11/2024	17,909,145					0		396,333	396,333			0	
000000-00-0	Al. Neyer Industrial Fund II-Q, LLC	CINCINNATI	OH	Cash Return Distribution	08/12/2022	09/03/2024	10,754,439					0		2,233,719	2,233,719			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							1,284,481,196	0	0	0	0	0	0	110,621,144	110,621,144	0	0	0	0
000000-00-0	Pearlmark Mezz Realty Partners GP V, LLC	Chicago	IL	Cash Return Distribution	12/02/2021	07/01/2024	529,174	36,119		36,134		(15)		772,159	772,159			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
2599999. Joint Venture Interests - Other - Unaffiliated							529,174	36,119	0	36,134	0	(15)	0	772,159	772,159	0	0	0	0
000000-00-0	W & S Investment Holdings LLC	CINCINNATI	OH	W & S Investment Holdings LLC	12/01/2006	10/29/2024	20,000,000					0		20,000,000	20,000,000			0	
2699999. Joint Venture Interests - Other - Affiliated							20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0	0
6099999. Total - Unaffiliated							123,133,392	28,832	0	195,522	0	(166,690)	0	133,055,196	133,055,196	0	0	0	0
6199999. Total - Affiliated							1,540,741,938	(879,480)	0	0	0	(879,480)	0	366,002,405	366,002,405	0	0	0	0
6299999 - Totals							1,663,875,330	(850,648)	0	195,522	0	(1,046,170)	0	499,057,601	499,057,601	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-4D-6	DFC AGENCY DEBENTURES				1.A	4,051,000	100.0000	4,051,000	4,051,000	4,051,000	0	0	0	0	5.500	5.532	JAJO	44,439	109,540	05/22/2024	01/20/2035
690353-4W-4	DFC AGENCY DEBENTURES				1.A	2,316,667	100.0000	2,316,667	2,316,667	2,316,811	0	144	0	0	4.280	5.278	MJSD	3,243	92,252	05/09/2024	06/20/2027
912828-3W-8	U S TREASURY	SD			1.A	5,021,114	95.4920	4,774,609	5,000,000	5,007,865	0	(2,409)	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	94.5700	47,285	50,000	49,532	0	218	0	0	1.500	1.961	JJ	314	750	03/11/2022	01/31/2027
91282C-AJ-0	US TREASURY	SD			1.A	347,632	97.4020	340,908	350,000	349,502	0	737	0	0	0.250	0.466	FA	300	875	10/18/2022	08/31/2025
91282C-AM-3	US TREASURY	SD			1.A	450,027	97.0740	438,970	452,200	451,873	0	439	0	0	0.250	0.347	MS	289	1,131	10/07/2020	09/30/2025
91282C-AM-3	US TREASURY				1.A	796	97.0740	777	800	799	0	1	0	0	0.250	0.347	MS	1	2	10/07/2020	09/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,236,168	XXX	11,970,216	12,220,667	12,227,382	0	(870)	0	0	XXX	XXX	XXX	100,522	342,050	XXX	XXX
36202K-UV-5	G2 G2 8696			4	1.A	169	99.4560	163	164	163	0	1	0	0	4.625	6.774	MON	1	6	06/13/2003	09/20/2025
36207N-D4-3	GNMA GN 436723			4	1.A	4,909	100.1320	4,737	4,731	4,788	0	(35)	0	0	7.500	5.849	MON	30	355	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591			4	1.A	10,714	100.9050	10,562	10,468	10,657	0	(51)	0	0	7.000	5.794	MON	61	733	08/01/2001	09/15/2028
36225C-EV-4	GNMA ARM G2 80147			4	1.A	2,456	99.4410	2,373	2,386	2,346	0	11	0	0	4.000	5.056	MON	8	93	06/13/2003	12/20/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,248	XXX	17,835	17,749	17,954	0	(74)	0	0	XXX	XXX	XXX	100	1,187	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			4	1.A	273,212	100.7440	278,156	276,102	275,028	0	(268)	0	0	6.112	0.094	MON	1,406	16,875	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	768,254	96.3220	766,801	796,084	787,451	0	363	0	0	5.632	0.307	MON	3,737	45,094	02/04/2003	02/16/2044
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,041,466	XXX	1,044,957	1,072,186	1,062,479	0	95	0	0	XXX	XXX	XXX	5,143	61,969	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,295,882	XXX	13,033,008	13,310,602	13,307,815	0	(849)	0	0	XXX	XXX	XXX	105,765	405,206	XXX	XXX
085209-AH-7	GOVT OF BERMUDA SOVEREIGN		D	2	1.F FE	6,420,000	66.3230	3,979,359	6,000,000	6,381,838	0	(10,044)	0	0	3.375	3.012	FA	73,688	202,500	01/11/2021	08/20/2050
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN		D	2	1.F FE	1,992,720	59.0030	1,180,050	2,000,000	1,993,081	0	102	0	0	3.100	3.116	JJ	27,383	62,000	01/19/2021	01/22/2061
445545-AQ-9	REPUBLIC OF HUNGARY SOVEREIGN		D		2.B FE	4,859,400	95.3140	4,765,694	5,000,000	4,881,520	0	9,152	0	0	5.500	5.829	JD	11,458	275,000	06/08/2022	06/16/2034
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN		D		2.B FE	4,958,300	83.8440	4,192,216	5,000,000	4,963,977	0	888	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
46513J-B4-2	STATE OF ISRAEL SOVEREIGN		D		1.F FE	4,203,000	70.6380	4,238,260	6,000,000	4,208,454	0	5,454	0	0	3.875	6.226	JJ	114,958	0	10/25/2024	07/03/2050
636203-AA-9	NATIONAL GAS CO		D	1	3.B FE	10,112,655	91.3790	8,763,271	9,590,000	10,020,945	0	(27,765)	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	2	2.C FE	8,961,210	61.8610	5,567,498	9,000,000	8,964,921	0	719	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	2	2.C FE	1,642,000	58.6610	1,173,223	2,000,000	1,648,873	0	2,780	0	0	4.500	5.634	JJ	40,500	90,000	06/07/2022	01/19/2063
760942-BA-9	REPUBLICA ORIENT URUGUAY SOVEREIGN		D		2.B FE	955,000	91.7670	917,667	1,000,000	960,816	0	760	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						44,104,285	XXX	34,777,238	45,590,000	44,024,425	0	(17,954)	0	0	XXX	XXX	XXX	724,446	1,883,195	XXX	XXX
0309999999. Total - All Other Government Bonds						44,104,285	XXX	34,777,238	45,590,000	44,024,425	0	(17,954)	0	0	XXX	XXX	XXX	724,446	1,883,195	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	103.0100	8,148,105	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
19648G-JV-5	COLORADO ST HSG & FIN AUTH SF SINGLE FAMILY HSG			2	1.A FE	5,270,000	98.9790	5,216,181	5,270,000	5,270,000	0	0	0	0	5.894	5.894	MN	51,769	114,755	05/16/2024	11/01/2044
45471C-CK-2	INDIANA ST FIN AUTH HLTH FAC R MEDICAL			2	2.C FE	1,046,310	103.7430	1,037,429	1,000,000	1,043,667	0	(2,643)	0	0	5.500	4.902	MS	18,333	18,486	04/18/2024	03/01/2044
45471C-CL-0	INDIANA ST FIN AUTH HLTH FAC R MEDICAL			2	2.C FE	3,111,510	103.2670	3,097,996	3,000,000	3,105,113	0	(6,397)	0	0	5.750	5.262	MS	57,500	57,979	04/18/2024	03/01/2054
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL				1.E FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.650	5.204	MON	3,333	19,106	10/02/2024	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL			2	1.E FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.650	5.630	JD	191	40,704	07/02/2024	06/30/2028
915137-5R-0	UNIVERSITY OF TEXAS				1.A FE	1,856,440	94.8970	1,897,949	2,000,000	1,904,329	0	4,678	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						22,194,260	XXX	22,397,660	22,180,000	22,233,109	0	(4,362)	0	0	XXX	XXX	XXX	207,161	824,674	XXX	XXX
3128MT-PK-8	FGCI FG H01326			4	1.A	89,298	101.7920	91,362	89,754	89,362	0	8	0	0	5.500	5.626	MON	411	4,936	08/05/2005	08/01/2035
3128PR-LS-6	FG FG J12137			4	1.A	6,233	99.7380	5,989	6,005	6,010	0	(35)	0	0	4.500	3.170	MON	23	270	04/29/2010	05/01/2025
3132G7-H3-2	FG FG U80250			4	1.A	676,946	95.9120	617,574	643,894	661,570	0	(940)	0	0	3.500	2.619	MON	1,878	22,536	05/30/2013	03/01/2033
3136A3-EE-7	FNR 2011-143 PZ			4	1.A	3,962,620	96.7670	3,507,993	3,625,193	3,768,307	0	(6,680)	0	0	4.500	3.600	MON	13,594	163,134	06/26/2012	01/25/2042

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
3136A5-3Z-7	FNR 2012-51 TP			4	1.A	609,060	98.9420	563,520	569,547	572,316	0	(1,962)	0	0	3.500	2.854	MON	1,661	19,934	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			4	1.A	1,622,732	91.1490	1,741,656	1,910,785	1,746,012	0	418	0	0	3.500	5.151	MON	5,573	66,877	12/06/2013	01/25/2044
3136AU-Q9-5	FNR 2016-98 BZ			4	1.A	11,730,202	80.6150	9,277,622	11,508,514	11,689,182	0	(6,007)	0	0	4.000	3.898	MON	38,362	450,520	12/01/2024	01/25/2057
31374S-Y4-7	FNMA FN 323031			4	1.A	37,808	100.9390	37,761	37,410	37,738	0	(113)	0	0	6.000	5.203	MON	187	2,245	04/30/2003	04/01/2028
3137A6-6S-6	FHR FHR 3798 AY			4	1.A	33,559	99.3000	31,058	31,277	31,382	0	(141)	0	0	3.500	2.411	MON	91	1,095	05/15/2012	01/15/2026
3137B3-KM-9	FHR FHR 4223 CL			4	1.A	3,253,458	87.6220	2,876,282	3,282,591	3,266,395	0	611	0	0	3.000	3.081	MON	8,206	98,478	06/04/2014	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV			4	1.A	1,181,324	95.6740	1,138,988	1,190,485	1,185,763	0	183	0	0	3.500	3.611	MON	3,472	41,667	06/24/2014	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ			4	1.A	3,496,108	92.5450	3,184,769	3,441,301	3,482,542	0	(503)	0	0	4.000	3.815	MON	11,471	137,652	02/20/2018	10/15/2047
3138E0-YE-3	FN FN AJ7908			4	1.A	271,106	98.3250	274,413	279,087	276,209	0	964	0	0	3.000	3.878	MON	698	8,373	11/15/2011	01/01/2027
3138W9-JV-3	FN FN AS0275			4	1.A	1,504,059	94.2250	1,418,759	1,505,706	1,503,476	0	(61)	0	0	3.000	3.003	MON	3,764	45,171	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			4	1.A	1,069,354	101.9950	1,135,939	1,113,717	1,094,211	0	1,090	0	0	5.750	6.325	MON	5,337	64,039	05/04/2016	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7			4	1.A	920,633	101.1020	865,274	855,843	886,065	0	(2,637)	0	0	5.620	4.658	MON	4,008	48,098	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			4	1.A	2,426,131	100.0940	2,234,310	2,232,208	2,392,830	0	42,382	0	0	5.750	4.781	MON	10,696	128,352	12/04/2009	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG			4	1.A	1,176,167	101.8320	1,233,931	1,211,731	1,196,634	0	474	0	0	5.500	5.930	MON	5,554	66,645	03/19/2004	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC			4	1.A	5,514,809	98.1820	4,982,001	5,074,263	5,245,730	0	(9,962)	0	0	4.500	3.506	MON	19,028	228,342	08/21/2014	01/25/2041
31398R-CD-5	FNR 2010-43 BM			4	1.A	9,302	99.4290	10,259	10,318	10,281	0	53	0	0	3.500	4.787	MON	30	361	04/21/2010	05/25/2025
31412S-D3-6	FN FN 933122			4	1.A	8,111	101.6170	8,135	8,006	8,248	0	(1)	0	0	5.500	4.758	MON	37	440	01/09/2009	01/01/2038
31417C-QF-5	FN FN AB5853			4	1.A	758,446	94.7950	723,717	763,457	759,744	0	203	0	0	3.000	3.112	MON	1,909	22,904	08/06/2013	08/01/2032
31417V-RS-4	FNMA FN AC8596			4	1.A	2,975	100.0000	2,943	2,943	2,943	0	1	0	0	4.000	3.576	MON	10	118	01/04/2010	01/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						40,360,441	XXX	35,964,255	39,394,035	39,912,950	0	17,345	0	0	XXX	XXX	XXX	136,000	1,622,187	XXX	XXX
072024-YC-0	BAY AREA CA TOLL AUTH TOLL BRI TRANSPORTATION			2	1.D FE	6,750,000	77.8230	5,253,081	6,750,000	6,750,000	0	0	0	0	3.176	3.176	AO	53,595	214,380	12/09/2021	04/01/2041
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG			4	2.A FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	4.650	4.693	MON	9,974	80,194	05/09/2024	03/01/2057
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES			4	1.B FE	980,460	91.5670	915,665	1,000,000	983,619	0	378	0	0	4.881	5.002	AO	12,203	48,810	03/27/2014	10/01/2047
546475-VT-8	LOUISIANA ST GAS & FUELS TAX R TRANSPORTATION			4	1.C FE	7,500,000	75.3460	5,650,986	7,500,000	7,500,000	0	0	0	0	2.952	2.952	MN	36,900	221,400	01/13/2022	05/01/2041
56052F-BD-6	MAINE ST HSG AUTH MTGE			2	1.B FE	950,000	88.4150	839,939	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	118.4030	3,552,099	3,000,000	3,877,009	0	(21,372)	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	14,043,000	107.3160	15,070,415	14,043,000	14,043,000	0	0	0	0	6.655	6.654	AO	233,640	934,562	03/05/2010	04/01/2057
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL			4	1.E FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.650	4.692	MON	7,934	64,137	05/09/2024	05/15/2056
646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A MULTIFAMILY HSG			4	1.D FE	4,000,000	95.6360	3,825,423	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	99.6110	2,490,284	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	543,576	95.0090	516,445	543,576	543,576	0	0	0	0	4.250	4.271	MON	1,925	23,108	10/18/2013	10/25/2043
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND			4	5.B GI	820,000	100.0000	820,000	820,000	820,000	0	0	0	0	0.150	0.150	JD	103	1,153	06/01/2021	06/01/2026
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021			4	5.B GI	180,000	100.0000	180,000	180,000	180,000	0	0	0	0	0.150	0.150	MAT	968	0	12/17/2024	06/01/2026
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						46,821,006	XXX	43,614,337	45,786,576	46,647,204	0	(20,994)	0	0	XXX	XXX	XXX	496,095	2,119,234	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						109,375,707	XXX	101,976,252	107,360,611	108,793,263	0	(8,011)	0	0	XXX	XXX	XXX	839,256	4,566,095	XXX	XXX
MICRUI-TY-C	MICRUITY INC. Convertible Note				5.B GI	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.300	4.300	MAT	31,632	0	07/14/2023	06/30/2025
MICRUI-TY-N	MICRUITY INC. Convertible Note				5.B GI	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.890	4.890	MAT	17,751	0	04/11/2024	06/30/2026
BEXION-CN-1	Bexion Pharmaceuticals Convertible Note				5.B GI	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	8.000	8.000	MAT	485,479	0	10/16/2023	10/06/2027
00115A-AF-6	AEP TRANSMISSION CO LLC			1	1.F FE	983,640	78.5180	785,184	1,000,000	986,174	0	383	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	101.0990	3,032,962	3,000,000	2,995,957	0	135	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	84.0140	10,081,645	12,000,000	11,348,215	0	21,510	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	108.0160	28,532,478	26,415,000	27,303,173	0	(95,194)	0	0	6.900	6.310	MS	536,665	1,822,635	10/31/2002	03/15/2032
00206R-BA-9	AT&T INC			1	2.B FE	1,986,720	97.3710	1,947,425	2,000,000	1,989,992	0	353	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041

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
00206R-DK-5	AT&T INC			1	2.B FE	11,989,200	83.0330	10,361,647	12,479,000	12,052,129	0	9,195	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	80.5440	26,209,913	32,541,000	34,009,639	0	(154,569)	0	0	2.550	1.989	JD	69,150	829,796	09/09/2021	12/01/2033
002819-AC-4	ABBOTT LABORATORIES	LS		1	1.D FE	4,980,000	108.7980	5,439,905	5,000,000	4,986,892	0	632	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1	1.D FE	15,060,750	93.2620	13,989,326	15,000,000	15,050,692	0	(1,476)	0	0	4.900	4.874	MN	63,292	735,000	01/12/2017	11/30/2046
00287Y-AS-8	ABBVIE INC			1	1.G FE	2,998,560	88.4260	2,652,793	3,000,000	2,998,670	0	34	0	0	4.700	4.703	MN	18,408	141,000	05/05/2015	05/14/2045
00287Y-CA-5	ABBVIE INC			1	1.G FE	4,982,921	85.5060	4,275,312	5,000,000	4,985,431	0	691	0	0	4.050	4.076	MN	22,500	202,500	11/19/2020	11/21/2039
00287Y-DB-2	ABBVIE INC			1	1.G FE	10,506,145	89.1380	9,359,531	10,500,000	10,505,281	0	(214)	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	85.2330	5,113,967	6,000,000	5,987,437	0	355	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	71.0530	3,552,628	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.F FE	2,428,965	82.7590	1,723,867	2,083,000	2,381,484	0	(10,015)	0	0	4.300	3.341	JJ	44,536	89,569	12/04/2019	01/02/2046
01400E-AC-7	ALCON FINANCE CORP			1	2.A FE	7,189,500	73.3990	7,339,858	10,000,000	7,248,982	0	48,117	0	0	3.800	5.935	MS	103,444	380,000	09/26/2023	09/23/2049
020002-AS-0	ALLSTATE CORPORATION			1	2.A FE	5,876,498	101.2890	6,482,507	6,400,000	6,104,427	0	19,850	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
020002-BG-5	ALLSTATE CORPORATION			1	2.A FE	5,499,938	75.0540	5,243,254	6,986,000	5,504,019	0	4,081	0	0	3.850	5.421	FA	105,343	0	11/08/2024	08/10/2049
02209S-AV-5	ALTRIA GROUP INC			1	2.B FE	3,780,320	72.1790	2,887,159	4,000,000	3,814,723	0	5,141	0	0	3.875	4.202	MS	45,208	155,000	04/27/2017	09/16/2046
023135-AP-1	AMAZON.COM INC	LS		1	1.E FE	10,103,450	99.6050	9,960,537	10,000,000	10,063,005	0	(5,228)	0	0	4.800	4.717	JD	34,667	480,000	08/05/2015	12/05/2034
023135-CK-0	AMAZON.COM INC			1	1.E FE	8,384,000	78.3840	7,838,361	10,000,000	8,384,928	0	928	0	0	4.100	5.068	AO	88,833	0	12/05/2024	04/13/2062
025537-AP-6	AMERICAN ELECTRIC POWER			1	2.B FE	1,996,580	64.3190	1,286,373	2,000,000	1,996,869	0	78	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	94.2180	2,826,538	3,000,000	2,338,967	0	5,743	0	0	3.875	5.225	FA	43,917	116,250	06/17/2022	02/15/2062
026351-AZ-9	AMERICAN GENERAL CORP				2.B FE	8,028,270	103.9500	8,315,976	8,000,000	8,007,235	0	(1,669)	0	0	6.625	6.597	FA	200,222	530,000	06/19/2002	02/15/2029
02665W-FA-4	AMERICAN HONDA FINANCE				1.G FE	1,401,540	99.9970	1,399,958	1,400,000	1,400,233	0	(1,307)	0	0	5.040	5.680	FMAN	9,898	41,150	06/20/2024	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE				1.G FE	1,650,000	99.9970	1,649,943	1,650,000	1,650,000	0	0	0	0	4.990	5.882	JAJO	18,357	25,087	07/10/2024	01/12/2026
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	13,901,333	110.2040	15,428,565	14,000,000	13,933,460	0	3,108	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	82.0060	1,640,113	2,000,000	1,978,551	0	625	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	103.2820	2,065,632	2,000,000	2,010,334	0	(3,014)	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	82.7990	3,601,760	4,350,000	4,172,944	0	5,098	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	94.0440	1,781,186	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	1.G FE	9,441,433	91.0630	9,106,323	10,000,000	9,504,553	0	12,546	0	0	4.900	5.292	FA	204,167	490,000	05/15/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH			1	1.G FE	1,994,636	125.5320	2,510,645	2,000,000	1,996,094	0	140	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH			1	1.G FE	4,959,115	124.2560	6,212,795	5,000,000	4,968,382	0	1,046	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV FIN			1	1.G FE	3,183,354	92.7470	2,782,401	3,000,000	3,145,110	0	(5,548)	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	1.G FE	1,988,680	87.7110	1,754,220	2,000,000	1,989,966	0	233	0	0	4.600	4.635	AO	19,422	92,000	03/20/2018	04/15/2048
036752-AU-7	ELEVANCE HEALTH, INC			1	2.A FE	2,412,684	80.3870	2,441,350	3,037,000	2,423,273	0	8,600	0	0	4.550	6.073	MN	17,657	138,184	10/02/2023	05/15/2052
036752-AX-1	ELEVANCE HEALTH, INC			1	2.A FE	2,721,868	101.2150	2,783,419	2,750,000	2,722,084	0	368	0	0	6.100	6.176	AO	35,414	167,750	10/02/2023	10/15/2052
036752-BE-2	ELEVANCE HEALTH, INC			1	2.A FE	14,917,950	96.4350	14,465,239	15,000,000	14,916,788	0	(1,162)	0	0	5.700	5.739	FA	144,875	0	10/22/2024	02/15/2055
037833-BA-7	APPLE INC			1	1.B FE	9,251,950	76.5490	7,654,904	10,000,000	9,398,151	0	19,327	0	0	3.450	3.883	FA	136,083	345,000	11/29/2017	02/09/2045
037833-BX-7	APPLE INC			1	1.B FE	1,988,460	91.2860	1,825,719	2,000,000	1,990,291	0	261	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	80.4860	4,024,287	5,000,000	4,988,948	0	319	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	85.4370	2,563,103	3,000,000	2,994,769	0	137	0	0	4.250	4.262	FA	50,292	127,500	02/02/2017	02/09/2047
04352E-AA-3	ASCENSION HEALTH			1	1.C FE	5,000,000	89.8760	4,493,794	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	96.3520	963,523	1,000,000	976,510	0	916	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
049560-AM-7	ATMOS ENERGY	LS		1	1.E FE	3,117,210	81.4750	2,444,255	3,000,000	3,095,301	0	(3,272)	0	0	4.125	3.891	AO	26,125	123,750	06/05/2017	10/15/2044
049560-AW-5	ATMOS ENERGY			1	1.G FE	16,890,690	60.9240	10,357,055	17,000,000	16,897,759	0	2,451	0	0	2.850	2.882	FA	183,033	484,500	09/21/2021	02/15/2052
05279#-AJ-8	AUTOLIV ASP INC PP			1	2.B FE	4,000,000	97.1080	3,884,329	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
05351W-AC-7	AVANGRID INC			1	2.B FE	949,579	99.4690	959,872	965,000	958,496	0	8,917	0	0	3.200	5.533	AO	6,519	15,440	07/31/2024	04/15/2025
05379B-AK-3	AVISTA CORP			1	1.G FE	2,045,560	106.3150	2,126,303	2,000,000	2,026,238	0	(1,661)	0	0	6.250	6.083	JD	10,417	125,000	12/20/2005	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05526D-BF-1	BAT CAPITAL CORP			1	2.A FE	3,331,000	78.9110	2,628,533	3,331,000	3,331,000	0	0	0	0	4.540	4.540	FA	57,130	151,227	11/23/2018	08/15/2047
057224-AK-3	BAKER HUGHES INC	LS		1	1.G FE	9,912,170	104.6500	9,418,500	9,000,000	9,283,276	0	(61,231)	0	0	6.875	5.978	JJ	285,313	618,750	02/18/2014	01/15/2029
059165-DX-5	BALTIMORE GAS & EL CO			1	1.G FE	882,270	97.9920	979,925	1,000,000	941,323	0	5,166	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
06051G-HA-0	BANK OF AMERICA CORP			1	1.G FE	10,000,000	76.4970	7,649,734	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
066836-AB-3	BAPTIST HLTH SO FLOR INC			1	1.E FE	5,000,000	85.0110	4,250,546	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
067316-AH-2	BARCARDI			1	2.C FE	5,502,130	89.5370	3,699,666	4,132,000	5,373,080	0	(34,219)	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	78.1220	3,906,110	5,000,000	4,984,703	0	341	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	75.6270	4,537,605	6,000,000	5,828,093	0	5,440	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	83.4520	1,669,048	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	79.6390	1,194,590	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
073952-AB-9	BEACON FUNDING TRUST			1	2.B FE	13,021,990	98.6160	12,820,027	13,000,000	13,021,726	0	(264)	0	0	6.266	6.254	FA	126,712	0	11/14/2024	08/15/2054
07911E-AA-0	BELLEVUE 10 APTS LLC				1.D FE	1,600,000	100.0000	1,600,000	1,600,000	1,600,000	0	0	0	0	4.490	5.551	MON	6,173	19,820	09/05/2024	04/01/2060
079860-AD-4	BELLSOUTH CORP			1	2.B FE	2,209,620	106.5390	2,130,771	2,000,000	2,086,444	0	(10,043)	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	103.3220	1,738,914	1,683,000	1,759,486	0	(25,652)	0	0	7.250	5.417	MS	35,927	122,018	08/01/2017	09/15/2027
084664-CQ-2	BERKSHIRE HATHAWAY INC			1	1.C FE	5,969,580	82.4690	4,948,152	6,000,000	5,973,044	0	649	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	103.3740	8,269,925	8,000,000	8,040,514	0	(3,830)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
110122-CR-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,958,323	80.9960	4,049,783	5,000,000	4,961,336	0	853	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.G FE	5,949,450	94.4480	4,250,154	4,500,000	5,802,758	0	(50,622)	0	0	5.250	3.178	FA	89,250	236,250	01/03/2022	08/15/2043
11135F-BF-7	BROADCOM INC			1	2.B FE	3,990,880	82.7180	3,308,727	4,000,000	3,993,531	0	699	0	0	2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC			1	2.B FE	5,829,759	78.0740	4,567,307	5,850,000	5,832,665	0	779	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	80.8620	2,425,853	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-AL-4	BROWN-FORMAN CORP -CL B			1	1.G FE	2,287,864	77.9280	2,288,733	2,937,000	2,314,460	0	19,503	0	0	3.750	5.637	JJ	50,786	110,138	08/14/2023	01/15/2043
115637-AT-7	BROWN-FORMAN CORP -CL B			1	1.G FE	4,942,750	87.3610	4,368,060	5,000,000	4,957,000	0	2,382	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.A FE	3,767,403	114.0710	3,581,827	3,140,000	3,542,562	0	(26,563)	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.F FE	3,239,717	102.4500	2,763,086	2,697,000	3,120,480	0	(20,051)	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.F FE	5,926,920	93.0380	5,582,250	6,000,000	5,946,639	0	1,983	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.F FE	1,054,730	91.4430	914,429	1,000,000	1,042,737	0	(1,420)	0	0	4.900	4.561	AO	12,250	49,000	09/26/2014	04/01/2044
12189L-BL-4	BURLINGTON NORTH SANTA FE			1	1.F FE	4,978,600	98.1810	4,909,068	5,000,000	4,978,980	0	380	0	0	5.500	5.527	MS	155,833	0	06/03/2024	03/15/2055
12189T-AX-2	BURLINGTON NORTH SANTA FE			1	1.F FE	7,174,160	107.4720	7,523,047	7,000,000	7,104,146	0	(6,078)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
124857-AJ-2	CBS			1	2.C FE	2,672,010	79.0260	2,370,782	3,000,000	2,734,824	0	8,700	0	0	4.850	5.652	JJ	72,750	145,500	02/10/2016	07/01/2042
125896-BV-1	CMS ENERGY CORP			1	2.C FE	5,276,250	86.9540	4,565,103	5,250,000	5,266,546	0	(2,478)	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	90.8410	2,725,221	3,000,000	3,019,347	0	(537)	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	81.1860	4,059,314	5,000,000	5,174,584	0	(4,835)	0	0	4.400	4.157	MN	31,778	220,000	06/21/2017	05/09/2047
126408-HC-0	CSX CORP			1	1.G FE	2,679,907	77.2180	2,371,371	3,071,000	2,730,063	0	6,808	0	0	3.950	4.701	MN	20,217	121,305	09/27/2017	05/01/2050
126408-HF-3	CSX CORP			1	1.G FE	8,139,013	76.8770	6,473,084	8,420,000	8,181,994	0	6,719	0	0	3.800	3.995	MN	53,327	319,960	10/03/2017	11/01/2046
126650-CN-8	CVS CORP			1	2.B FE	13,650,750	84.1050	10,933,700	13,000,000	13,529,217	0	(15,636)	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	96.9380	4,846,924	5,000,000	4,973,628	0	7,338	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	82.5420	2,476,269	3,000,000	3,448,483	0	(11,913)	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	79.8960	3,994,807	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	12,572,312	88.3010	12,131,613	13,739,000	12,564,129	0	1,309	0	0	4.760	5.446	MN	69,031	356,476	11/21/2024	11/23/2045
14314C-10-5	CARLYLE FINANCE LLC PREFERRED			3	2.B FE	2,531,076	17.8200	2,234,183	125,375	2,531,076	0	0	0	0	22.905	22.905	FMAN	0	144,965	05/10/2022	
14338H-AA-4	CARMEL VALLEY SR LIVING				1.B FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	4.450	5.508	MON	9,563	77,257	05/09/2024	09/01/2061
14448C-AS-3	CARRIER GLOBAL CORP			1	2.B FE	1,016,963	71.8420	730,628	1,017,000	1,016,894	0	2	0	0	3.577	3.577	AO	8,690	36,378	12/10/2020	04/05/2050
149123-BJ-9	CATERPILLAR INC			1	1.F FE	8,411,410	112.2200	8,225,752	7,330,000	7,778,788	0	(56,594)	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	83.5450	835,447	1,000,000	925,198	0	2,779	0	0	4.350	5.013	MN	7,250	43,500	03/06/2014	11/01/2042

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189W-AD-2	CENTERPOINT			1	2.A FE	2,121,053	106.6330	2,143,332	2,010,000	2,117,061	0	(3,991)	0	0	6.625	6.022	MN	22,194	133,163	04/16/2024	11/01/2037
15189X-AT-5	CENTERPOINT ENER HOUSTON			1	1.F FE	2,484,825	80.6130	2,015,317	2,500,000	2,486,489	0	314	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	94.4800	1,653,404	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	LS		1	1.F FE	4,840,600	106.1830	5,309,153	5,000,000	4,898,882	0	5,276	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	94.8500	9,484,958	10,000,000	9,615,675	0	81,548	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	104.0430	9,728,062	9,350,000	9,283,485	0	(9,121)	0	0	6.125	6.085	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	105.3890	2,107,775	2,000,000	1,991,963	0	451	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
172967-CC-3	CITIGROUP				2.B FE	1,990,500	102.8560	2,057,121	2,000,000	1,995,033	0	371	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
172967-NM-9	CITIGROUP			1	1.G FE	728,277	100.2150	726,559	725,000	726,388	0	(1,889)	0	0	6.018	6.088	MJSD	1,080	11,551	09/19/2024	03/17/2026
17325F-BH-0	CITIBANK NA			2	1.E FE	550,000	100.2780	551,530	550,000	550,000	0	0	0	0	5.198	6.038	FMAN	4,502	8,178	07/30/2024	08/06/2026
17327C-AP-8	CITIGROUP INC			2	1.G FE	325,260	100.0420	325,136	325,000	325,048	0	(212)	0	0	5.184	5.323	JAJO	3,153	4,876	09/24/2024	01/25/2026
191216-DT-4	COCA-COLA CO			1	1.E FE	4,803,850	96.1330	4,806,665	5,000,000	4,803,843	0	(7)	0	0	5.400	5.649	MN	36,000	0	12/24/2024	05/13/2064
191219-AX-2	COCA COLA ENTERPRISES				1.E FE	8,664,720	110.7260	8,858,068	8,000,000	8,388,107	0	(21,993)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE			1	1.G FE	4,935,650	112.9020	5,645,113	5,000,000	4,972,114	0	3,440	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	112.4870	2,249,734	2,000,000	2,050,236	0	(5,083)	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	105.5160	7,148,692	6,775,000	6,768,973	0	512	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	78.9110	3,925,816	4,975,000	4,838,376	0	3,290	0	0	4.250	4.440	AO	44,637	211,438	04/24/2018	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	1,316,483	99.7360	1,321,496	1,325,000	1,320,527	0	4,044	0	0	4.500	5.308	JD	4,969	29,813	10/08/2024	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP			1	2.A FE	3,322,052	96.1980	2,452,096	2,549,000	3,255,007	0	(23,357)	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	105.8820	2,525,277	2,385,000	2,473,897	0	(8,241)	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	107.2260	1,072,257	1,000,000	1,124,653	0	(7,233)	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	111.3600	2,069,069	1,858,000	2,047,562	0	(9,968)	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	87.2560	1,745,119	2,000,000	1,998,779	0	43	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	87.7590	4,387,940	5,000,000	5,166,917	0	(5,412)	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	76.3380	3,816,889	5,000,000	4,964,467	0	941	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	75.6220	3,024,874	4,000,000	4,058,934	0	(1,435)	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	76.0160	3,800,822	5,000,000	4,921,763	0	1,987	0	0	4.000	4.105	MS	66,667	200,000	02/01/2018	03/01/2048
20030N-EK-3	COMCAST CORP	LS		1	1.G FE	5,973,240	96.7170	5,803,035	6,000,000	5,973,244	0	4	0	0	5.650	5.681	JD	28,250	177,975	05/20/2024	06/01/2054
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	2,986,920	102.7320	3,081,957	3,000,000	2,993,907	0	557	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	103.8580	6,231,510	6,000,000	5,794,500	0	12,248	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	78.9240	1,578,484	2,000,000	2,062,169	0	(2,576)	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	105.9020	5,295,106	5,000,000	5,004,892	0	(305)	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	100.4730	10,549,617	10,500,000	9,965,791	0	28,336	0	0	5.750	6.356	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR			1	1.E FE	3,990,600	104.1060	4,164,252	4,000,000	3,993,362	0	310	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	78.6840	9,442,119	12,000,000	11,871,574	0	5,164	0	0	3.758	3.843	MS	132,783	450,960	10/03/2022	03/15/2042
20826F-BU-9	CONOCOPHIL CO			1	2.B FE	3,997,812	94.6320	3,785,296	4,000,000	3,997,812	0	0	0	0	5.200	5.204	JD	17,333	0	12/30/2024	06/01/2045
209111-GB-3	CONSOLIDATED EDISON OF NY			1	1.G FE	4,979,950	67.9830	3,399,126	5,000,000	4,980,770	0	250	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
209111-GG-2	CONSOLIDATED EDISON OF NY			1	1.G FE	5,945,100	101.7230	6,103,404	6,000,000	5,945,278	0	545	0	0	5.900	5.966	MN	45,233	347,117	11/20/2023	11/15/2053
210518-CP-9	CONSUMERS ENERGY CO			1	1.F FE	1,040,100	101.8290	1,018,289	1,000,000	1,021,989	0	(1,479)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
210518-CX-2	CONSUMERS ENERGY CO			1	1.E FE	7,660,313	78.7170	7,364,734	9,356,000	7,661,899	0	1,585	0	0	4.350	5.472	FA	139,054	0	11/18/2024	08/31/2064
210518-DA-1	CONSUMERS ENERGY CO			1	1.F FE	4,979,100	78.1090	3,905,465	5,000,000	4,982,181	0	480	0	0	3.950	3.974	JJ	91,069	197,500	02/15/2017	07/15/2047
22822R-BH-2	CROWN CASTLE			1	1.F FE	15,000,000	96.1320	14,419,764	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	79.8520	3,992,582	5,000,000	4,980,327	0	491	0	0	4.050	4.076	MN	25,875	202,500	04/30/2018	05/15/2048
240019-BV-0	DAYTON POWER & LIGHT			1	2.A FE	2,274,630	73.3560	2,200,672	3,000,000	2,276,202	0	1,572	0	0	3.950	5.810	JD	5,267	59,250	11/19/2024	06/15/2049
250847-EB-2	DETROIT EDISON			1	1.F FE	5,065,610	108.3320	5,416,614	5,000,000	5,039,697	0	(2,307)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036

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
250847-EH-9	DETROIT EDISON			1	1.F FE	1,417,805	84.0490	1,525,493	1,815,000	1,432,260	0	12,321	0	0	4.500	6.605	MS	27,225	81,675	10/24/2023	09/01/2041
25179M-AL-7	DEVON ENERGY CORPORATION	LS		1	2.B FE	12,958,660	92.4940	12,024,216	13,000,000	12,969,084	0	1,097	0	0	5.600	5.622	JJ	335,689	728,000	07/05/2011	07/15/2041
254687-DV-5	DISNEY				1.F FE	7,739,776	109.9170	6,595,030	6,000,000	7,172,420	0	(119,957)	0	0	6.550	3.759	MS	115,717	393,000	11/18/2019	03/15/2033
254687-ER-3	DISNEY			1	1.F FE	2,566,965	105.8090	2,116,189	2,000,000	2,471,859	0	(20,262)	0	0	6.150	4.131	FA	46,467	123,000	11/18/2019	02/15/2041
25468P-BW-5	DISNEY				1.G FE	1,111,660	111.6050	1,116,051	1,000,000	1,048,083	0	(5,210)	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	102.6590	5,132,929	5,000,000	5,898,093	0	(74,834)	0	0	5.950	3.752	JD	13,222	297,500	01/04/2021	06/15/2035
260543-CV-3	DOW CHEMICAL CO	LS		1	2.B FE	4,498,442	83.9220	3,776,505	4,500,000	4,498,466	0	27	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	103.9030	9,127,873	8,785,000	8,538,123	0	53,160	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	88.9130	4,445,631	5,000,000	4,986,797	0	2,370	0	0	2.500	2.555	FA	47,222	125,000	08/20/2019	02/15/2030
26884T-AE-2	ERAC USA FINANCE LLC	LS		1	1.G FE	4,892,700	99.0170	4,950,827	5,000,000	4,894,969	0	2,269	0	0	5.625	5.819	MS	82,813	140,625	04/15/2024	03/15/2042
276480-AB-6	EASTERN GAS TRAN			1	1.G FE	1,989,283	72.2570	1,445,145	2,000,000	1,989,839	0	236	0	0	3.900	3.932	MN	9,967	78,000	08/31/2022	11/15/2049
277432-AL-4	EASTMAN CHEMICAL			1	2.B FE	1,199,100	87.0860	870,857	1,000,000	1,177,448	0	(7,490)	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	84.4450	852,892	1,010,000	1,179,022	0	(6,082)	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	13,539,483	79.5420	12,050,599	15,150,000	13,565,928	0	22,237	0	0	3.950	4.675	JD	49,869	598,425	05/09/2024	12/01/2047
278865-BJ-8	ECOLAB INC	LS		1	1.G FE	14,130,050	58.7100	13,503,245	23,000,000	14,147,381	0	17,331	0	0	2.750	5.306	FA	233,674	0	11/07/2024	08/18/2055
283695-BE-3	EL PASO NATURAL GAS				2.B FE	9,094,050	104.3240	9,389,134	9,000,000	9,013,217	0	(6,916)	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	110.5310	15,164,888	13,720,000	14,119,904	0	(24,265)	0	0	6.750	6.380	JJ	427,035	926,100	09/11/2014	07/15/2036
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.B FE	3,329,460	96.8350	2,905,041	3,000,000	3,293,489	0	(9,556)	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.B FE	2,490,475	98.6760	2,466,908	2,500,000	2,491,733	0	188	0	0	6.125	6.153	JD	6,806	153,125	06/18/2015	12/15/2045
29273V-AW-0	ENERGY TRANSFER EQUITY LP	LS		1	2.B FE	4,976,150	96.4580	4,822,924	5,000,000	4,975,499	0	(651)	0	0	5.950	5.985	MN	38,014	239,653	01/10/2024	05/15/2054
29336U-AC-1	ENLINK MISTREAM PARTNER			1	2.C FE	4,783,600	91.6600	4,582,992	5,000,000	4,784,485	0	885	0	0	5.600	5.979	AO	70,000	0	10/15/2024	04/01/2044
29364D-10-0	ENTERGY ARKANSAS INC PFD			3	1.F FE	2,316,000	21.9000	2,190,000	100,000	2,316,000	0	0	0	0	5.262	5.262	JJ	0	121,875	05/02/2017	
29364N-10-8	ENTERGY MISSISSIPPI INC PFD			3	1.F FE	2,312,000	22.1500	2,215,000	100,000	2,312,000	0	0	0	0	5.298	5.298	JJ	30,625	122,500	05/03/2017	
29364W-10-8	ENTERGY LOUISIANA HOLDINGS LLC PFD			3	1.F FE	2,302,000	21.7500	2,175,000	100,000	2,302,000	0	0	0	0	5.294	5.294	JJ	0	121,875	05/03/2017	
29365@-AE-6	ENTERGY NO PP			1	2.B	6,000,000	87.0090	5,220,540	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
29366M-AD-0	ENTERGY ARKANSAS LLC			1	1.F FE	6,977,110	99.6640	6,976,452	7,000,000	6,980,695	0	1,875	0	0	5.150	5.192	JJ	166,231	360,500	01/03/2023	01/15/2033
29379V-BC-6	ENTERPRISE PRODUCTS			1	1.G FE	1,996,900	92.0420	1,840,841	2,000,000	1,997,390	0	70	0	0	5.100	5.110	FA	38,533	102,000	02/05/2014	02/15/2045
29379V-BJ-1	ENTERPRISE PRODUCTS			1	1.G FE	2,500,695	89.0070	2,225,163	2,500,000	2,500,434	0	(19)	0	0	4.900	4.898	MN	15,653	122,500	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1	1.G FE	2,496,625	80.1000	2,002,512	2,500,000	2,496,968	0	73	0	0	4.250	4.258	FA	40,139	106,250	02/01/2018	02/15/2048
29379V-CH-4	ENTERPRISE PRODUCTS			1	1.G FE	9,966,300	96.2300	9,622,993	10,000,000	9,965,842	0	(458)	0	0	5.550	5.573	FA	220,458	0	08/01/2024	02/16/2055
30231G-AW-2	EXXON MOBIL CORP			1	1.D FE	5,000,000	81.0160	4,050,817	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	76.5130	1,530,255	2,000,000	1,998,980	0	19	0	0	4.500	4.503	AO	22,500	90,000	09/17/2019	10/01/2049
302520-AC-5	FNB CORP			2	2.B FE	515,845	99.8520	515,238	516,000	515,873	0	27	0	0	5.150	5.178	FA	9,301	0	10/24/2024	08/25/2025
31428X-AW-6	FEDEX CORP			1	2.B FE	5,026,770	91.1740	4,558,706	5,000,000	5,021,288	0	(659)	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	81.7060	1,634,127	2,000,000	2,214,647	0	(5,462)	0	0	4.400	3.726	JJ	44,000	88,000	12/04/2019	07/01/2049
340711-AW-0	FLORIDA GAS TRANSMISSION			1	2.B FE	989,110	99.5520	995,522	1,000,000	993,928	0	4,818	0	0	4.350	5.505	JJ	20,058	0	07/19/2024	07/15/2025
341081-FD-4	FLORIDA PR & LT CO			1	1.E FE	3,896,200	96.7960	3,871,854	4,000,000	3,924,901	0	2,859	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	103.6690	2,073,386	2,000,000	1,986,659	0	1,216	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	107.5690	6,454,165	6,000,000	5,982,647	0	781	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	80.6250	6,468,561	8,023,000	8,123,629	0	(3,414)	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	92.0400	7,722,149	8,390,000	8,509,188	0	(2,171)	0	0	4.966	4.871	JJ	208,324	416,647	08/23/2022	01/01/2052
35671D-CC-7	FREEPORT-MC C&G			1	2.B FE	286,200	100.0250	360,091	360,000	327,921	0	10,236	0	0	5.000	8.817	MS	6,000	18,000	03/24/2020	09/01/2027
369604-BX-0	GENERAL ELECTRIC CO			1	2.A FE	8,304,453	82.2840	7,579,199	9,211,000	8,313,474	0	9,020	0	0	4.250	5.178	MN	65,245	195,734	10/03/2024	05/01/2040
375558-CE-1	GILEAD SCIENCES INC			1	2.A FE	19,858,000	96.7170	19,343,365	20,000,000	19,856,743	0	(1,257)	0	0	5.600	5.645	MN	127,556	0	11/13/2024	11/15/2064
402479-CB-3	GULF POWER CO				1.F FE	5,051,420	93.8810	5,163,479	5,500,000	5,061,173	0	9,753	0	0	5.100	5.883	AO	70,125	140,250	05/29/2024	10/01/2040

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
404119-CW-7	HCA INC			1	2.C FE	9,938,000	95.5750	9,557,549	10,000,000	9,938,305	0	305	0	0	6.100	6.141	AO	152,500	369,389	02/20/2024	04/01/2064
41242*-CD-2	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	88.7840	887,838	1,000,000	1,000,000	0	0	0	0	2.250	2.250	JD	1,500	22,500	01/10/2022	06/07/2029
41242*-CE-0	HARDWOOD FUNDING PP			1	1.G FE	2,000,000	74.6090	1,492,175	2,000,000	2,000,000	0	0	0	0	2.710	2.710	JD	3,613	54,200	01/10/2022	06/07/2037
41242*-CF-7	HARDWOOD FUNDING PP			1	1.G FE	1,000,000	69.5180	695,179	1,000,000	1,000,000	0	0	0	0	2.990	2.990	JD	1,993	29,900	01/10/2022	06/07/2042
42218S-AM-0	HEALTH CARE SERVICE CORP	LS		1	1.G FE	11,198,560	96.7220	10,827,106	11,194,000	11,199,021	0	461	0	0	5.875	5.872	JD	29,229	337,958	11/25/2024	06/15/2054
42225U-AG-9	HEALTHCARE TRUST OF AMER			1	2.B FE	4,982,900	89.7160	4,485,792	5,000,000	4,990,740	0	1,622	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	105.3970	25,295,237	24,000,000	20,986,983	0	151,615	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	85.4390	4,271,962	5,000,000	5,295,251	0	(9,743)	0	0	4.400	3.969	MS	64,778	220,000	01/12/2017	03/15/2045
437076-CY-6	HOME DEPOT				1.F FE	500,000	100.1060	500,529	500,000	500,000	0	0	0	0	4.820	5.660	MJSD	531	13,622	06/17/2024	12/24/2025
437076-DF-6	HOME DEPOT			1	1.F FE	9,858,100	95.9190	9,591,908	10,000,000	9,858,973	0	873	0	0	5.300	5.396	JD	8,833	265,000	11/06/2024	06/25/2054
437076-DG-4	HOME DEPOT	LS		1	1.F FE	4,914,700	95.7830	4,789,163	5,000,000	4,914,953	0	253	0	0	5.400	5.506	JD	4,500	135,000	06/17/2024	06/25/2064
446150-AS-3	HUNTINGTON BANCSHARES INC			1	2.A FE	2,987,910	87.9230	2,637,688	3,000,000	2,993,418	0	1,187	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	80.9840	2,154,975	2,661,000	2,563,268	0	6,994	0	0	2.487	2.861	FA	25,001	66,179	05/05/2022	08/15/2036
45138L-AT-0	IDAHO POWER CORP			1	1.F FE	2,991,960	101.4920	3,044,751	3,000,000	2,994,425	0	260	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	74.1160	3,446,398	4,650,000	4,928,814	0	(8,447)	0	0	3.750	3.366	JJ	87,188	174,375	12/05/2019	07/01/2047
455434-BG-4	IND PR & LT CO				1.G FE	5,264,250	104.7520	5,237,585	5,000,000	5,243,127	0	(19,977)	0	0	6.600	5.896	JJ	165,000	330,000	11/30/2023	01/01/2034
458140-AY-6	INTEL CORPORATION			1	2.A FE	9,941,900	70.9890	7,098,911	10,000,000	9,950,315	0	1,320	0	0	4.100	4.134	MN	56,944	410,000	05/08/2017	05/11/2047
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	991,300	90.3490	903,489	1,000,000	992,639	0	183	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	73.9220	1,478,450	2,000,000	2,037,111	0	(1,799)	0	0	3.375	3.226	MS	22,500	67,500	12/29/2021	03/01/2041
46284V-AE-1	IRON MOUNTAIN INC			1	3.C FE	108,803	97.8840	125,291	128,000	118,840	0	2,423	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	103.3610	5,581,478	5,400,000	5,197,932	0	10,880	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	09/30/2036
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	5,983,920	91.6240	5,497,415	6,000,000	5,987,382	0	393	0	0	5.300	5.318	JJ	159,000	318,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO	LS			1.G FE	3,969,680	99.3290	3,973,143	4,000,000	3,975,534	0	716	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	97.9160	4,895,778	5,000,000	5,000,000	0	0	0	0	4.452	4.452	JD	16,077	222,600	11/28/2018	12/05/2029
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	4,981,150	75.1550	3,757,734	5,000,000	4,984,265	0	436	0	0	3.500	3.520	JJ	80,694	175,000	11/08/2017	01/15/2048
478165-AH-6	JOHNSON (S.C.) & SON INC			1	2.A FE	5,101,400	84.9170	4,245,830	5,000,000	5,083,772	0	(2,282)	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	104.0750	1,040,754	1,000,000	1,080,994	0	(5,374)	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	84.5700	4,181,974	4,945,000	5,558,430	0	(6,016)	0	0	4.950	4.295	JJ	121,709	244,778	03/03/2022	07/02/2064
482480-AJ-9	KLA CORPORATION			1	1.F FE	2,812,230	69.1620	2,074,864	3,000,000	2,830,353	0	4,059	0	0	3.300	3.645	MS	33,000	99,000	03/13/2020	03/01/2050
482480-AN-0	KLA CORPORATION	LS		1	1.F FE	4,992,300	93.5440	4,677,179	5,000,000	4,992,555	0	62	0	0	5.250	5.259	JJ	121,042	262,500	06/21/2022	07/15/2062
487836-AT-5	KELLOGG CO			1	2.B FE	2,368,840	111.5230	2,230,465	2,000,000	2,149,567	0	(19,247)	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	94.6510	946,511	1,000,000	975,158	0	974	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
493267-AK-4	KEYCORP			2	3.B FE	4,000,000	96.7740	3,870,973	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	96.0480	960,479	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	1,013,520	104.6190	1,046,188	1,000,000	1,002,886	0	(849)	0	0	6.375	6.268	JJ	31,875	63,750	06/19/2002	01/01/2028
494368-BC-6	KIMBERLY CLARK			1	1.F FE	3,957,840	112.7660	4,510,655	4,000,000	3,972,097	0	1,362	0	0	6.625	6.707	FA	110,417	265,000	07/25/2007	08/01/2037
494550-BK-1	KINDER MORGAN PARTNERS			1	2.B FE	1,884,246	94.0420	1,843,216	1,960,000	1,885,649	0	1,403	0	0	5.625	5.987	MS	36,750	55,125	06/14/2024	09/01/2041
494550-BU-9	KINDER MORGAN PARTNERS			1	2.B FE	2,904,090	92.6530	2,779,593	3,000,000	2,921,451	0	2,203	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	93.4730	4,673,641	5,000,000	4,985,804	0	360	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	86.8520	7,816,704	9,000,000	8,983,240	0	422	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	88.2900	2,648,711	3,000,000	2,993,374	0	140	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	102.3360	2,558,393	2,500,000	2,482,237	0	663	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO	LS		1	2.B FE	2,990,378	80.8510	2,425,540	3,000,000	2,992,044	0	217	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.B FE	1,992,195	90.5900	1,811,794	2,000,000	1,993,457	0	173	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	111.8350	3,355,042	3,000,000	3,115,001	0	(20,073)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029

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
501044-CT-6	KROGER CO			1	2.A FE	5,173,710	91.6370	4,581,872	5,000,000	5,138,202	0	(4,900)	0	0	5.150	4.915	FA	107,292	257,500	01/08/2016	08/01/2043
501044-DW-8	KROGER CO			1	2.A FE	9,958,800	94.0960	9,409,559	10,000,000	9,958,174	0	(626)	0	0	5.500	5.528	MS	189,444	0	08/20/2024	09/15/2054
502431-AV-1	L3HARRIS TECH INC			1	2.B FE	4,932,550	96.0410	4,802,027	5,000,000	4,932,642	0	92	0	0	5.500	5.593	FA	113,819	0	07/29/2024	08/15/2054
51808B-AE-2	LASMO (USA) INC			1	2.B FE	14,722,070	106.4950	14,376,770	13,500,000	13,755,128	0	(78,797)	0	0	7.300	6.563	MN	125,925	985,500	10/21/2002	11/15/2027
52637H-AA-2	LEO@CARTERSVILLE LLC				1.B FE	1,800,000	100.0000	1,800,000	1,800,000	1,800,000	0	0	0	0	4.450	4.998	MON	6,885	14,842	09/30/2024	04/01/2062
532457-AP-3	ELI LILLY			1	1.E FE	3,520,090	109.3960	3,828,851	3,500,000	3,511,818	0	(707)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
532457-BT-4	ELI LILLY			1	1.E FE	4,971,950	78.3610	3,918,045	5,000,000	4,975,044	0	598	0	0	3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
532457-CM-8	ELI LILLY			1	1.E FE	4,910,000	91.9940	4,599,714	5,000,000	4,910,190	0	190	0	0	5.000	5.119	FA	98,611	0	12/05/2024	02/09/2054
536797-AE-3	LITHIA MOTORS INC-CL A			1	3.B FE	522,000	96.7030	580,217	600,000	565,307	0	10,260	0	0	4.625	6.817	JD	1,233	27,750	03/24/2020	12/15/2027
539830-AR-0	LOCKHEED MARTIN			1	1.F FE	13,781,601	107.9480	15,112,666	14,000,000	13,865,773	0	7,535	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AW-9	LOCKHEED MARTIN			1	1.F FE	5,150,000	102.7830	5,293,349	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
539830-BS-7	LOCKHEED MARTIN			1	1.F FE	6,233,584	79.9450	6,263,685	7,835,000	6,233,854	0	269	0	0	4.150	5.593	JD	14,451	0	12/24/2024	06/15/2053
548661-DA-2	LOWES COMPANIES			1	2.A FE	4,445,183	91.6810	4,494,211	4,902,000	4,452,275	0	7,092	0	0	5.000	5.810	MS	72,168	122,550	06/17/2024	09/15/2043
548661-DS-3	LOWES COMPANIES			1	2.A FE	2,489,450	82.5200	2,063,003	2,500,000	2,490,373	0	210	0	0	4.550	4.576	AO	27,174	113,750	04/03/2019	04/05/2049
55903V-BE-2	MAGALLANES INC			1	2.C FE	8,774,665	74.4500	8,747,862	11,750,000	8,775,381	0	716	0	0	5.141	7.293	MS	177,864	0	12/23/2024	03/15/2052
56585A-AH-5	MARATHON PETROLEUM CORP			1	2.B FE	2,961,800	82.9760	2,489,289	3,000,000	2,969,253	0	911	0	0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
571676-AE-5	MARS INC			1	1.E FE	2,009,575	78.8840	1,972,102	2,500,000	2,018,886	0	9,311	0	0	3.950	5.595	AO	24,688	49,375	04/23/2024	04/01/2044
571748-CD-2	MARSH & MCLENNAN			1	1.G FE	10,879,650	96.0320	10,563,471	11,000,000	10,879,057	0	(593)	0	0	5.400	5.475	MS	87,450	0	11/06/2024	03/15/2055
571748-CE-0	MARSH & MCLENNAN	LS		1	1.G FE	7,998,880	97.1180	7,769,409	8,000,000	7,998,297	0	(583)	0	0	5.350	5.351	MN	63,011	0	10/30/2024	11/15/2044
573284-AU-0	MARTIN MARIETTA MATERIALS			1	2.B FE	10,964,910	80.4200	8,846,221	11,000,000	10,969,414	0	768	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	80.1370	4,006,827	5,000,000	4,996,042	0	98	0	0	3.950	3.955	FA	68,576	197,500	02/21/2018	02/26/2048
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	5,023,000	107.5450	5,377,274	5,000,000	5,014,656	0	(760)	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	89.6940	3,879,269	4,325,000	4,341,005	0	(454)	0	0	4.875	4.846	JD	12,885	210,844	12/23/2015	12/09/2045
58013M-FW-9	MCDONALD'S CORP	LS		1	2.A FE	7,917,840	95.7420	7,659,343	8,000,000	7,918,210	0	370	0	0	5.450	5.521	FA	165,922	0	11/07/2024	08/14/2053
585055-AT-3	MEDTRONIC INC	LS		1	1.G FE	9,688,400	96.9920	9,699,180	10,000,000	9,701,519	0	11,882	0	0	5.550	5.848	MS	163,417	555,000	11/17/2023	03/15/2040
585055-BU-9	MEDTRONIC INC	LS		1	1.G FE	3,034,996	88.9370	2,668,107	3,000,000	3,028,974	0	(888)	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	72.0640	5,044,459	7,000,000	7,635,547	0	(18,534)	0	0	3.626	3.076	FA	95,888	253,820	12/07/2020	08/15/2049
586054-AC-2	MEMORIAL SLOAN-KETTERING			1	1.D FE	2,142,196	80.4730	1,730,169	2,150,000	2,143,031	0	111	0	0	4.200	4.219	JJ	45,150	90,300	02/04/2015	07/01/2055
58769J-AH-0	MERCEDES-BENZ FIN NA			1	1.F FE	2,100,000	100.0210	2,100,432	2,100,000	2,100,000	0	0	0	0	5.060	5.870	FMAN	18,332	125,570	07/31/2023	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA				1.F FE	1,410,000	100.1120	1,411,584	1,410,000	1,410,000	0	0	0	0	5.120	5.980	JAJO	12,660	20,710	07/29/2024	07/31/2026
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1.E FE	4,000,000	98.4260	3,937,043	4,000,000	4,000,000	0	0	0	0	3.382	3.382	MN	22,547	135,280	04/22/2015	11/01/2025
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	1,497,605	103.5720	1,553,583	1,500,000	1,498,493	0	81	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59217G-GU-7	MET LIFE GLOB				1.D FE	6,969,690	81.9130	5,733,911	7,000,000	6,981,182	0	2,956	0	0	1.550	1.597	JJ	52,442	108,500	01/04/2021	01/07/2031
594918-BL-7	MICROSOFT CORP			1	1.A FE	12,955,150	92.2290	11,989,816	13,000,000	12,962,545	0	1,051	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	79.8450	3,992,262	5,000,000	4,979,958	0	591	0	0	3.700	3.727	FA	73,486	185,000	08/01/2016	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	9,642,675	61.4990	9,224,906	15,000,000	9,657,395	0	14,720	0	0	2.525	5.021	JD	31,563	189,375	11/08/2024	06/01/2050
595017-BA-1	MICROCHIP TECHNOLOGY INC			1	2.B FE	11,775,400	99.6390	11,398,695	11,440,000	11,440,000	0	(82,303)	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.F FE	4,790,940	110.2270	5,511,363	5,000,000	4,907,693	0	9,886	0	0	6.750	7.089	JD	938	337,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP			1	1.G FE	8,985,350	104.4980	9,404,823	9,000,000	8,996,039	0	871	0	0	6.375	6.387	FA	216,750	573,750	06/18/2002	02/15/2028
60871R-AH-3	MOLSON COORS BREWING CO	LS		1	2.B FE	4,967,850	79.9310	3,996,573	5,000,000	4,973,259	0	746	0	0	4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
609207-AP-0	MONDELEZ INTERNATIONAL INC			1	2.B FE	4,918,650	81.0900	4,054,503	5,000,000	4,928,048	0	1,655	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	2,983,260	97.9570	2,938,710	3,000,000	2,995,990	0	1,568	0	0	3.950	4.009	AO	22,383	118,500	04/22/2015	04/23/2027
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	3,555,000	111.9810	3,359,436	3,000,000	3,435,048	0	(21,494)	0	0	7.768	6.129	JD	10,357	233,040	06/11/2018	12/15/2037
637417-AQ-9	NATL RETAIL PROP			1	2.A FE	4,688,670	67.7630	4,743,425	7,000,000	4,734,961	0	35,135	0	0	3.500	5.949	AO	51,722	245,000	08/29/2023	04/15/2051
637432-CT-0	NATIONAL RURAL UTILITY	LS		1	1.F FE	7,991,120	116.2970	9,303,722	8,000,000	7,994,285	0	431	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032

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
63743H-FV-9	NATIONAL RURAL UTILITIES				1.F FE	2,300,000	99.9230	2,298,240	2,300,000	2,300,000	0	0	0	0	4.890	5.000	MJSD	17,060	0	11/01/2024	12/03/2025
64953B-BC-1	NEW YORK LIFE GLOBAL				1.A FE	1,000,000	100.1910	1,001,909	1,000,000	1,000,000	0	0	0	0	5.190	5.750	MJSD	2,723	60,243	06/15/2023	06/13/2025
651229-AY-2	NEWELL BRANDS INC			1	3.C FE	5,573,700	95.5220	4,776,092	5,000,000	5,477,070	0	(13,248)	0	0	5.500	4.775	AO	68,750	337,500	04/27/2016	04/01/2046
65473Q-AX-1	NISOURCE FINANCE CORP			1	2.B FE	10,649,030	101.1580	9,085,972	8,982,000	10,254,807	0	(53,016)	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	80.4580	2,413,737	3,000,000	2,645,328	0	12,229	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665501-AN-2	NORTHERN NAT GAS			1	1.G FE	3,999,400	95.8500	3,833,999	4,000,000	3,999,198	0	(202)	0	0	5.625	5.626	FA	93,750	113,125	01/29/2024	02/01/2054
665772-BQ-1	NORTHERN STATES PWR-MINN				1.F FE	8,711,539	104.4140	9,365,975	8,970,000	8,909,457	0	16,331	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	106.1120	2,122,243	2,000,000	1,989,321	0	466	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
665789-BA-0	NORTHERN STATES PWR			1	1.E FE	1,220,190	77.0160	1,155,243	1,500,000	1,225,530	0	5,340	0	0	4.200	5.605	MS	21,000	63,000	01/05/2024	09/01/2048
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	3,000,000	95.8570	2,875,704	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	78.7430	3,937,158	5,000,000	4,993,089	0	176	0	0	4.030	4.039	AO	42,539	201,500	10/10/2017	10/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1	2.C FE	8,466,305	68.7590	6,844,300	9,954,000	8,478,615	0	10,629	0	0	4.100	5.193	FA	154,176	164,000	08/27/2024	02/15/2047
675553-AA-9	OCHSNER CLINIC FND			1	1.G FE	6,335,290	95.6580	5,969,078	6,240,000	6,319,221	0	(2,282)	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	106.2040	5,310,189	5,000,000	5,190,205	0	(17,757)	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	94.2730	1,885,466	2,000,000	1,990,960	0	335	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
678858-BP-5	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,476,231	85.6080	2,529,719	2,955,000	2,485,269	0	9,038	0	0	4.550	5.949	MS	39,589	67,226	04/15/2024	03/15/2044
678858-BQ-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,537,020	78.0190	1,560,383	2,000,000	1,545,378	0	8,358	0	0	4.000	5.963	JD	3,556	80,000	04/15/2024	12/15/2044
678858-BR-1	OKLAHOMA GAS & ELECTRIC			1	1.G FE	3,365,988	78.9170	2,584,516	3,275,000	3,351,260	0	(2,200)	0	0	4.150	3.989	AO	33,978	135,913	06/05/2017	04/01/2047
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	1,333,333	100.4900	1,339,869	1,333,333	1,333,333	0	0	0	0	6.210	6.210	JD	6,900	82,800	12/12/2002	12/01/2028
681936-BM-1	OMEGA HEALTHCARE	LS		1	2.C FE	4,912,450	88.7290	4,436,432	5,000,000	4,944,311	0	8,043	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	95.7040	2,486,386	2,598,000	3,187,752	0	(25,168)	0	0	5.300	3.531	JD	11,475	137,694	06/20/2019	06/01/2042
682680-BW-2	ONEOK INC			1	2.B FE	1,999,411	74.5600	1,491,201	2,000,000	1,999,358	0	(52)	0	0	4.200	4.202	MS	24,733	84,000	02/27/2024	03/15/2045
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	991,710	99.3880	993,882	1,000,000	993,777	0	219	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	76.8610	6,917,525	9,000,000	8,837,942	0	4,595	0	0	4.000	4.127	JJ	166,000	360,000	04/28/2017	07/15/2046
690742-AQ-4	OWENS CORNING			1	2.B FE	4,933,700	99.0790	4,953,927	5,000,000	4,934,187	0	487	0	0	5.950	6.046	JD	13,222	161,146	05/29/2024	06/15/2054
69349L-AS-7	PNC BANK NA	LS			1.G FE	5,974,980	89.8250	5,389,503	6,000,000	5,986,986	0	2,473	0	0	2.700	2.748	AO	31,050	162,000	10/17/2019	10/22/2029
694308-GY-7	PACIFIC GAS & EL			1	2.B FE	8,378,600	81.3110	8,131,117	10,000,000	8,397,526	0	18,926	0	0	4.500	6.021	JD	20,000	225,000	08/28/2024	12/15/2041
694308-JM-0	PACIFIC GAS & EL			1	2.B FE	2,794,375	96.8360	2,420,896	2,500,000	2,666,145	0	(30,267)	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.B FE	2,901,900	86.7690	2,169,216	2,500,000	2,866,859	0	(8,403)	0	0	4.950	4.022	JJ	61,875	123,750	07/13/2020	07/01/2050
6944PL-2T-5	PACIFIC LIFE GF II				1.D FE	1,000,000	100.2390	1,002,389	1,000,000	1,000,000	0	0	0	0	5.350	5.953	MJSD	2,352	61,503	06/08/2023	06/16/2025
695114-BT-4	PACIFICORP			1	1.F FE	2,991,360	113.8150	3,414,460	3,000,000	2,995,643	0	421	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CD-8	PACIFICORP			1	1.F FE	4,286,887	100.4520	3,596,164	3,580,000	4,059,521	0	(29,306)	0	0	5.750	4.325	AO	51,463	205,850	10/06/2016	04/01/2037
695114-CG-1	PACIFICORP			1	1.F FE	3,291,900	104.7690	3,143,073	3,000,000	3,191,324	0	(10,071)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-GK-5	SCOTTISH POWER			1	1.F FE	5,988,220	101.2520	7,087,628	7,000,000	6,906,717	0	82,536	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
701094-AL-8	PARKER HANNIFIN			1	2.A FE	4,979,464	80.2130	4,010,656	5,000,000	4,982,436	0	471	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	85.6450	856,449	1,000,000	998,907	0	32	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	76.8360	3,841,823	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.A FE	2,887,416	103.3990	2,171,383	2,100,000	2,774,429	0	(38,403)	0	0	6.150	3.237	AO	32,288	129,150	12/16/2021	10/01/2038
713448-CQ-9	PEPSICO INC	LS		1	1.E FE	1,913,862	84.8190	1,938,958	2,286,000	1,920,752	0	6,890	0	0	4.250	5.594	AO	18,621	97,155	04/15/2024	10/22/2044
713448-CZ-9	PEPSICO INC			1	1.E FE	2,318,820	86.7890	1,822,574	2,100,000	2,286,529	0	(6,010)	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	108.7930	1,740,694	1,600,000	1,784,776	0	(40,054)	0	0	7.000	3.964	MS	37,333	112,000	01/04/2019	03/01/2029
713448-FZ-6	PEPSICO INC	LS		1	1.E FE	4,987,250	96.4990	4,824,967	5,000,000	4,987,193	0	(57)	0	0	5.250	5.267	JJ	119,583	0	07/15/2024	07/17/2054
718172-BD-0	PHILIP MORRIS INTERNAT-W/I				1.G FE	3,552,385	89.4440	3,025,005	3,382,000	3,524,868	0	(4,711)	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.G FE	1,325,772	81.6300	1,043,228	1,278,000	1,317,712	0	(1,288)	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	99.3810	1,987,622	2,000,000	1,999,601	0	7	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042

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
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	2.B FE	1,984,143	104.8020	2,096,036	2,000,000	1,989,794	0	533	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	21,347,156	102.8960	23,076,336	22,426,869	22,037,504	0	27,308	0	0	5.951	6.261	MN	189,072	1,334,623	01/30/2024	05/10/2037
737679-DB-3	POTOMAC ELECTRIC PWR CO			1	1.F FE	2,964,190	109.4980	3,284,951	3,000,000	2,975,898	0	1,136	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
740189-AP-0	PRECISION CASTPARTS CORP			1	1.C FE	4,645,104	84.9520	4,523,675	5,325,000	4,647,965	0	2,861	0	0	4.375	5.410	JD	10,354	116,484	11/06/2024	06/15/2045
74350L-AC-8	PROLOGIS TARGETED US			1	1.G FE	6,954,920	98.1310	6,869,157	7,000,000	6,955,728	0	808	0	0	5.250	5.332	JJ	138,833	0	08/08/2024	01/15/2035
743756-AC-2	PROV ST JOSEPH HLTH OBL			1	1.F FE	2,500,000	73.6120	1,840,301	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.F FE	4,000,000	75.3960	3,015,847	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	77.8790	3,893,942	5,000,000	4,716,921	0	9,961	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	74.2830	4,690,989	6,315,000	6,027,840	0	7,662	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	78.4710	3,923,557	5,000,000	5,302,265	0	(11,046)	0	0	4.000	3.563	JD	16,667	200,000	12/27/2017	06/01/2044
74460W-AH-0	PUBLIC STORAGE			1	1.F FE	5,856,720	95.2360	5,714,152	6,000,000	5,857,269	0	549	0	0	5.350	5.516	FA	133,750	0	11/06/2024	08/01/2053
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	4,247,560	107.1910	4,287,627	4,000,000	4,150,343	0	(8,770)	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	100.0720	2,001,447	2,000,000	2,431,003	0	(20,437)	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	98.4380	5,660,193	5,750,000	6,669,090	0	(40,724)	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	97.9910	979,913	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	82.6520	4,132,583	5,000,000	4,999,087	0	19	0	0	4.300	4.301	MN	24,486	215,000	05/19/2017	05/20/2047
75513E-CC-3	RAYTHEON TECH CORP			1	2.A FE	4,800,907	79.8290	4,474,435	5,605,000	4,806,622	0	5,715	0	0	4.200	5.372	JD	10,463	117,705	10/02/2024	12/15/2044
761713-BB-1	REYNOLDS AMERICAN INC			1	2.A FE	6,002,300	95.2000	4,759,983	5,000,000	5,838,177	0	(24,998)	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	115.6370	1,156,372	1,000,000	980,290	0	774	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	95.6760	1,913,525	2,000,000	2,024,961	0	(11,065)	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.B FE	3,352,020	95.1440	2,854,330	3,000,000	3,295,434	0	(11,675)	0	0	6.875	5.888	AO	43,542	206,250	06/27/2019	04/15/2040
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	3,006,500	87.8850	2,636,547	3,000,000	3,004,832	0	(274)	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	96.1200	4,806,015	5,000,000	5,662,550	0	(30,240)	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	74.8120	3,740,582	5,000,000	4,981,076	0	526	0	0	3.750	3.775	JD	15,625	187,500	06/05/2017	06/01/2047
81373P-AA-1	SECURIAN FINANCIAL GROUP			1	1.G FE	4,977,900	83.8870	4,194,366	5,000,000	4,980,210	0	445	0	0	4.800	4.828	AO	50,667	240,000	02/11/2019	04/15/2048
822905-AE-5	SHELL FINANCE			1	1.D FE	11,820,362	78.4260	9,411,095	12,000,000	11,821,426	0	1,064	0	0	4.000	4.105	MN	68,000	240,000	10/03/2024	05/10/2046
824348-BM-7	SHERWIN-WILLIAMS CO/THE			1	2.B FE	1,996,460	66.3540	1,327,086	2,000,000	1,996,867	0	77	0	0	3.300	3.309	MN	8,433	66,000	03/03/2020	05/15/2050
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP			1	2.A FE	746,250	99.5660	746,744	750,000	747,337	0	1,087	0	0	4.500	5.382	JAJO	6,656	8,438	09/11/2024	10/20/2025
832696-AM-0	SMUCKER JM CO			1	2.B FE	1,090,840	90.6080	906,077	1,000,000	1,065,803	0	(5,292)	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	104.1350	5,206,751	5,000,000	4,996,698	0	155	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	88.6850	1,152,910	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	1.G FE	3,912,200	102.2270	4,089,065	4,000,000	3,950,905	0	3,372	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
842400-GG-2	SOUTHERN CAL EDISON			1	1.G FE	999,300	77.0150	770,150	1,000,000	999,367	0	16	0	0	4.000	4.004	AO	10,000	40,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON			1	1.G FE	4,841,450	78.0180	3,900,881	5,000,000	4,861,496	0	3,422	0	0	4.125	4.315	MS	68,750	206,250	05/30/2018	03/01/2048
842400-GY-3	SOUTHERN CAL EDISON	LS		1	1.G FE	4,965,350	62.8200	3,140,983	5,000,000	4,968,363	0	790	0	0	2.950	2.985	FA	61,458	147,500	01/05/2021	02/01/2051
844895-AL-6	SOUTHWEST GAS				2.B FE	4,284,755	104.0290	4,889,368	4,700,000	4,639,435	0	33,852	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
85434V-AA-6	STANFORD HEALTH CARE			1	1.D FE	4,000,000	77.0020	3,080,087	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	LS		1	2.A FE	1,997,760	85.2200	1,704,393	2,000,000	1,997,915	0	43	0	0	4.850	4.857	MN	12,394	97,000	10/30/2018	11/15/2048
857449-AD-4	STATE STREET BANK & TRUST				1.C FE	1,200,000	100.1050	1,201,257	1,200,000	1,200,000	0	0	0	0	4.950	5.040	FMAN	6,153	0	11/20/2024	11/25/2026
863667-AJ-0	STRYKER CORP	LS		1	2.A FE	5,339,250	86.8570	4,342,830	5,000,000	5,278,172	0	(8,289)	0	0	4.625	4.222	MS	68,090	231,250	05/24/2016	03/15/2046
871829-BR-7	SYSCO CORP			1	2.B FE	9,946,200	64.5690	6,456,931	10,000,000	9,949,529	0	1,164	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	114.3230	4,572,925	4,000,000	4,043,886	0	(2,037)	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	114.1340	6,163,220	5,400,000	5,397,330	0	82	0	0	7.625	7.629	AO	102,938	411,750	11/15/2001	04/01/2037
882384-AE-0	TEXAS EASTERN TRANSMISSI			1	2.A FE	10,052,900	76.9460	7,694,622	10,000,000	10,052,236	0	(1,463)	0	0	4.150	4.114	JJ	191,361	415,000	02/17/2022	01/15/2048
882926-AA-6	TEXAS INSTRUMENTS INC			1	1.E FE	9,087,100	90.0800	9,008,016	10,000,000	9,087,163	0	63	0	0	5.050	5.633	MN	60,319	0	12/20/2024	05/18/2063

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
88579Y-AZ-4	3M CO.			1	1.G FE	1,554,080	72.7410	1,454,820	2,000,000	1,567,733	0	9,649	0	0	3.625	5.264	AO	15,306	72,500	07/24/2023	10/15/2047
88732J-BB-3	TIME WARNER CABLE INC			1	2.C FE	5,862,390	84.9900	5,099,385	6,000,000	5,894,721	0	3,686	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	105.3010	3,159,034	3,000,000	2,960,705	0	2,033	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	73.4370	1,468,745	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.G FE	4,242,563	97.1760	4,129,975	4,250,000	4,246,703	0	405	0	0	3.625	3.637	MS	45,363	154,063	09/08/2016	09/15/2031
89236T-ML-6	TOYOTA				1.E FE	325,000	100.4800	326,560	325,000	325,000	0	0	0	0	5.260	6.110	FMAN	2,641	4,777	08/06/2024	08/07/2026
89236T-MR-3	TOYOTA				1.E FE	1,500,000	100.0330	1,500,499	1,500,000	1,500,000	0	0	0	0	4.940	5.270	JAJO	17,622	0	10/07/2024	04/10/2026
89417E-AM-1	TRAVELERS COS INC			1	1.F FE	1,991,320	79.1480	1,582,958	2,000,000	1,992,611	0	199	0	0	4.000	4.025	MN	6,889	80,000	05/15/2017	05/30/2047
89417E-AP-4	TRAVELERS COS INC			1	1.F FE	4,109,550	79.8700	3,993,476	5,000,000	4,111,562	0	2,012	0	0	4.100	5.428	MS	66,625	0	11/20/2024	03/04/2049
89566E-AH-1	TRISTATE GEN/TRANS ASSN			1	2.A FE	9,633,288	78.1780	7,426,892	9,500,000	9,606,897	0	(3,392)	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	81.7110	1,143,961	1,400,000	1,398,791	0	35	0	0	4.125	4.131	JD	4,813	57,750	02/05/2015	12/01/2045
89788N-AA-8	TRUIST FINANCIAL CORP			2	2.A FE	5,000,000	94.4650	4,723,253	5,000,000	5,000,000	0	0	0	0	4.916	4.916	JJ	104,465	245,800	07/25/2022	07/28/2033
902494-BD-4	TYSON FOODS INC			1	2.B FE	7,953,280	82.1780	6,574,262	8,000,000	7,959,616	0	1,008	0	0	4.550	4.586	JD	29,322	364,000	05/23/2017	06/02/2047
902917-AH-6	WASTE MANAGEMENT INC			1	1.G FE	9,200,263	107.2590	7,791,316	7,264,000	7,858,927	0	(152,000)	0	0	7.000	4.471	JJ	234,466	508,480	03/25/2014	07/15/2028
907818-EM-6	UNION PACIFIC CORP			1	1.G FE	5,767,482	74.6180	4,074,869	5,461,000	5,701,959	0	(9,185)	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	71.5730	7,157,326	10,000,000	11,730,231	0	(52,273)	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	93.1330	1,862,664	2,000,000	1,981,365	0	753	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
911312-CE-4	UNITED PARCEL SERVICE	LS		1	1.F FE	14,975,850	97.6170	14,642,600	15,000,000	14,975,099	0	(751)	0	0	5.500	5.511	MN	89,375	412,500	05/20/2024	05/22/2054
911312-CF-1	UNITED PARCEL SERVICE			1	1.F FE	3,974,080	97.0240	3,880,974	4,000,000	3,973,924	0	(156)	0	0	5.600	5.641	MN	24,267	112,000	05/20/2024	05/22/2064
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	2,937,540	104.8130	3,144,376	3,000,000	2,958,454	0	1,898	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	80.7870	4,039,351	5,000,000	4,994,331	0	168	0	0	4.150	4.158	MN	26,514	207,500	04/29/2015	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES			1	2.A FE	4,834,950	75.4630	3,773,156	5,000,000	4,862,272	0	3,916	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	74.4200	3,720,987	5,000,000	4,960,407	0	1,071	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	80.2670	4,013,367	5,000,000	4,969,763	0	734	0	0	4.250	4.291	JD	9,444	212,500	06/14/2018	06/15/2048
91324P-EL-2	UNITEDHEALTH GROUP INC			1	1.F FE	5,941,200	86.2400	5,174,407	6,000,000	5,942,108	0	519	0	0	4.950	5.007	MN	37,950	297,000	05/17/2022	05/15/2062
91324P-FE-7	UNITEDHEALTH GROUP INC				1.F FE	375,000	100.2710	376,018	375,000	375,000	0	0	0	0	4.990	5.850	JAJO	4,172	4,901	07/23/2024	07/15/2026
91324P-FM-9	UNITEDHEALTH GROUP INC			1	1.F FE	7,951,760	97.2380	7,779,045	8,000,000	7,951,522	0	(238)	0	0	5.750	5.789	JJ	199,333	0	07/23/2024	07/15/2064
91731K-AA-8	USB CAPITAL IX			2	2.B FE	18,146,875	86.7650	19,088,300	22,000,000	18,146,875	0	0	0	0	5.938	7.996	JAJO	283,021	1,104,497	04/05/2024	01/01/9999
91911A-AA-2	VALENCIA GROVE II LLC				1.B FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.450	5.508	MON	3,815	17,203	07/31/2024	12/01/2062
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	3,971,040	92.5880	3,703,509	4,000,000	3,982,409	0	1,381	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	83.3730	15,579,897	18,687,000	18,246,655	0	9,903	0	0	4.522	4.687	MS	248,813	845,026	08/25/2015	09/15/2048
92343V-GB-4	VERIZON COMMUNICATIONS			1	2.A FE	16,171,760	70.5760	15,526,796	22,000,000	16,218,569	0	46,809	0	0	3.550	5.443	MS	214,775	390,500	07/10/2024	03/22/2051
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	8,285,520	94.0330	5,641,972	6,000,000	8,016,202	0	(71,198)	0	0	5.500	3.232	JD	14,667	330,000	01/12/2021	06/15/2045
925524-AH-3	VIACOM INC.			1	2.C FE	8,232,240	108.3250	7,582,753	7,000,000	7,520,773	0	(78,065)	0	0	7.875	6.249	JJ	231,219	551,250	05/16/2014	07/30/2030
925524-AX-8	VIACOM INC.	LS		1	2.C FE	1,980,272	101.6010	2,032,024	2,000,000	1,987,485	0	692	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
927804-GS-7	VIRGINIA ELECTRIC & POWER	LS		1	1.F FE	3,982,600	96.8880	3,875,525	4,000,000	3,982,419	0	(181)	0	0	5.550	5.580	FA	85,717	0	08/06/2024	08/15/2054
92826C-AF-9	VISA INC			1	1.D FE	4,991,650	85.5730	4,278,673	5,000,000	4,993,068	0	198	0	0	4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92840V-AL-6	VISTRA OPERATIONS CO LLC			1	2.C FE	1,572,676	99.9730	1,571,578	1,572,000	1,572,353	0	(323)	0	0	5.125	5.028	MN	10,742	0	11/19/2024	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA				1.G FE	400,000	100.2020	400,809	400,000	400,000	0	0	0	0	5.550	6.410	FMAN	2,986	6,191	08/07/2024	08/14/2026
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	5,071,500	83.2780	4,163,915	5,000,000	5,061,353	0	(1,633)	0	0	4.500	4.413	JD	10,000	225,000	10/18/2017	06/15/2047
929160-BD-0	VULCAN MATERIALS CO			1	2.B FE	4,972,100	97.3800	4,869,018	5,000,000	4,971,786	0	(314)	0	0	5.700	5.739	JD	32,458	0	11/18/2024	12/01/2054
931142-CK-7	WAL-MART				1.C FE	15,488,543	112.8440	17,293,382	15,325,000	15,429,132	0	(5,363)	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	97.5300	3,901,191	4,000,000	3,832,184	0	6,573	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	4,925,100	98.0670	4,903,337	5,000,000	4,932,812	0	5,697	0	0	4.875	5.060	FA	92,083	251,875	07/27/2023	02/15/2034
94106L-CF-4	WASTE MANAGEMENT INC			1	1.G FE	5,919,060	96.0550	5,763,323	6,000,000	5,918,796	0	(264)	0	0	5.350	5.442	AO	50,825	0	11/06/2024	10/15/2054

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
94974B-FP-0	WELLS FARGO CO				2.B FE	4,035,160	93.6150	3,744,599	4,000,000	4,027,525	0	(844)	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	102.9650	10,296,460	10,000,000	9,988,256	0	628	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	90.2390	4,511,959	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	3.A FE	2,000,000	97.3910	1,947,818	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	78.7520	3,150,093	4,000,000	3,964,395	0	880	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	105.5900	2,428,572	2,300,000	2,280,189	0	6,176	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	111.5230	16,728,436	15,000,000	14,874,506	0	14,153	0	0	7.750	7.916	JD	51,667	1,162,500	12/14/2001	06/15/2031
976656-BP-2	WISC ELEC POWER				1.G FE	13,221,505	105.2940	14,770,707	14,028,000	13,828,491	0	47,612	0	0	6.500	6.961	JD	75,985	911,820	02/25/2014	06/01/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	5,821,410	106.2700	5,313,480	5,000,000	5,688,733	0	(44,408)	0	0	6.375	4.805	FA	120,417	318,750	10/22/2021	08/15/2037
98419M-AK-6	XYLEM INC			1	2.B FE	8,012,530	81.6760	6,403,382	7,840,000	7,983,586	0	(4,515)	0	0	4.375	4.240	MN	57,167	343,000	06/12/2018	11/01/2046
009089-AA-1	AIR CANADA 2013-1A PTT		A		2.A FE	444,595	99.1750	443,808	447,499	445,646	0	1,051	0	0	4.125	5.232	MN	2,359	9,230	09/30/2024	05/15/2025
013716-AW-5	ALCAN INC		A	1	1.F FE	2,814,660	102.7350	3,082,063	3,000,000	2,895,015	0	6,979	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA				2.C FE	6,031,950	107.4340	5,371,703	5,000,000	5,354,884	0	(59,764)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029
06367U-EQ-6	BANK OF MONTREAL		A		1.C FE	2,100,000	100.0000	2,100,000	2,100,000	2,100,000	0	0	0	0	5.240	6.106	FMAN	12,336	30,144	08/20/2024	08/21/2026
136375-BN-1	CANADIAN NATL RAILWAYS		A	1	1.F FE	8,822,300	106.9940	9,629,429	9,000,000	8,891,429	0	6,282	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	85.4390	4,271,968	5,000,000	4,999,867	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136375-DJ-8	CANADIAN NATL RAILWAYS		A	1	1.F FE	4,985,700	107.5830	5,379,144	5,000,000	4,985,389	0	175	0	0	6.125	6.146	MN	51,042	306,250	10/30/2023	11/01/2053
136385-AC-5	CANADIAN NATL RESOURCES		A	1	2.A FE	8,695,115	109.2110	8,338,275	7,635,000	8,097,780	0	(51,277)	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.A FE	6,335,564	103.7380	6,540,683	6,305,000	6,325,830	0	(1,351)	0	0	5.950	5.908	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,992,440	88.5310	1,770,628	2,000,000	1,993,702	0	174	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	103.7380	1,037,381	1,000,000	1,000,826	0	(67)	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	102.1880	5,109,381	5,000,000	6,829,250	0	(90,164)	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	88.5280	1,770,569	2,000,000	2,060,980	0	(2,146)	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	107.2740	8,581,920	8,000,000	7,987,272	0	1,272	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	104.2360	1,042,360	1,000,000	1,018,326	0	(11,665)	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	107.2380	7,506,629	7,000,000	6,813,704	0	11,338	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
775109-BB-6	ROGERS COMMUNICATIONS	LS	A	1	2.C FE	2,499,383	88.6000	1,959,831	2,212,000	2,448,685	0	(8,225)	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.C FE	4,983,350	78.3580	3,917,905	5,000,000	4,984,834	0	338	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	74.1230	5,188,642	7,000,000	6,969,599	0	791	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	108.4300	3,252,889	3,000,000	3,179,625	0	(19,784)	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	103.5600	3,106,812	3,000,000	2,940,534	0	4,214	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
893526-DJ-9	TRANS-CANADA PIPELINES		A	1	2.B FE	4,961,900	101.4600	5,072,976	5,000,000	4,972,070	0	1,050	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A	1	2.A FE	996,870	108.0760	1,080,762	1,000,000	997,779	0	99	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A	1	2.A FE	4,007,960	98.9980	3,959,929	4,000,000	4,005,747	0	(204)	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	102.7000	6,161,973	6,000,000	5,962,596	0	1,829	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
055451-BF-4	BHP FINANCE USA	LS	D	1	1.F FE	2,945,970	97.7440	2,932,310	3,000,000	2,946,656	0	732	0	0	5.500	5.625	MS	51,792	165,000	09/05/2023	09/08/2053
05565E-CD-5	BMW US Capital LLC		C		1.F FE	2,001,365	100.1620	2,003,236	2,000,000	2,000,978	0	(387)	0	0	4.990	5.860	FMAN	14,375	97,239	10/03/2024	08/11/2025
05565E-CN-3	BMW US Capital LLC		C		1.F FE	1,000,000	100.3750	1,003,752	1,000,000	1,000,000	0	0	0	0	5.290	6.140	FMAN	7,267	15,066	08/07/2024	08/13/2026
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES		D		1.G FE	9,959,000	97.4070	9,740,717	10,000,000	9,963,824	0	3,392	0	0	5.375	5.427	MN	58,229	537,550	01/17/2024	05/22/2033
06237M-AD-5	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES		D		1.G FE	9,927,600	97.8670	9,786,650	10,000,000	9,927,794	0	194	0	0	6.250	6.304	JJ	298,611	0	07/01/2024	07/09/2054
06849A-AB-5	BARRICK INTL BK CORP		D	1	1.G FE	1,950,932	105.2410	2,104,815	2,000,000	1,968,138	0	1,734	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	91.6730	9,167,329	10,000,000	10,000,000	0	0	0	0	1.904	1.904	MS	48,129	190,400	09/23/2020	09/30/2028
10373Q-BQ-2	BP CAPITAL MARKETS		C	1	1.E FE	10,625,400	63.4840	6,348,384	10,000,000	10,596,556	0	(9,083)	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	121.1220	27,857,957	23,000,000	23,856,646	0	(105,722)	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	106.3070	1,063,069	1,000,000	990,646	0	571	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12565W-AC-5	CK HUTCHISON INTNTL 21		D	1	1.F FE	4,917,300	73.8880	3,694,385	5,000,000	4,928,766	0	3,269	0	0	3.125	3.238	AO	32,986	156,250	04/12/2021	04/15/2041
21987B-AW-8	CODELCO INC		D	1	2.A FE	5,894,220	95.8390	5,750,368	6,000,000	5,968,568	0	11,310	0	0	3.625	3.839	FA	90,625	217,500	07/25/2017	08/01/2027
23291K-AJ-4	DH EUROPE FINANCE II		D	1	1.G FE	2,994,270	77.9080	2,337,234	3,000,000	2,995,349	0	236	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	106.1050	21,581,760	20,340,000	19,982,093	0	76,562	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		D		2.A FE	19,255,950	116.2400	22,085,629	19,000,000	19,102,364	0	(14,388)	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	109.0040	8,720,302	8,000,000	7,916,853	0	3,344	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
268317-AL-8	ELECTRICITE DE FRANCE	LS	D		2.A FE	4,223,730	93.8460	2,815,384	3,000,000	4,219,301	0	(1,227)	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.A FE	4,987,600	88.0280	4,401,376	5,000,000	4,989,340	0	278	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	97.7780	9,777,766	10,000,000	11,132,096	0	(195,142)	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	107.1050	12,852,575	12,000,000	12,255,255	0	(12,839)	0	0	6.800	6.548	MS	240,267	816,000	10/22/2007	09/15/2037
35177P-AL-1	ORANGE SA		D	1	2.A FE	5,959,027	119.2230	7,153,395	6,000,000	5,980,194	0	2,154	0	0	9.000	9.066	MS	180,000	555,000	11/14/2008	03/01/2031
35177P-AX-5	ORANGE SA		D	1	2.A FE	8,340,990	95.8030	6,706,210	7,000,000	8,075,078	0	(42,871)	0	0	5.375	4.112	JJ	175,583	376,250	01/04/2018	01/13/2042
400131-AJ-7	GRUMA SAB DE CV	LS	D	1	2.A FE	5,000,000	94.0010	4,700,040	5,000,000	5,000,000	0	0	0	0	5.761	5.761	JD	17,603	0	12/04/2024	12/09/2054
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	1	2.A FE	14,966,400	82.8510	12,427,649	15,000,000	14,969,922	0	700	0	0	4.700	4.714	MN	99,875	705,000	11/07/2017	11/10/2047
404280-BK-4	HSBC HOLDINGS PLC-SPONS		D	2	1.G FE	5,000,000	97.8510	4,892,546	5,000,000	5,000,000	0	0	0	0	4.041	4.041	MS	60,615	202,050	03/06/2017	03/13/2028
44841S-AC-3	HUTCHISON WHAMPOA INTL		D		1.F FE	6,749,400	114.1810	6,850,846	6,000,000	6,394,485	0	(32,150)	0	0	7.450	6.463	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	93.8150	1,876,300	2,000,000	1,998,459	0	272	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.A FE	4,986,900	86.0900	4,304,503	5,000,000	4,987,958	0	263	0	0	4.500	4.516	MS	62,500	225,000	03/19/2019	03/21/2049
46590X-AX-4	JBS USA FOOD FINANCE		D	1	2.C FE	9,873,173	101.0980	10,109,800	10,000,000	9,875,780	0	1,515	0	0	6.500	6.597	JD	54,167	650,000	08/24/2023	12/01/2052
50201D-AA-1	LIKAK		D	1	4.A FE	563,000	90.2500	508,106	563,000	563,000	0	0	0	0	6.750	6.750	AO	8,023	38,003	10/22/2019	10/15/2027
60700J-CU-7	MIZUHO MARKETS CAYMAN		D		1.F FE	1,700,000	100.4930	1,708,375	1,700,000	1,700,000	0	0	0	0	5.340	6.170	FMAN	12,213	25,041	08/14/2024	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		D		1.E FE	1,300,000	100.3160	1,304,110	1,300,000	1,300,000	0	0	0	0	5.060	5.420	FMAN	6,129	5,327	10/28/2024	11/28/2025
61238Q-AA-6	BASELL FINANCE CO BV		D		2.B FE	6,720,504	105.3600	5,520,865	5,240,000	5,559,541	0	(133,791)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
656531-AJ-9	STATOIL ASA		D	1	1.D FE	8,500,859	107.9660	7,805,912	7,230,000	7,634,576	0	(88,725)	0	0	7.150	5.567	JJ	238,369	516,945	03/18/2014	01/15/2029
71568P-AM-1	PERUSAHAAN LISTRIK NEGAR		D		2.B FE	2,496,875	74.5480	1,863,688	2,500,000	2,497,520	0	52	0	0	4.375	4.381	FA	44,358	109,375	11/22/2019	02/05/2050
71654Q-CC-4	PETROLEOS MEXICANOS		D	1	4.A FE	1,317,701	68.5030	873,412	1,275,000	1,312,781	0	(718)	0	0	6.750	6.498	MS	23,906	86,063	01/27/2017	09/21/2047
71654Q-DD-1	PETROLEOS MEXICANOS		D	1	4.A FE	562,446	75.2430	407,065	541,000	561,411	0	(291)	0	0	7.690	7.357	JJ	18,259	41,603	10/26/2020	01/23/2050
780641-AH-9	KONINKLIJKE		D	1	2.B FE	5,617,500	115.2410	8,066,854	7,000,000	6,347,502	0	78,794	0	0	8.375	10.573	AO	146,563	586,250	10/30/2001	10/01/2030
78392B-AC-1	SK HYNIX INC	LS	D		2.B FE	2,969,640	83.6690	2,510,075	3,000,000	2,980,724	0	2,914	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.E FE	4,890,000	79.6770	3,983,860	5,000,000	4,901,049	0	2,202	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	108.8200	10,881,953	10,000,000	9,963,067	0	1,581	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
87938W-AW-3	TELEFONICA EMISIONES		D	1	2.C FE	5,000,000	84.7440	4,237,175	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	72.1520	3,607,588	5,000,000	5,000,000	0	0	0	0	3.179	3.179	FA	61,814	159,000	01/04/2022	02/11/2043
902674-ZX-1	UBS AG LONDON		D		1.E FE	201,198	100.3860	200,772	200,000	200,864	0	(334)	0	0	5.420	5.136	MJSD	631	2,916	09/23/2024	09/11/2025
92857W-AB-6	VODAFONE GROUP PLC		D	1	2.B FE	8,719,695	107.0670	9,100,683	8,500,000	8,599,985	0	(9,650)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BT-6	VODAFONE GROUP PLC		D	1	2.B FE	4,944,145	86.7630	4,614,054	5,318,000	4,945,473	0	1,328	0	0	5.125	5.585	JD	9,085	136,274	09/20/2024	06/19/2059
92857W-CA-6	VODAFONE GROUP PLC	LS	D	1	2.B FE	9,802,600	96.6320	9,663,228	10,000,000	9,803,788	0	1,188	0	0	5.750	5.891	JD	4,792	287,500	06/26/2024	06/28/2054
N7338B-AC-5	RED ELECTRICA PP		C	1	1.G	5,734,950	100.4970	5,024,830	5,000,000	5,066,075	0	(80,322)	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						2,589,646,674	XXX	2,409,296,797	2,602,224,076	2,579,425,933	0	(1,607,919)	0	0	XXX	XXX	XXX	31,632,519	115,765,400	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			4	1.A FM	396,126	82.1180	384,444	468,157	342,028	0	(6,727)	0	0	6.000	9.885	MON	2,341	28,032	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			4	1.A FM	28,632	83.2110	25,984	31,227	27,696	0	(370)	0	0	5.564	4.405	MON	145	826	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			4	2.C FM	202,158	93.4200	189,477	202,823	204,280	0	69	0	0	5.500	5.557	MON	930	11,155	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			4	1.A FM	369,897	96.1770	358,711	372,971	371,008	0	210	0	0	5.750	5.875	MON	1,787	21,446	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			4	1.A FM	272,608	94.9640	264,394	278,416	276,083	0	(702)	0	0	5.750	6.049	MON	1,334	16,009	03/02/2006	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05946X-ZZ-9	BAFC 2005-4 2A1			4	1.A FM	220,555	94.1630	218,253	231,782	229,802	0	4,494	0	0	5.500	6.309	MON	1,062	12,748	09/20/2007	08/25/2035
059515-BF-2	BAFC 2007-3 XA2			4	1.A FM	239,669	93.6630	268,130	286,271	255,490	0	2,733	0	0	5.500	7.687	MON	1,312	15,745	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			4	1.A FM	501,923	29.4310	252,512	857,965	195,342	0	(9,069)	0	0	3.176	12.180	MON	2,271	9,085	10/30/2009	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1			4	1.A	2,712,599	89.0710	2,473,728	2,777,257	2,666,127	0	9,194	0	0	3.500	0.516	MON	8,100	97,204	07/11/2018	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	257,095	84.6680	240,845	284,460	247,866	0	(4,206)	0	0	5.500	6.170	MON	1,304	15,640	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			4	1.A FM	307,336	79.3440	269,580	339,761	244,544	0	(5,875)	0	0	5.500	8.503	MON	1,557	18,676	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			4	1.A FM	1,540,514	79.3440	1,285,564	1,620,244	1,214,090	0	(31,518)	0	0	5.500	7.580	MON	7,426	89,062	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			4	1.A FM	936,008	66.1130	709,862	1,073,703	698,818	0	(37,632)	0	0	5.750	6.777	MON	5,145	61,710	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			4	1.A FM	928,897	52.4690	579,612	1,104,678	581,465	0	(41,343)	0	0	5.500	7.513	MON	5,063	60,188	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4			4	1.A FM	156,497	76.2820	127,473	167,108	124,545	0	(3,706)	0	0	5.500	7.547	MON	766	9,180	09/07/2005	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			4	1.A FM	342,503	51.8840	218,821	421,751	178,771	0	(12,098)	0	0	6.000	11.868	MON	2,109	25,111	04/07/2006	05/25/2036
126694-JX-7	CWHL 2005-24 A7			4	1.A FM	201,288	52.5190	124,923	237,861	128,554	0	(7,427)	0	0	5.500	6.875	MON	1,090	13,589	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			4	3.A FM	1,212,824	87.7030	1,154,750	1,316,661	1,283,154	0	(554)	0	0	5.750	5.711	MON	6,309	74,845	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			4	1.A FM	148,730	99.3190	147,722	148,734	147,549	0	683	0	0	7.152	6.729	MON	886	6,756	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			4	1.A	253,823	92.2340	231,577	251,077	254,359	0	(40)	0	0	3.500	3.205	MON	732	8,788	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			4	1.A FM	302,794	72.5720	233,907	322,309	228,790	0	(8,214)	0	0	5.500	6.985	MON	1,477	17,705	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 4A9			4	2.C FM	135,507	98.0610	138,057	140,786	141,704	0	0	0	0	5.500	5.410	MON	645	7,743	01/25/2006	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3			4	1.A FM	815,544	90.4780	806,873	891,793	826,522	0	2,361	0	0	6.365	6.271	MON	4,730	41,404	10/04/2006	02/25/2036
3622MW-AH-6	GSR 2007-3F 2A7			4	3.C FM	9,850	350.7050	36,262	10,340	10,322	0	(27)	0	0	5.750	5.314	MON	50	595	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			4	3.C FM	252,662	86.5570	224,927	259,860	244,760	0	1,135	0	0	5.750	5.564	MON	1,245	14,942	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			4	1.A FM	232,665	95.5740	233,611	244,429	235,382	0	(1,345)	0	0	5.500	6.316	MON	1,120	13,446	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			4	1.A FM	1,045,526	39.9550	508,041	1,271,530	533,574	0	(30,190)	0	0	6.000	8.838	MON	6,358	40,223	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			4	1.A FM	194,980	99.4400	273,087	274,626	232,894	0	14,524	0	0	6.650	29.057	MON	1,522	18,263	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-S2 4A4			4	1.A FM	221,055	95.4220	231,926	243,051	215,543	0	(921)	0	0	5.500	7.206	MON	1,114	13,368	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			4	1.A FM	2,141,957	45.3640	1,362,997	3,004,574	1,367,604	0	(97,148)	0	0	5.750	7.315	MON	14,397	171,208	10/01/2024	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			4	1.A FM	1,149,275	28.2420	581,780	2,060,002	555,909	0	(44,854)	0	0	6.910	6.396	MON	11,862	32,562	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			4	1.A FM	653,025	27.1030	307,712	1,135,344	314,114	0	(25,515)	0	0	6.500	5.886	MON	6,150	17,946	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			4	3.C FM	407,570	61.1910	349,147	570,586	379,398	0	(18,246)	0	0	5.750	5.367	MON	2,734	32,927	07/01/2024	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			4	1.A FM	1,027,029	85.9600	1,123,040	1,306,471	1,222,873	0	3,434	0	0	6.450	4.687	MON	7,022	58,533	10/04/2006	12/25/2042
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A			4	1.A FM	620,467	31.5780	354,177	1,121,596	338,401	0	(26,012)	0	0	6.592	7.156	MON	6,161	13,333	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			4	3.C FM	6,786,269	53.0000	5,660,827	10,680,806	3,905,942	0	32,397	0	0	6.441	12.222	MON	57,330	431,625	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			4	1.A FM	139,044	29.5010	128,829	436,694	116,009	0	(10,904)	0	0	6.207	7.702	MON	2,259	6,940	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			4	1.A	835,721	89.3770	766,099	857,150	835,724	0	(1,586)	0	0	3.250	3.680	MON	2,321	27,857	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			4	1.A FM	1,087,611	89.0380	1,164,505	1,307,874	1,052,997	0	5,678	0	0	6.347	9.378	MON	6,918	58,994	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			4	3.B FM	39,763	82.8330	39,371	47,530	40,329	0	(74)	0	0	6.250	6.449	MON	248	2,971	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			4	1.A FM	777,496	24.7900	353,851	1,427,383	302,123	0	(29,153)	0	0	5.742	11.502	MON	6,830	41,695	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			4	1.A FM	4,653,944	24.6500	1,949,441	7,908,572	1,694,848	0	(165,167)	0	0	5.710	11.095	MON	37,632	229,728	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			4	3.A FM	1,888,065	86.2330	1,798,523	2,085,660	1,870,824	0	(6,260)	0	0	5.750	6.533	MON	9,994	119,810	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			4	1.A FM	149,193	84.9680	149,400	175,831	149,219	0	(58)	6,875	0	6.000	6.522	MON	879	10,550	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			4	1.A FM	5,194,110	27.1700	2,032,575	7,480,911	2,201,319	0	(168,998)	0	0	6.000	8.528	MON	37,405	284,095	09/01/2024	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			4	1.A	569,777	90.9340	527,268	579,833	569,440	0	264	0	0	3.500	0.295	MON	1,691	20,294	07/19/2013	07/25/2043
863579-AM-0	SARM 2004-12 1A2			4	1.A FM	99,401	97.8140	110,099	112,559	100,855	0	(5,367)	0	0	4.314	5.665	MON	405	6,560	10/30/2009	09/25/2034
863579-CB-2	SARM 2004-14 1A			4	1.A FM	48,173	98.7580	55,702	56,402	53,531	0	(805)	0	0	5.871	6.094	MON	276	3,344	10/30/2009	10/25/2034
89177J-AC-2	TPMT 2019-2 M1			4	1.A	15,473,438	85.9560	12,893,442	15,000,000	15,336,320	0	(35,546)	0	0	3.750	3.503	MON	46,875	558,728	08/26/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A	16,050,000	89.0640	13,359,665	15,000,000	15,768,314	0	(57,631)	0	0	4.250	3.673	MON	53,125	589,938	12/11/2019	02/25/2059

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
93934F-BL-5	WMALT 2005-7 2CB1			4	3.B FM	133,545	94.3360	131,472	139,365	132,766	0	(283)	0	0	5.500	6.648	MON	639	7,657	09/30/2005	08/25/2035
949831-AA-9	WFMBS 2019-3 A1			4	1.A	480,441	89.2390	422,793	473,778	506,146	0	(2,728)	0	0	3.500	2.491	MON	1,382	16,582	09/10/2019	07/25/2049
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						74,845,579	XXX	57,835,768	89,100,552	61,156,067	0	(821,123)	6,875	0	XXX	XXX	XXX	384,465	3,507,361	XXX	XXX
05525M-AA-4	BAMLL 2014-520M A			4	1.A	7,209,979	81.5630	5,709,401	7,000,000	7,100,305	0	(10,506)	0	0	4.185	(0.148)	MON	16,275	297,859	08/01/2014	08/15/2046
06540W-BD-4	BANK 2019-BN19 A3			4	1.A	7,096,451	89.9190	5,653,193	6,287,000	6,719,939	0	(93,949)	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	84.2860	4,214,299	5,000,000	5,074,227	0	(15,466)	0	0	3.072	2.832	MON	12,800	156,160	10/16/2019	09/15/2045
61770Y-AA-3	MSC 2020-CNP A			4	1.A	2,107,344	83.0500	1,661,002	2,000,000	2,062,593	0	(11,339)	0	0	2.428	1.805	MON	4,046	49,361	12/09/2020	04/05/2042
78457J-AC-6	SMRT 2022MINI 2022-MINI XCP			4	1.F FE	4,287,457	0.0040	35,861	0	0	0	0	0	0	0.703	9.547	MON	0	0	05/13/2022	01/15/2039
90117P-AG-0	AOTA 2015-1211 XB			4	1.D FE	105,272	0.0080	2,461	0	2,489	0	(14,748)	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	17,276,217	20,287,000	20,959,553	0	(146,008)	0	0	XXX	XXX	XXX	51,046	718,480	XXX	XXX
02666A-AG-3	AH4R 2015-SFR1 XS			4	6. *	4	0.0010	335	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	20,519,786	99.0910	20,794,718	20,985,400	20,837,711	0	133,852	0	0	3.732	4.469	MON	65,265	783,175	06/28/2022	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS			4	6. *	1	0.0010	74	0	1	0	0	0	0	2.000	2.000	MON	0	0	09/11/2015	10/17/2052
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	1,232,951	91.0750	1,123,541	1,233,647	1,233,141	0	23	0	0	3.960	4.000	MON	2,171	48,853	02/10/2014	03/15/2063
66981F-AB-6	AMSR 2020-SFR4 B			4	1.B FE	8,999,789	97.4950	8,774,532	9,000,000	8,991,006	0	2,429	0	0	1.706	1.740	MON	12,795	153,540	09/16/2020	11/17/2037
90932W-AA-1	UNITED AIR 2024-1 A PTT			1	1.D FE	7,000,000	99.2960	6,950,694	7,000,000	7,000,000	0	0	0	0	5.450	5.450	FA	154,719	0	07/22/2024	02/15/2037
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						37,752,531	XXX	37,643,894	38,219,047	38,061,863	0	136,304	0	0	XXX	XXX	XXX	234,950	985,568	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,728,200,977	XXX	2,522,052,676	2,749,830,675	2,699,603,416	0	(2,438,746)	6,875	0	XXX	XXX	XXX	32,302,980	120,976,809	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2.C FE	2,978,280	102.7320	3,081,954	3,000,000	2,954,521	0	(3,290)	0	0	6.500	6.546	MN	24,917	195,000	10/22/2014	05/15/2057
59156R-AV-0	METLIFE INC			1	2.B FE	5,251,460	133.2000	5,041,603	3,785,000	5,034,584	0	(93,416)	0	0	10.750	6.856	FA	169,536	406,888	07/28/2022	08/01/2039
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						8,229,740	XXX	8,123,557	6,785,000	7,989,105	0	(96,706)	0	0	XXX	XXX	XXX	194,453	601,888	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.A FE	2,531,250	100.6420	2,516,050	2,500,000	2,503,299	0	(3,061)	0	0	6.613	6.476	JJ	76,233	165,325	10/20/2011	12/15/2055
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						2,531,250	XXX	2,516,050	2,500,000	2,503,299	0	(3,061)	0	0	XXX	XXX	XXX	76,233	165,325	XXX	XXX
1309999999. Total - Hybrid Securities						10,760,990	XXX	10,639,607	9,285,000	10,492,404	0	(99,767)	0	0	XXX	XXX	XXX	270,686	767,213	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
89157W-20-2	TOUCHSTONE STRATEGIC INCOME OPP ETF				3.B	48,638,334	25.4060	49,465,762	0	49,465,762	347,935	0	0	0	0.000	0.000	N/A	0	2,622,071	09/26/2022	
89157W-30-1	TOUCHSTONE ULTRA SHORT INCOME ETF				1.G	48,035,493	25.3050	48,593,192	0	48,593,192	393,662	0	0	0	0.000	0.000	N/A	0	2,671,733	10/10/2022	
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF				2.C	35,009,493	25.9750	34,864,165	0	34,864,165	(145,328)	0	0	0	0.000	0.000	N/A	0	1,002,331	09/03/2024	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						131,683,320	XXX	132,923,119	0	132,923,119	596,269	0	0	0	XXX	XXX	XXX	0	6,296,135	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						2,676,411,127	XXX	2,486,565,468	2,688,999,743	2,665,899,954	0	(1,727,811)	0	0	XXX	XXX	XXX	32,859,101	119,417,207	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						115,224,268	XXX	93,817,858	128,512,336	101,086,971	0	(803,852)	6,875	0	XXX	XXX	XXX	520,565	5,130,735	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						26,997,659	XXX	18,321,174	21,359,186	22,022,032	0	(145,913)	0	0	XXX	XXX	XXX	56,189	780,449	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						87,104,787	XXX	83,774,281	86,505,623	87,212,366	0	112,249	0	0	XXX	XXX	XXX	807,278	3,270,127	XXX	XXX
2459999999. Total - SVO Identified Funds						131,683,320	XXX	132,923,119	0	132,923,119	596,269	0	0	0	XXX	XXX	XXX	0	6,296,135	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						3,037,421,161	XXX	2,815,401,900	2,925,376,888	3,009,144,442	596,269	(2,565,327)	6,875	0	XXX	XXX	XXX	34,243,133	134,894,653	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 190,493,337	1B ..$ 35,596,784	1C ..$ 52,962,615	1D ..$ 135,713,349	1E ..$ 175,012,052	1F ..$ 522,124,331	1G ..$ 522,775,048
1B	2A ...$ 524,379,686	2B ..$ 557,024,020	2C ..$ 174,413,913				
1C	3A ...$ 16,286,074	3B ..$ 69,520,543	3C ..$ 13,789,818				
1D	4A ...$ 2,437,192	4B ..$ 9,615,675	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 7,000,000	5C ..$ 0				
1F	6 .....$ 5						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
#BEAMT-EC-H	Beam Technologies Inc. Series E Preferred Stock			71,289.000	100.00		3,505,993	49.180	3,505,993	2,999,991	0	0	0	0	0	0	0	0	6. *	01/04/2021
#THREE-OC-E	Three Oceans PFD Three Ocean PFD			4.000	25.00		1,000,000	250,000.000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	6. *	09/01/2018
#WARSA-W1-1	Warsaw Fed Svg & Loan Assoc AT1			1,000,000.000	1.00		1,000,000	1.000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	6. *	12/13/2024
#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. Class B Preferred			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
#80AFA-RM-S	80 Acres Farms Series B-2			369,223.000	25.00		10,000,002	27.084	10,000,002	10,000,003	0	0	0	0	0	0	0	0	6. *	02/06/2024
#KINGF-IE-L	Kingfield Corporation Kingfield Series A			723,282.000	25.00		4,000,003	5.530	4,000,003	4,000,003	0	0	0	0	0	0	0	0	6. *	02/22/2023
060505-EU-4	BANK OF AMERICA CORP			8,000,000.000			8,069,840	1.009	8,069,840	8,217,500	155,400	504,000	0	(147,660)	0	0	(147,660)	0	2.B FE	04/01/2016
06055H-40-0	BANK OF AMERICA CORP PREFERRED			90,000.000	25.00		1,747,800	19.420	1,747,800	1,640,500	0	98,438	0	(1,800)	0	0	(1,800)	0	2.B FE	05/05/2022
06055H-80-6	BANK OF AMERICA CORP PREFERRED			100,000.000	25.00		1,860,000	18.600	1,860,000	1,895,000	0	106,250	0	8,000	0	0	8,000	0	2.B FE	02/22/2022
064058-AF-7	BANK OF NY MELLON CORP	LS		15,000,000.000	1,000.00		14,630,400	0.975	14,630,400	15,000,000	194,635	693,750	0	(369,600)	0	0	(369,600)	0	2.A FE	07/25/2016
064058-AH-3	BANK OF NY MELLON CORP			2,000,000.000	1.00		1,982,440	0.991	1,982,440	1,986,000	26,372	94,000	0	43,160	0	14,000	29,160	0	2.A FE	05/12/2020
172967-KM-2	CITIGROUP			4,000,000.000	1,000.00		4,012,800	1.003	4,012,800	4,000,000	94,444	250,000	0	12,800	0	0	12,800	0	3.A FE	04/18/2016
172967-MV-0	CITIGROUP			5,000,000.000	1,000.00		4,854,800	0.971	4,854,800	5,000,000	23,142	193,750	0	(145,200)	0	0	(145,200)	0	3.A FE	02/10/2021
33616C-69-6	FIRST REPUBLIC BANK/CA PREFERRED			348,000.000	25.00	0.000	139	0.001	139	0	0	0	0	(31,181)	0	0	(31,181)	0	6. FE	04/25/2022
33616C-72-0	FIRST REPUBLIC BANK/CA PREFERRED			15,000.000	25.00	0.000	6	0.001	6	0	0	0	0	(1,344)	0	0	(1,344)	0	6. FE	02/17/2022
33616C-74-6	FIRST REPUBLIC BANK/CA PREFERRED			18,295.000	25.00	0.000	11	0.001	11	0	0	0	0	(1,636)	0	0	(1,636)	0	6. FE	04/20/2022
33616C-78-7	FIRST REPUBLIC BANK/CA PREFERRED			10,000.000	25.00	0.000	4	0.001	4	0	0	0	0	(896)	0	0	(896)	0	6. FE	04/13/2022
37949*-12-2	GRAPHENE ENABLED TECHNOLOGIES GRAPHENE ENABLED TECHNOLOGIES			3,500.000	100.00		0	0.000	0	0	0	0	0	20,648	0	133,068	(112,420)	0	6. *	06/17/2016
61762V-86-1	MORGAN STANLEY PREFERRED			53,727.000	25.00		989,114	18.410	989,114	1,031,742	14,271	57,085	0	(35,460)	0	0	(35,460)	0	2.C FE	04/13/2022
665859-AQ-7	NORTHERN TRUST CORP			5,000,000.000	1,000.00		4,904,850	0.981	4,904,850	5,000,000	57,500	230,000	0	(95,150)	0	0	(95,150)	0	2.A FE	08/01/2016
67034#-12-1	NUCLEUS SCIENTIFIC, INC SERIES B			41,309.000	100.00		0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	08/23/2017
67034#-12-2	Indigo Technologies, INC Class A			64,010.000	100.00		134,421	2.100	134,421	12,500	0	0	0	134,421	0	0	134,421	0	6. *	02/07/2020
902973-71-8	U S BANCORP PREFERRED			80,000.000	25.00		1,413,600	17.670	1,413,600	1,501,600	20,000	80,000	0	12,000	0	0	12,000	0	2.B FE	04/13/2022
902973-73-4	U S BANCORP PREFERRED			69,850.000	25.00		1,179,068	16.880	1,179,068	1,241,327	16,371	65,484	0	20,955	0	0	20,955	0	2.B FE	04/28/2022
902973-AZ-9	U S BANCORP	LS		7,000,000.000	1,000.00		6,913,900	0.988	6,913,900	7,017,500	78,322	371,000	0	(103,600)	0	0	(103,600)	0	2.B FE	02/02/2017
94988U-15-1	WELLS FARGO & COMPANY PFD			43,000.000	25.00		877,200	20.400	877,200	840,650	0	51,063	0	20,210	0	0	20,210	0	2.B FE	05/05/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							79,076,383	XXX	79,076,383	79,384,308	680,457	2,794,820	0	(661,333)	0	147,068	(808,401)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							79,076,383	XXX	79,076,383	79,384,308	680,457	2,794,820	0	(661,333)	0	147,068	(808,401)	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							79,076,383	XXX	79,076,383	79,384,308	680,457	2,794,820	0	(661,333)	0	147,068	(808,401)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 21,517,690	2B ..$ 22,061,408	2C ..$ 989,114				
1C	3A ...$ 8,867,600	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 25,640,571						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
125698-SM-1	SMART GLOBAL HOLDINGS INC COMMON			702.000	13,471	19.190	13,471	17,638	0	0	0	183	0	183	0	07/26/2021	
009066-10-1	AIRBNB INC-CLASS A COMMON			22,422.000	2,946,475	131.410	2,946,475	3,036,924	0	0	0	(92,150)	0	(92,150)	0	12/30/2024	
02079K-10-7	ALPHABET CLASS C			64,253.000	12,236,341	190.440	12,236,341	1,258,617	0	38,552	0	3,181,166	0	3,181,166	0	03/22/2018	
023135-10-6	AMAZON.COM INC			58,059.000	12,737,564	219.390	12,737,564	1,364,913	0	0	0	3,913,244	0	3,913,244	0	08/14/2024	
025932-10-4	AMERICAN FINANCIAL GROUP			306,676.000	41,993,145	136.930	41,993,145	26,347,271	0	2,891,955	0	5,532,435	0	5,532,435	0	02/23/2021	
03676B-10-2	ANTERO MIDSTREAM CORP			117,935.000	1,779,639	15.090	1,779,639	1,751,706	0	53,071	0	27,933	0	27,933	0	07/22/2024	
037833-10-0	APPLE INC			67,410.000	16,880,812	250.420	16,880,812	1,264,531	0	66,736	0	3,902,365	0	3,902,365	0	01/22/2013	
038222-10-5	APPLIED MATERIALS			12,187.000	1,981,972	162.630	1,981,972	2,176,324	0	3,255	0	(194,353)	0	(194,353)	0	12/20/2024	
060505-10-4	BANK OF AMERICA CORP			111,289.000	4,891,152	43.950	4,891,152	608,751	0	111,289	0	1,144,051	0	1,144,051	0	07/19/2011	
075887-10-9	BECTON DICKINSON			16,195.000	3,674,160	226.870	3,674,160	3,796,294	0	43,956	0	(122,135)	0	(122,135)	0	12/04/2024	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			15,851.000	7,184,941	453.280	7,184,941	2,280,570	0	0	0	1,531,524	0	1,531,524	0	10/13/2016	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			19,599.000	1,288,242	65.730	1,288,242	1,515,391	0	0	0	(601,493)	0	(601,493)	0	03/03/2022	
09073M-10-4	BIO-TECHNE CORP COMMON			1,020.000	73,471	72.030	73,471	74,891	0	0	0	(1,421)	0	(1,421)	0	11/25/2024	
097023-10-5	BOEING CO			35,715.000	6,321,555	177.000	6,321,555	5,618,991	0	0	0	(596,707)	0	(596,707)	0	10/30/2024	
10316T-10-4	BOX INC - CLASS A			42,605.000	1,346,318	31.600	1,346,318	829,362	0	0	0	255,204	0	255,204	0	01/25/2019	
110122-10-8	BRISTOL-MYERS SQUIBB			45,803.000	2,590,618	56.560	2,590,618	2,348,988	0	109,927	0	240,466	0	240,466	0	12/19/2023	
11135F-10-1	BROADCOM INC			2,580.000	598,147	231.840	598,147	250,533	0	5,599	0	310,155	0	310,155	0	07/15/2024	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HO COMMON			29,060.000	340,874	11.730	340,874	325,935	0	0	0	16,354	0	16,354	0	08/06/2024	
12514G-10-8	CDW CORP/DE			6,218.000	1,082,181	174.040	1,082,181	262,431	0	15,452	0	(331,295)	0	(331,295)	0	01/24/2017	
141788-10-9	CARGURUS INC COMMON			17,470.000	638,354	36.540	638,354	309,794	0	0	0	216,279	0	216,279	0	09/19/2023	
14427M-10-7	US AUTO PARTS NETWORK INC COMMON			36,021.000	38,903	1.080	38,903	50,429	0	0	0	(74,924)	0	(74,924)	0	07/28/2020	
16411R-20-8	CHENIERE ENERGY INC			17,356.000	3,729,284	214.870	3,729,284	2,203,792	0	24,198	0	888,205	0	888,205	0	05/29/2024	
172062-10-1	CINCINNATI FINANCIAL			591,692.000	85,026,140	143.700	85,026,140	21,424,352	479,271	1,881,581	0	23,809,686	0	23,809,686	0	05/18/2020	
20030N-10-1	COMCAST CORP CL A			59,978.000	2,250,974	37.530	2,250,974	1,653,144	0	73,173	0	(379,061)	0	(379,061)	0	02/11/2016	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT			13,260.000	410,397	30.950	410,397	324,959	3,912	14,870	0	74,485	0	74,485	0	02/28/2024	
24703L-20-2	DELL TECH COMMON			483.000	55,661	115.240	55,661	40,797	0	695	0	6,451	0	6,451	0	06/04/2024	
254687-10-6	DISNEY			12,845.000	1,430,291	111.350	1,430,291	1,394,452	6,423	9,634	0	270,516	0	270,516	0	01/25/2023	
25809K-10-5	DOORDASH INC - A COMMON			24,156.000	4,052,169	167.750	4,052,169	2,646,016	0	0	0	975,098	0	975,098	0	12/06/2024	
26614N-10-2	DUPONT DE NEMOURS INC			34,390.000	2,622,238	76.250	2,622,238	2,088,482	0	52,273	0	(23,385)	0	(23,385)	0	03/02/2021	
29261A-10-0	ENCOMPASS			1,210.000	111,744	92.350	111,744	104,755	0	206	0	6,988	0	6,988	0	07/15/2024	
29273V-10-0	ENERGY TRANSFER EQUITY LP			355,625.000	6,966,694	19.590	6,966,694	3,395,070	0	424,544	0	1,929,969	0	1,929,969	0	08/05/2024	
29336T-10-0	ENLINK MIDSTREAM LLC			145,070.000	2,052,741	14.150	2,052,741	2,139,533	0	16,771	0	(86,793)	0	(86,793)	0	11/07/2024	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			222,619.000	6,981,332	31.360	6,981,332	5,453,530	0	374,983	0	871,602	0	871,602	0	11/04/2024	
30231G-10-2	EXXON MOBIL CORP			35,844.000	3,855,739	107.570	3,855,739	2,228,020	0	137,641	0	272,056	0	272,056	0	02/02/2021	
30303M-10-2	Meta Platforms, Inc			24,693.000	14,457,998	585.510	14,457,998	2,949,085	0	49,386	0	5,717,664	0	5,717,664	0	05/18/2021	
31428X-10-6	FEDEX CORP			2,926.000	823,172	281.330	823,172	426,064	4,038	15,449	0	82,981	0	82,981	0	04/08/2020	
316773-10-0	FIFTH THIRD BANCORP			77,935.000	3,295,092	42.280	3,295,092	2,724,608	28,836	110,668	0	607,114	0	607,114	0	04/05/2021	
320209-10-9	FIRST FINANCIAL BANCORP			1,566,597.000	42,110,127	26.880	42,110,127	40,393,525	0	462,533	0	1,786,666	0	1,786,666	0	10/30/2024	
371927-10-4	GENESIS ENERGY L.P.			21,629.000	218,669	10.110	218,669	252,326	0	13,255	0	(32,009)	0	(32,009)	0	05/15/2024	
379577-20-8	GLOBUS MEDICAL INC - A			5,416.000	447,957	82.710	447,957	298,281	0	0	0	149,676	0	149,676	0	05/08/2024	
38141G-10-4	GOLDMAN SACHS GROUP INC			10,810.000	6,190,022	572.620	6,190,022	1,416,957	0	124,315	0	2,019,849	0	2,019,849	0	06/27/2011	
40412C-10-1	HCA HOLDINGS INC			15,660.000	4,700,349	300.150	4,700,349	1,656,941	0	41,342	0	461,500	0	461,500	0	04/22/2022	
405024-10-0	HAEMONETICS CORP/MASS COMMON			4,370.000	341,210	78.080	341,210	328,858	0	0	0	12,352	0	12,352	0	08/21/2024	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON			6,296.000	233,141	37.030	233,141	191,461	0	15,009	0	25,042	0	25,042	0	07/22/2024	
443510-60-7	HUBBELL INC -CL B			5,531.000	2,316,881	418.890	2,316,881	641,673	0	27,544	0	497,569	0	497,569	0	07/01/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			185,231.000	3,013,708	16.270	3,013,708	2,376,514	28,711	114,843	0	657,570	0	657,570	0	04/05/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
459506-10-1	Fragrances Inc COMMON			20,341.000	1,719,832	84.550	1,719,832	1,709,693	8,136	40,885	0	72,821	0	72,821	0	08/07/2023	
478160-10-4	JOHNSON & JOHNSON			30,320.000	4,384,878	144.620	4,384,878	3,840,491	0	148,871	0	(367,478)	0	(367,478)	0	10/28/2020	
48020Q-10-7	JONES LANG LASALLE INC			12,729.000	3,222,219	253.140	3,222,219	1,251,094	0	0	0	818,093	0	818,093	0	09/03/2020	
48242W-10-6	KBR INC COMMON			8,830.000	511,522	57.930	511,522	580,313	1,325	892	0	(68,791)	0	(68,791)	0	10/04/2024	
49456B-10-1	KINDER MORGAN			166,836.000	4,571,306	27.400	4,571,306	2,602,113	0	188,908	0	1,648,068	0	1,648,068	0	02/05/2024	
500688-10-6	KOSMOS ENERGY LTD COMMON	LS		574,810.000	1,965,850	3.420	1,965,850	2,531,361	0	0	0	(565,510)	0	(565,510)	0	12/13/2024	
501044-10-1	KROGER CO			66,666.000	4,076,626	61.150	4,076,626	4,094,332	0	0	0	(17,706)	0	(17,706)	0	12/11/2024	
55336V-10-0	MPLX LP LIMITED PARTNERS			60,856.000	2,912,568	47.860	2,912,568	1,904,890	0	155,194	0	481,478	0	481,478	0	07/22/2024	
556269-10-8	STEVEN MADDEN LTD COMMON			5,300.000	225,356	42.520	225,356	164,100	0	4,452	0	2,756	0	2,756	0	09/19/2023	
570535-10-4	MARKEL CORP COMMON			2,042.000	3,524,962	1,726.230	3,524,962	2,701,317	0	0	0	627,311	0	627,311	0	02/02/2024	
577933-10-4	MAXIMUS INC			3,260.000	243,359	74.650	243,359	259,030	0	3,912	0	(30,025)	0	(30,025)	0	09/19/2023	
594918-10-4	MICROSOFT CORP			45,722.000	19,271,823	421.500	19,271,823	1,970,641	0	140,015	0	2,064,812	0	2,064,812	0	12/24/2024	
61174X-10-9	MONSTER BEVERAGE CORP			52,635.000	2,766,496	52.560	2,766,496	1,364,952	0	0	0	(265,807)	0	(265,807)	0	06/26/2018	
64110L-10-6	NETFLIX INC			2,611.000	2,327,237	891.320	2,327,237	787,940	0	0	0	1,055,993	0	1,055,993	0	09/12/2019	
65342K-10-5	NEXTDECADE CORP COMMON	LS		602,727.000	4,647,025	7.710	4,647,025	3,061,016	0	0	0	1,568,416	0	1,568,416	0	09/04/2024	
67066G-10-4	NVIDIA CORP			54,314.000	7,293,827	134.290	7,293,827	5,053,708	0	1,438	0	2,240,119	0	2,240,119	0	08/05/2024	
682680-10-3	ONEOK INC			28,333.000	2,844,633	100.400	2,844,633	1,550,942	0	112,199	0	855,090	0	855,090	0	11/16/2023	
683344-10-5	ONTO INNOVATION INC ONTO			1,787.000	297,839	166.670	297,839	126,785	0	0	0	20,259	0	20,259	0	08/02/2024	
68389X-10-5	ORACLE CORP			38,113.000	6,351,150	166.640	6,351,150	1,163,798	0	60,981	0	2,332,897	0	2,332,897	0	07/01/2013	
68404L-20-1	OPTION HEALTHCARE COMMON			6,010.000	139,432	23.200	139,432	178,653	0	0	0	(39,221)	0	(39,221)	0	10/03/2024	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			36,484.000	4,390,849	120.350	4,390,849	2,856,325	49,253	174,605	0	848,253	0	848,253	0	12/23/2024	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A			370,496.000	6,809,716	18.380	6,809,716	6,188,478	0	198,646	0	308,419	0	308,419	0	11/20/2024	
74340E-10-3	PROGYNY INC COMMON			19,230.000	331,718	17.250	331,718	392,663	0	0	0	(60,945)	0	(60,945)	0	11/12/2024	
75513E-10-1	RAYTHEON TECH CORP			24,016.000	2,779,132	115.720	2,779,132	1,340,603	0	59,560	0	758,425	0	758,425	0	11/02/2020	
75737F-10-8	REDFIN CORP			40,020.000	314,957	7.870	314,957	404,202	0	0	0	(98,049)	0	(98,049)	0	08/07/2019	
759916-10-9	REPLIGEN CORP COMMON			1,815.000	261,251	143.940	261,251	337,862	0	0	0	(65,086)	0	(65,086)	0	12/01/2022	
760841-20-5	RESCAP LIQUIDATING TRUST			53,552.000	8,086	0.151	8,086	25,705	0	0	0	(24,045)	0	(24,045)	0	03/27/2014	
78467J-10-0	SS&C TECHNOLOGIES			30,736.000	2,329,174	75.780	2,329,174	1,542,408	0	30,121	0	450,897	0	450,897	0	07/31/2023	
79466L-30-2	SALESFORCE.COM INC			20,524.000	6,861,789	334.330	6,861,789	1,578,857	8,210	24,629	0	1,461,104	0	1,461,104	0	05/18/2021	
79589L-10-6	SAMSARA			18,210.000	795,595	43.690	795,595	627,517	0	0	0	187,745	0	187,745	0	12/19/2023	
806857-10-8	SCHLUMBERGER LTD			23,195.000	889,296	38.340	889,296	698,401	6,379	24,935	0	(317,772)	0	(317,772)	0	03/22/2018	
808513-10-5	SCHWAB CORP			50,696.000	3,752,011	74.010	3,752,011	3,307,380	0	36,596	0	271,475	0	271,475	0	12/30/2024	
833445-10-9	SNOWFLAKE INC-CLASS A COMMON			19,452.000	3,003,583	154.410	3,003,583	3,402,926	0	0	0	(403,502)	0	(403,502)	0	12/11/2024	
844741-10-8	SOUTHWEST AIR			22,427.000	753,996	33.620	753,996	653,747	4,591	16,147	0	106,304	0	106,304	0	04/06/2022	
85254J-10-2	STAG INDUSTRIAL INC REIT			3,010.000	101,798	33.820	101,798	104,186	371	2,599	0	(2,388)	0	(2,388)	0	04/30/2024	
854502-10-1	STANLEY BLACK & DECKER INC			18,172.000	1,459,030	80.290	1,459,030	1,440,080	0	59,241	0	(200,591)	100,726	(301,317)	0	02/02/2024	
855244-10-9	STARBUCKS CORP			19,464.000	1,776,090	91.250	1,776,090	1,271,455	0	45,156	0	(92,649)	0	(92,649)	0	05/13/2022	
87612G-10-1	TARGA RESOURCES CORP			6,655.000	1,187,918	178.500	1,187,918	275,878	0	18,301	0	609,798	0	609,798	0	11/30/2022	
882508-10-4	TEXAS INSTRUMENTS			18,223.000	3,416,995	187.510	3,416,995	2,048,731	0	95,117	0	316,458	0	316,458	0	02/08/2024	
90364P-10-5	UIPATH INC - CLASS A COMMON			42,645.000	542,018	12.710	542,018	498,094	0	0	0	43,924	0	43,924	0	06/26/2024	
91324P-10-2	UNITEDHEALTH GROUP INC			11,185.000	5,658,044	505.860	5,658,044	2,803,293	0	90,692	0	(196,669)	0	(196,669)	0	04/15/2024	
92343X-10-0	VERINT SYSTEMS INC			2,935.000	80,566	27.450	80,566	80,365	0	0	0	200	0	200	0	10/24/2024	
92826C-83-9	VISA INC			17,159.000	5,422,930	316.040	5,422,930	3,405,414	0	36,892	0	955,585	0	955,585	0	03/10/2022	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			8,237.000	316,548	38.430	316,548	195,639	0	26,358	0	75,533	0	75,533	0	07/12/2023	
969457-10-0	WILLIAMS COS INC			17,802.000	963,444	54.120	963,444	341,534	0	33,824	0	343,401	0	343,401	0	09/08/2023	
98138H-10-1	WORKDAY INC-CLASS A			10,122.000	2,611,780	258.030	2,611,780	1,331,546	0	0	0	(182,500)	0	(182,500)	0	06/03/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
G5960L-10-3	MDT			50,015.000	3,995,198	79.880	3,995,198	4,096,594	34,103	127,997	0	(117,692)	0	(117,692)	0	12/30/2024	
000000-00-0	GIBSON ENERGY INC			407,162.000	6,929,285	17.018	6,929,285	6,533,144	116,054	136,574	0	582,703	0	582,703	(290,479)	11/26/2024	
000000-00-0	PEMBINA PIPELINE CORP			85,546.000	3,158,536	36.922	3,158,536	2,599,129	0	158,236	0	361,851	0	361,851	(193,541)	11/06/2024	
83671M-10-5	SOUTH BOW CORP-W/I COMMON			13,588.000	320,421	23.581	320,421	212,830	4,723	0	0	119,297	0	119,297	(11,706)	10/02/2024	
000000-00-0	TC ENERGY CORP			86,797.000	4,042,262	46.571	4,042,262	2,755,185	49,631	23,187	0	1,342,364	0	1,342,364	(184,483)	06/28/2024	
29250N-10-5	ENBRIDGE INC			122,172.000	5,181,822	42.414	5,181,822	4,242,091	0	208,884	0	1,099,042	0	1,099,042	(247,046)	07/17/2024	
G98196-10-1	WNS HOLDINGS LTD COMMON		D	14,290.000	677,203	47.390	677,203	836,736	0	0	0	(159,533)	0	(159,533)	0	12/30/2024	
G9456A-10-0	GOLAR LNG LTD COMMON		D	37,709.000	1,595,845	42.320	1,595,845	855,119	0	33,959	0	740,726	0	740,726	0	11/18/2024	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS		D	9,782.000	829,416	84.790	829,416	822,960	0	25,629	0	371,227	300,014	71,213	0	05/24/2021	
25243Q-20-5	DIAGEO PLC ADR	LS	C	9,739.000	1,238,119	127.130	1,238,119	1,421,292	0	24,437	0	(183,173)	0	(183,173)	0	04/25/2024	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS		D	15,378.000	3,037,001	197.490	3,037,001	2,173,861	9,481	17,783	0	863,140	0	863,140	0	08/02/2024	
G4209G-20-7	GULF KEYSTONE PETROLEUM LTD COMMON		B	704,007.000	1,282,933	1.822	1,282,933	900,069	0	107,550	0	394,657	0	394,657	(11,794)	11/12/2024	
G5509L-10-1	LIVANOVA PLC COMMON		D	6,590.000	305,183	46.310	305,183	307,450	0	0	0	(2,267)	0	(2,267)	0	08/21/2024	
G6683N-10-3	NU HOLDINGS		D	23,706.000	245,594	10.360	245,594	309,956	0	0	0	(64,362)	0	(64,362)	0	09/04/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					481,287,137	XXX	481,287,137	256,360,353	843,448	10,020,107	0	81,733,552	400,740	81,332,812	(939,049)	XXX	XXX
PFF#CS-00-1	Pro Football Focus			1,989.000	15,117,281	7,600.443	15,117,281	9,993,432	0	0	0	331,254	0	331,254	0	03/19/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					15,117,281	XXX	15,117,281	9,993,432	0	0	0	331,254	0	331,254	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					496,404,418	XXX	496,404,418	266,353,785	843,448	10,020,107	0	82,064,806	400,740	81,664,066	(939,049)	XXX	XXX
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND			147,153.000	2,819,456	19.160	2,819,456	2,736,595	0	96,843	0	72,811	0	72,811	0	01/25/2024	
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND			121,169.000	6,677,602	55.110	6,677,602	4,399,119	0	349,020	0	849,392	0	849,392	0	09/25/2023	
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND			84,968.000	1,268,577	14.930	1,268,577	1,188,842	0	25,372	0	63,329	0	63,329	0	01/25/2024	
14064D-86-5	Fuller & Thaler MUTUAL FUND			149,698.000	6,733,431	44.980	6,733,431	5,017,537	0	542,103	0	507,477	0	507,477	0	03/24/2023	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND			225,660.000	7,288,822	32.300	7,288,822	6,713,335	0	775,188	0	113,272	0	113,272	0	01/25/2024	
256219-10-6	DODGE & COX STOCK MUTUAL FUND			29,017.000	7,462,660	257.180	7,462,660	6,471,621	0	707,971	0	394,257	0	394,257	0	01/25/2024	
41665H-49-0	HRTFRD SCHR EM MRKT EQ-I MUTUAL FUND			161,929.000	2,854,810	17.630	2,854,810	2,482,373	0	40,080	0	158,691	0	158,691	0	03/24/2023	
4812C0-53-0	JPMORGAN EQUITY INCOME-I			90,793.000	7,238,047	79.720	7,238,047	6,420,000	0	72,548	0	818,047	0	818,047	0	08/09/2024	
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND			828,111.000	8,711,729	10.520	8,711,729	8,617,562	0	530,233	0	(82,540)	0	(82,540)	0	08/13/2024	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y			73,541.000	1,019,275	13.860	1,019,275	1,032,760	0	98,626	0	(110,381)	0	(110,381)	0	12/30/2024	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y			387,303.000	2,691,755	6.950	2,691,755	2,401,620	0	139,934	0	172,248	0	172,248	0	12/30/2024	
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I			688,312.000	6,366,887	9.250	6,366,887	6,593,383	0	252,644	0	(97,837)	0	(97,837)	0	08/09/2024	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			1,113,010.000	10,306,469	9.260	10,306,469	10,417,666	0	343,949	0	(135,612)	0	(135,612)	0	12/30/2024	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			267,342.000	2,061,210	7.710	2,061,210	2,035,844	0	101,326	0	4,728	0	4,728	0	12/30/2024	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			137,660.000	10,204,718	74.130	10,204,718	6,835,330	0	111,277	0	1,459,358	0	1,459,358	0	12/30/2024	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			237,725.000	2,831,306	11.910	2,831,306	2,585,000	0	224,822	0	167,791	0	167,791	0	12/30/2024	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			88,579.000	3,603,374	40.680	3,603,374	3,138,104	0	97,125	0	392,793	0	392,793	0	12/30/2024	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			20,021.000	515,751	25.760	515,751	457,924	0	19,280	0	23,494	0	23,494	0	12/30/2024	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			63,182.000	1,427,917	22.600	1,427,917	1,325,975	0	74,356	0	30,646	0	30,646	0	12/30/2024	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y			364,471.000	6,524,029	17.900	6,524,029	5,047,047	0	0	0	1,227,894	0	1,227,894	0	12/30/2024	
89155T-42-5	TOUCHSTONE TOUCHSTONE SNDS INTL GR-R6			1,724,946.000	13,730,566	7.960	13,730,566	13,057,837	0	1,396,481	0	(172,495)	0	(172,495)	0	09/06/2023	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y			341,982.000	3,156,496	9.230	3,156,496	3,112,420	0	142,904	0	28,148	0	28,148	0	12/24/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					115,494,887	XXX	115,494,887	102,087,894	0	6,142,082	0	5,885,511	0	5,885,511	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					115,494,887	XXX	115,494,887	102,087,894	0	6,142,082	0	5,885,511	0	5,885,511	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
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
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND			88,250.000	15,715,560	178.080	15,715,560	13,403,540	0	159,802	0	2,312,020	0	2,312,020	0	01/25/2024	
78462F-10-3	SPDR TRUST SERIES 1			11,045.000	6,473,254	586.080	6,473,254	5,749,681	21,709	38,708	0	723,573	0	723,573	0	04/02/2024	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND			56,870.000	2,719,523	47.820	2,719,523	2,484,654	0	91,231	0	(4,550)	0	(4,550)	0	03/24/2023	
92206C-66-4	Vanguard Long-Term Corp Bond CLOSED END FUND	LS		187,067.000	16,710,695	89.330	16,710,695	14,974,451	0	202,425	0	1,284,601	0	1,284,601	0	03/07/2024	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					41,619,032	XXX	41,619,032	36,612,326	21,709	492,166	0	4,315,644	0	4,315,644	0	XXX	XXX
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO			1,826,210.000	19,741,335	10.810	19,741,335	19,612,248	0	607,583	0	(250,535)	0	(250,535)	0	11/29/2024	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					19,741,335	XXX	19,741,335	19,612,248	0	607,583	0	(250,535)	0	(250,535)	0	XXX	XXX
19933*-10-2	Columbus Life Insurance Compan			10,000,000.000	424,913,431	42.491	424,913,431	577,569,203	0	0	0	15,321,819	0	15,321,819	0	03/28/1994	
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC			100.000	13,572,010	135,720.100	13,572,010	10,267,697	0	0	0	3,304,313	15,320,421	(12,016,108)	0	12/02/2024	
37371#-10-9	Gerber Life Insurance Company			5,940,000.000	1,065,421,890	179.364	1,065,421,890	853,884,069	0	50,000,000	0	(56,053,481)	0	(56,053,481)	0	12/31/2018	
45824#-10-5	Integrity Life Insurance Compa			1,500,000.000	1,274,172,510	849.448	1,274,172,510	823,133,542	0	200,000,000	0	(53,321,693)	0	(53,321,693)	0	03/02/2000	
95953#-10-3	Western & Southern Agency, Inc			1,000.000	5,047,143	5,047.143	5,047,143	11,000	0	0	0	1,717,359	0	1,717,359	0	01/20/2004	
95956*-10-4	Western-Southern Life Assuranc			2,500,000.000	2,025,299,311	810.120	2,025,299,311	1,674,908,045	0	155,000,000	0	85,135,907	0	85,135,907	0	09/13/1999	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,808,426,295	XXX	4,808,426,295	3,939,773,556	0	405,000,000	0	(3,895,776)	15,320,421	(19,216,197)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,828,167,630	XXX	4,828,167,630	3,959,385,804	0	405,607,583	0	(4,146,311)	15,320,421	(19,466,732)	0	XXX	XXX
5989999999 - Total Common Stocks					5,481,685,967	XXX	5,481,685,967	4,364,439,809	865,157	422,261,938	0	88,119,650	15,721,161	72,398,489	(939,049)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					5,560,762,350	XXX	5,560,762,350	4,443,824,117	1,545,614	425,056,758	0	87,458,317	15,868,229	71,590,088	(939,049)	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
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/22/2024	STIFEL NICHOLAS		4,181,500	4,181,500	20,108
690353-4W-4	DFC AGENCY DEBENTURES 4.280% 06/20/27		05/09/2024	BANK of AMERICA SEC		3,011,667	3,011,667	22,588
0109999999. Subtotal - Bonds - U.S. Governments						7,193,167	7,193,167	42,696
46513J-B4-2	STATE OF ISRAEL SOVEREIGN 3.875% 07/03/50	D	10/25/2024	JEFFERIES & CO		4,203,000	6,000,000	74,271
0309999999. Subtotal - Bonds - All Other Governments						4,203,000	6,000,000	74,271
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.650% 03/01/57		05/09/2024	STERN		2,500,000	2,500,000	3,087
19648G-JV-5	COLORADO ST HSG & FIN AUTH SF SINGLE FAMILY HSG 5.894% 11/01/44		05/16/2024	RBC/DAIN		5,270,000	5,270,000	0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2024	Interest Capitalization		450,520	450,520	0
45471C-CK-2	INDIANA ST FIN AUTH HLTH FAC R MEDICAL 5.500% 03/01/44		04/18/2024	PIPER JAFFRAY		1,046,310	1,000,000	0
45471C-CL-0	INDIANA ST FIN AUTH HLTH FAC R MEDICAL 5.750% 03/01/54		04/18/2024	PIPER JAFFRAY		3,111,510	3,000,000	0
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 05/15/56		05/09/2024	BARCLAYS		2,000,000	2,000,000	2,461
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 09/21/26		10/02/2024	BARCLAYS		1,500,000	1,500,000	3,805
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.650% 06/30/28		07/02/2024	BARCLAYS		1,500,000	1,500,000	1,154
PORTCI-NN-T	PORT OF GREATER CINCINNATI DEV NOTE SERIES 2021 0.150% 06/01/26		12/17/2024	PRIVATE PLACEMENT		55,000	55,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,433,340	17,275,520	10,507
MICRUI-TY-N	MICRUITY INC. Convertible Note 4.890% 06/30/26		04/11/2024	PRIVATE PLACEMENT		500,000	500,000	0
020002-BG-5	ALLSTATE CORPORATION 3.850% 08/10/49		11/08/2024	MORGAN STANLEY FIXED INC		5,499,938	6,986,000	68,734
023135-CK-0	AMAZON.COM INC 4.100% 04/13/62		12/05/2024	GOLDMAN SACHS		8,384,000	10,000,000	60,361
02665W-FA-4	AMERICAN HONDA FINANCE 5.040% 02/12/25		06/20/2024	TD SECURITIES		1,401,540	1,400,000	8,925
02665W-FM-8	AMERICAN HONDA FINANCE 4.990% 01/12/26		07/10/2024	BANK of AMERICA SEC		1,650,000	1,650,000	0
036752-BE-2	ELEVANCE HEALTH, INC 5.700% 02/15/55		10/22/2024	CITIGROUP GLOBAL MKTS		14,917,950	15,000,000	0
05351W-AC-7	AVANGRID INC 3.200% 04/15/25		07/31/2024	BARCLAYS		949,579	965,000	9,092
073952-AB-9	BEACON FUNDING TRUST 6.266% 08/15/54		11/14/2024	Various		13,021,990	13,000,000	5,222
07911E-AA-0	BELLEVUE 10 APTS LLC 4.490% 04/01/60		09/05/2024	STERN		1,600,000	1,600,000	720
12189L-BL-4	BURLINGTON NORTH SANTA FE 5.500% 03/15/55		06/03/2024	JEFFERIES & CO		4,978,600	5,000,000	0
141781-BF-0	CARGILL INC 4.760% 11/23/45		11/21/2024	WELLS FARGO		11,272,750	12,500,000	295,847
14338H-AA-4	CARMEL VALLEY SR LIVING 4.450% 09/01/61		05/09/2024	STERN		2,500,000	2,500,000	2,978
15189W-AD-2	CENTERPOINT 6.625% 11/01/37		04/16/2024	FTN FINANCIAL SECURITIES		2,121,053	2,010,000	61,773
172967-NM-9	CITIGROUP 6.018% 03/17/26		09/19/2024	INTL FCSTONE FINANCIAL INC		728,277	725,000	415
17325F-BH-0	CITIBANK NA 5.198% 08/06/26		07/30/2024	CITIGROUP GLOBAL MKTS		550,000	550,000	0
17327C-AP-8	CITIGROUP INC 5.184% 01/25/26		09/24/2024	INTL FCSTONE FINANCIAL INC		325,260	325,000	3,370
191216-DT-4	COCA-COLA CO 5.400% 05/13/64		12/24/2024	MITSUBISHI UFJ SECURITIES		4,803,850	5,000,000	32,250
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		10/08/2024	Various		1,316,483	1,325,000	14,700
20030N-EK-3	COMCAST CORP 5.650% 06/01/54		05/20/2024	CITIGROUP GLOBAL MKTS		5,973,240	6,000,000	0
20826F-BU-9	CONOCOPHIL CO 5.200% 06/01/45		12/30/2024	Tax Free Exchange		3,997,812	4,000,000	17,333
210518-CX-2	CONSUMERS ENERGY CO 4.350% 08/31/64		11/18/2024	WELLS FARGO		7,660,313	9,356,000	86,153
240019-BV-0	DAYTON POWER & LIGHT 3.950% 06/15/49		11/19/2024	KEY BANC-MCDONALD		2,274,630	3,000,000	51,021
26884T-AE-2	ERAC USA FINANCE LLC 5.625% 03/15/42		04/15/2024	JEFFERIES & CO		4,892,700	5,000,000	25,000
278865-BA-7	ECOLAB INC 3.950% 12/01/47		05/09/2024	CITIGROUP GLOBAL MKTS		6,576,072	8,150,000	144,866
278865-BJ-8	ECOLAB INC 2.750% 08/18/55		11/07/2024	DEUTSCHE BANK		14,130,050	23,000,000	140,556
29273V-AW-0	ENERGY TRANSFER EQUITY LP 5.950% 05/15/54		01/10/2024	RBC/DAIN		4,976,150	5,000,000	0
29336U-AC-1	ENLINK MISTREAM PARTNER 5.600% 04/01/44		10/15/2024	OPPENHEIMER & CO		4,783,600	5,000,000	11,667
29379V-CH-4	ENTERPRISE PRODUCTS 5.550% 02/16/55		08/01/2024	MIZUHO SECURITIES USA INC		9,966,300	10,000,000	0
302520-AC-5	FNB CORP 5.150% 08/25/25		10/24/2024	KEY BANC-MCDONALD		515,845	516,000	4,429
340711-AW-0	FLORIDA GAS TRANSMISSION 4.350% 07/15/25		07/19/2024	BARCLAYS		989,110	1,000,000	846
369604-BX-0	GENERAL ELECTRIC CO 4.250% 05/01/40		10/03/2024	STIFEL NICHOLAS		8,304,453	9,211,000	166,374
375558-CE-1	GILEAD SCIENCES INC 5.600% 11/15/64		11/13/2024	BANK of AMERICA SEC		19,858,000	20,000,000	0
402479-CB-3	GULF POWER CO 5.100% 10/01/40		05/29/2024	KEY BANC-MCDONALD		5,051,420	5,500,000	45,971
404119-CW-7	HCA INC 6.100% 04/01/64		02/20/2024	BANK of AMERICA SEC		9,938,000	10,000,000	0
42218S-AM-0	HEALTH CARE SERVICE CORP 5.875% 06/15/54		11/25/2024	Various		11,198,560	11,194,000	268,444
437076-CY-6	HOME DEPOT 4.820% 12/24/25		06/17/2024	J P MORGAN SEC		500,000	500,000	0
437076-DF-6	HOME DEPOT 5.300% 06/25/54		11/06/2024	GOLDMAN SACHS		9,858,100	10,000,000	194,333
437076-DG-4	HOME DEPOT 5.400% 06/25/64		06/17/2024	BANK of AMERICA SEC		4,914,700	5,000,000	0
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		10/01/2024	Interest Capitalization		0	0	0
494550-BK-1	KINDER MORGAN PARTNERS 5.625% 09/01/41		06/14/2024	FIRST HORIZON		1,884,246	1,960,000	32,463

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
501044-DW-8	KROGER CO 5.500% 09/15/54		08/20/2024	CITIGROUP GLOBAL MKTS		9,958,800	10,000,000	0
502431-AV-1	L3HARRIS TECH INC 5.500% 08/15/54		07/29/2024	MORGAN STANLEY FIXED INC		4,932,550	5,000,000	0
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		07/01/2024	Interest Capitalization		0	0	0
52637H-AA-2	LEO@CARTERSVILLE LLC 4.450% 04/01/62		09/30/2024	STERN		1,800,000	1,800,000	0
532457-CM-8	ELI LILLY 5.000% 02/09/54		12/05/2024	CITADEL SECURITIES LLC		4,910,000	5,000,000	81,250
539830-BS-7	LOCKHEED MARTIN 4.150% 06/15/53		12/24/2024	Various		6,233,584	7,835,000	9,935
548661-DA-2	LOWES COMPANIES 5.000% 09/15/43		06/17/2024	INTL FCSTONE FINANCIAL INC		4,445,183	4,902,000	63,318
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		12/23/2024	HONG KONG SHANGHAI BK		8,774,665	11,750,000	166,119
571676-AE-5	MARS INC 3.950% 04/01/44		04/23/2024	HILLTOP SECURITIES INC.		2,009,575	2,500,000	6,583
571748-CD-2	MARSH & MCLENNAN 5.400% 03/15/55		11/06/2024	Various		10,879,650	11,000,000	0
571748-CE-0	MARSH & MCLENNAN 5.350% 11/15/44		10/30/2024	CITIGROUP GLOBAL MKTS		7,998,880	8,000,000	0
58013M-FW-9	MCDONALD'S CORP 5.450% 08/14/53		11/07/2024	SMBC NIKKO		7,917,840	8,000,000	101,733
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/29/2024	CITIGROUP GLOBAL MKTS		1,850,000	1,850,000	0
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		11/08/2024	SUSQUEHANNA		9,642,675	15,000,000	167,281
63743H-FV-9	NATIONAL RURAL UTILITIES 4.890% 12/03/25		11/01/2024	MIZUHO SECURITIES USA INC		2,300,000	2,300,000	0
665501-AN-2	NORTHERN NAT GAS 5.625% 02/01/54		01/29/2024	BANK of AMERICA SEC		3,999,400	4,000,000	0
665789-BA-0	NORTHERN STATES PWR 4.200% 09/01/48		01/05/2024	KEY BANC-MCDONALD		1,220,190	1,500,000	22,400
674599-CL-7	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/47		08/27/2024	SEAPORT GROUP LLC		4,475,265	5,954,000	8,815
678858-BP-5	OKLAHOMA GAS & ELECTRIC 4.550% 03/15/44		04/15/2024	KEY BANC-MCDONALD		2,476,231	2,955,000	11,951
678858-BQ-3	OKLAHOMA GAS & ELECTRIC 4.000% 12/15/44		04/15/2024	KEY BANC-MCDONALD		1,537,020	2,000,000	27,111
682680-BW-2	ONEOK INC 4.200% 03/15/45		02/27/2024	Tax Free Exchange		1,999,411	2,000,000	37,800
690742-AQ-4	OWENS CORNING 5.950% 06/15/54		05/29/2024	MORGAN STANLEY FIXED INC		4,933,700	5,000,000	0
694308-GY-7	PACIFIC GAS & EL 4.500% 12/15/41		08/28/2024	SEAPORT GROUP LLC		8,378,600	10,000,000	92,500
713448-CQ-9	PEPSICO INC 4.250% 10/22/44		04/15/2024	OPPENHEIMER & CO		1,913,862	2,286,000	47,228
713448-FZ-6	PEPSICO INC 5.250% 07/17/54		07/15/2024	CITIGROUP GLOBAL MKTS		4,987,250	5,000,000	0
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		01/30/2024	SEAPORT GROUP LLC		9,173,404	8,885,169	118,970
740189-AP-0	PRECISION CASTPARTS CORP 4.375% 06/15/45		11/06/2024	J P MORGAN SEC		4,645,104	5,325,000	91,893
74350L-AC-8	PROLOGIS TARGETED US 5.250% 01/15/35		08/08/2024	WELLS FARGO		6,954,920	7,000,000	0
74460W-AH-0	PUBLIC STORAGE 5.350% 08/01/53		11/06/2024	GOLDMAN SACHS		5,856,720	6,000,000	85,600
75513E-CC-3	RAYTHEON TECH CORP 4.200% 12/15/44		10/02/2024	STIFEL NICHOLAS		4,800,907	5,605,000	70,623
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/01/2024	Interest Capitalization		0	0	0
822905-AE-5	SHELL FINANCE 4.000% 05/10/46		10/03/2024	Tax Free Exchange		11,820,362	12,000,000	197,333
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		09/11/2024	GOLDMAN SACHS		932,813	937,500	6,094
857449-AD-4	STATE STREET BANK & TRUST 4.950% 11/25/26		11/20/2024	MORGAN STANLEY FIXED INC		1,200,000	1,200,000	0
882926-AA-6	TEXAS INSTRUMENTS INC 5.050% 05/18/63		12/20/2024	BARCLAYS		9,087,100	10,000,000	49,097
89236T-ML-6	TOYOTA 5.260% 08/07/26		08/06/2024	MIZUHO SECURITIES USA INC		325,000	325,000	0
89236T-MR-3	TOYOTA 4.940% 04/10/26		10/07/2024	CITIGROUP GLOBAL MKTS		1,500,000	1,500,000	0
89417E-AP-4	TRAVELERS COS INC 4.100% 03/04/49		11/20/2024	KEY BANC-MCDONALD		4,109,550	5,000,000	43,847
90932W-AA-1	UNITED AIR 2024-1 A PTT 5.450% 02/15/37		07/22/2024	GOLDMAN SACHS		7,000,000	7,000,000	0
911312-CE-4	UNITED PARCEL SERVICE 5.500% 05/22/54		05/20/2024	BNP SECURITIES		14,975,850	15,000,000	0
911312-CF-1	UNITED PARCEL SERVICE 5.600% 05/22/64		05/20/2024	BNP SECURITIES		3,974,080	4,000,000	0
91324P-FE-7	UNITEDHEALTH GROUP INC 4.990% 07/15/26		07/23/2024	WELLS FARGO		375,000	375,000	0
91324P-FM-9	UNITEDHEALTH GROUP INC 5.750% 07/15/64		07/23/2024	WELLS FARGO		7,951,760	8,000,000	0
91731K-AA-8	USB CAPITAL IX 5.938% Perpet.		04/05/2024	SEAPORT GROUP LLC		18,146,875	22,000,000	320,253
91911A-AA-2	VALENCIA GROVE II LLC 4.450% 12/01/62		07/31/2024	STERN		1,000,000	1,000,000	0
92343V-GB-4	VERIZON COMMUNICATIONS 3.550% 03/22/51		07/10/2024	US BANCORP		16,171,760	22,000,000	236,469
927804-GS-7	VIRGINIA ELECTRIC & POWER 5.550% 08/15/54		08/06/2024	MITSUBISHI UFJ SECURITIES		3,982,600	4,000,000	0
92840V-AL-6	VISTRA OPERATIONS CO LLC 5.125% 05/13/25		11/19/2024	GOLDMAN SACHS		1,572,676	1,572,000	1,567
928668-CJ-9	VOLKSWAGEN GROUP AMERICA 5.550% 08/14/26		08/07/2024	GOLDMAN SACHS		400,000	400,000	0
929160-BD-0	VULCAN MATERIALS CO 5.700% 12/01/54		11/18/2024	SUNTRUST		4,972,100	5,000,000	0
94106L-CF-4	WASTE MANAGEMENT INC 5.350% 10/15/54		11/06/2024	CITIGROUP GLOBAL MKTS		5,919,060	6,000,000	2,675
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	09/30/2024	HILLTOP SECURITIES INC.		466,899	469,949	7,323
06367U-EQ-6	BANK OF MONTREAL 5.240% 08/21/26	A	08/20/2024	MIZUHO SECURITIES USA INC		2,100,000	2,100,000	0
05565E-CD-5	BMW US Capital LLC 4.990% 08/11/25	C	10/03/2024	MIZUHO SECURITIES USA INC		501,365	500,000	4,315
05565E-CN-3	BMW US Capital LLC 5.290% 08/13/26	C	08/07/2024	BARCLAYS		1,000,000	1,000,000	0
06237M-AA-1	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33	D	01/17/2024	JPM FUNDS RECAP		8,024,000	8,000,000	68,083

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
06237M-AD-5	BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 6.250% 07/09/54	D	07/01/2024	CITIGROUP GLOBAL MKTS		9,927,600	10,000,000	0
400131-AJ-7	GRUMA SAB DE CV 5.761% 12/09/54	D	12/04/2024	BANK of AMERICA SEC		5,000,000	5,000,000	0
60700J-CU-7	MIZUHO MARKETS CAYMAN 5.340% 08/14/26	D	08/14/2024	MIZUHO SECURITIES USA INC		1,700,000	1,700,000	0
60700J-DA-0	MIZUHO MARKETS CAYMAN 5.060% 11/28/25	D	10/28/2024	MIZUHO SECURITIES USA INC		1,300,000	1,300,000	0
902674-ZX-1	UBS AG LONDON 5.420% 09/11/25	D	09/23/2024	MIZUHO SECURITIES USA INC		201,198	200,000	450
92857W-BT-6	VODAFONE GROUP PLC 5.125% 06/19/59	D	09/20/2024	BANK of AMERICA SEC		4,944,145	5,318,000	71,165
92857W-CA-6	VODAFONE GROUP PLC 5.750% 06/28/54	D	06/26/2024	CITADEL SECURITIES LLC		9,802,600	10,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						526,154,350	575,767,618	3,973,624
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		09/03/2024	PRIVATE PLACEMENT	0.000	35,009,493	0	0
1619999999. Subtotal - Bonds - SVO Identified Funds						35,009,493	0	0
2509999997. Total - Bonds - Part 3						589,993,350	606,236,305	4,101,098
2509999998. Total - Bonds - Part 5						108,561,384	63,621,000	242,466
2509999999. Total - Bonds						698,554,734	669,857,305	4,343,564
#80AFA-RM-S	80 Acres Farms Series B-2		02/06/2024	PRIVATE PLACEMENT	369,223.000	10,000,003	0.00	0
#WARSA-W1-1	Warsaw Fed Svg & Loan Assoc AT1		12/13/2024	PRIVATE PLACEMENT	1,000,000.000	1,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						11,000,003	XXX	0
4509999997. Total - Preferred Stocks - Part 3						11,000,003	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						11,000,003	XXX	0
009066-10-1	AIRBNB INC-CLASS A COMMON		12/30/2024	Various	9,568.000	1,288,682		0
023135-10-6	AMAZON.COM INC		08/14/2024	Various	239.000	39,149		0
03676B-10-2	ANTERO MIDSTREAM CORP		07/22/2024	Various	117,935.000	1,751,706		0
038222-10-5	APPLIED MATERIALS		12/20/2024	Various	12,187.000	2,176,324		0
075887-10-9	BECTON DICKINSON		12/04/2024	Various	16,195.000	3,796,294		0
09073M-10-4	BIO-TECHNE CORP COMMON		11/25/2024	Various	1,020.000	74,891		0
097023-10-5	BOEING CO		10/24/2024	Various	9,539.000	1,710,426		0
097023-10-5	BOEING CO		10/30/2024	INTEG PAYOUT CORE CLASSIC 2121	15,000.000	2,294,700		0
11135F-10-1	BROADCOM INC		07/15/2024	Stock Split	2,322.000	0		0
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HO COMMON		08/06/2024	Various	5,000.000	50,477		0
16411R-20-8	CHENIERE ENERGY INC		05/29/2024	Various	10,435.000	1,634,335		0
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		02/28/2024	VIRTU FINANCIAL	2,260.000	53,982		0
24703L-20-2	DELL TECH COMMON		06/04/2024	PRIVATE EQUITY DIST	158.000	24,348		0
25809K-10-5	DOORDASH INC - A COMMON		12/06/2024	PRIVATE EQUITY DIST	14,860.000	2,157,790		0
29261A-10-0	ENCOMPASS		07/15/2024	Various	1,210.000	104,755		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		08/05/2024	Various	72,037.000	1,143,909		0
29336T-10-0	ENLINK MIDSTREAM LLC		11/07/2024	Various	145,070.000	2,139,533		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		11/04/2024	Various	106,418.000	3,078,544		0
320209-10-9	FIRST FINANCIAL BANCORP		10/30/2024	INTEG PAYOUT CORE CLASSIC 2121	1,442,955.000	37,386,964		0
371927-10-4	GENESIS ENERGY L.P.		05/15/2024	RBC/DAIN	255.000	3,305		0
379577-20-8	GLOBUS MEDICAL INC - A		05/08/2024	Various	8,806.000	485,292		0
405024-10-0	HAEMONETICS CORP/MASS COMMON		08/21/2024	ROBERT W. BAIRD	6,860.000	516,239		0
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		07/22/2024	STIFEL NICHOLAS	1,245.000	48,336		0
48242W-10-6	KBR INC COMMON		10/04/2024	Various	8,830.000	580,313		0
49456B-10-1	KINDER MORGAN		02/05/2024	Various	26,525.000	448,152		0
500688-10-6	KOSMOS ENERGY LTD COMMON		12/13/2024	Various	636,368.000	2,895,963		0
501044-10-1	KROGER CO		12/11/2024	J.P. Morgan CSA	66,666.000	4,094,332		0
55336V-10-0	MPLX LP LIMITED PARTNERS		07/22/2024	Various	34,234.000	1,453,530		0
570535-10-4	MARKEL CORP COMMON		02/02/2024	Various	104.000	145,884		0
594918-10-4	MICROSOFT CORP		12/24/2024	Various	1,539.000	592,435		0
65342K-10-5	NEXTDECADE CORP COMMON		09/04/2024	Various	508,526.000	2,629,270		0
67066G-10-4	NVIDIA CORP		08/05/2024	Various	22,697.000	5,053,708		0
67066G-10-4	NVIDIA CORP		06/10/2024	Stock Split	31,617.000	0		0
683344-10-5	ONTO INNOVATION INC ONTO		08/02/2024	ROBERT W. BAIRD	500.000	80,798		0
68404L-20-1	OPTION HEALTHCARE COMMON		10/03/2024	RAYMOND JAMES	6,010.000	178,653		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		12/23/2024	Various	3,226.000	413,683		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
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		11/20/2024	Various	235,010.000	4,379,436		0
74340E-10-3	PROGYNY INC COMMON		11/12/2024	Various	19,230.000	392,663		0
808513-10-5	SCHWAB CORP		12/30/2024	Various	28,071.000	1,923,936		0
833445-10-9	SNOWFLAKE INC-CLASS A COMMON		12/11/2024	PRIVATE EQUITY DIST	9,998.000	1,525,740		0
85254J-10-2	STAG INDUSTRIAL INC REIT		04/30/2024	WILLIAM BLAIR	3,010.000	104,186		0
854502-10-1	STANLEY BLACK & DECKER INC		02/02/2024	Various	3,543.000	325,243		0
882508-10-4	TEXAS INSTRUMENTS		02/08/2024	S.G. COWEN TDR CSA	566.000	90,725		0
90364P-10-5	UIPATH INC - CLASS A COMMON		06/26/2024	PRIVATE EQUITY DIST	42,645.000	498,094		0
91324P-10-2	UNITEDHEALTH GROUP INC		04/15/2024	J.P. Morgan CSA	426.000	190,422		0
92343X-10-0	VERINT SYSTEMS INC		10/24/2024	Various	4,300.000	118,887		0
G5960L-10-3	MDT		12/30/2024	Morgan Stanley EXEC	3,973.000	319,950		0
000000-00-0	GIBSON ENERGY INC		11/26/2024	Various	347,617.000	5,731,967		0
000000-00-0	PEMBINA PIPELINE CORP		11/06/2024	Various	9,368.000	368,372		0
83671M-10-5	SOUTH BOW CORP-W/I COMMON		10/02/2024	Spin Off	13,693.000	214,497		0
000000-00-0	TC ENERGY CORP		04/15/2024	BMO CAPITAL MARKETS CORP EQ	30,234.000	1,087,617		0
000000-00-0	TC ENERGY CORP		06/28/2024	Stock Dividend	4,341.000	0		0
29250N-10-5	ENBRIDGE INC		07/17/2024	Various	91,924.000	3,236,204		0
G98196-10-1	WNS HOLDINGS LTD COMMON	D	12/30/2024	Various	4,610.000	205,449		0
G98196-10-1	WNS HOLDINGS LTD COMMON	D	03/27/2024	Tax Free Exchange	9,680.000	631,287		0
G9456A-10-0	GOLAR LNG LTD COMMON	D	11/18/2024	Various	45,037.000	1,011,024		0
25243Q-20-5	DIAGEO PLC ADR	C	04/25/2024	Various	9,739.000	1,421,292		0
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	08/02/2024	Various	15,378.000	2,173,861		0
G4209G-20-7	GULF KEYSTONE PETROLEUM LTD COMMON	B	11/12/2024	JPM FUNDS RECAP	719,869.000	920,179		0
G5509L-10-1	LIVANOVA PLC COMMON	D	08/21/2024	Various	6,590.000	307,450		0
G6683N-10-3	NU HOLDINGS	D	09/04/2024	PRIVATE EQUITY DIST	23,706.000	309,956		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						108,015,139	XXX	0
056823-38-8	BGF EM EQUITIES FUND-INST MUTUAL FUND		01/25/2024	PCG Model Accts	16,456.000	300,000		0
128119-88-0	CALAMOS MRKT NEU INC-I MUTUAL FUND		01/25/2024	PCG Model Accts	7,941.000	113,000		0
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		01/25/2024	PCG Model Accts	7,372.000	234,000		0
256219-10-6	DODGE & COX STOCK MUTUAL FUND		01/25/2024	PCG Model Accts	545.000	134,060		0
4812C0-53-0	JPMORGAN EQUITY INCOME-I		08/09/2024	PCG Model Accts	90,793.000	6,420,000		0
72201F-49-0	PIMCO E/M LCL CUR & BND-INST MUTUAL FUND		08/13/2024	PCG Model Accts	79,700.000	846,140		0
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/30/2024	TOUCHSTONE SECURITIES	17,034.000	250,981		0
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/30/2024	TOUCHSTONE SECURITIES	53,396.000	369,149		0
89154W-78-3	TOUCHSTONE ACTIVE BOND - CLASS I		08/09/2024	PCG Model Accts	63,748.000	600,072		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/30/2024	TOUCHSTONE SECURITIES	232,253.000	2,171,773		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/30/2024	TOUCHSTONE SECURITIES	82,285.000	635,230		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/30/2024	TOUCHSTONE SECURITIES	12,265.000	844,236		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/30/2024	TOUCHSTONE SECURITIES	62,851.000	748,641		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/30/2024	TOUCHSTONE SECURITIES	9,703.000	377,388		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/30/2024	TOUCHSTONE SECURITIES	3,630.000	91,984		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/30/2024	TOUCHSTONE SECURITIES	9,310.000	215,846		0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/30/2024	TOUCHSTONE SECURITIES	17,317.000	286,703		0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/24/2024	TOUCHSTONE SECURITIES	151,074.000	1,385,359		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						16,024,562	XXX	0
46432F-33-9	ISHARES CORE MSCI EAFE ETF CLOSED END FUND		01/25/2024	PCG Model Accts	88,250.000	13,403,540		0
78462F-10-3	SPDR TRUST SERIES 1		04/02/2024	Various	11,045.000	5,749,681		0
92206C-66-4	Vanguard Long-Term Corp Bond CLOSED END FUND		03/07/2024	S.G. COWEN TDR CSA	100,000.000	8,364,960		0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						27,518,181	XXX	0
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO		11/29/2024	TOUCHSTONE SECURITIES	55,956.000	607,583		0
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						607,583	XXX	0
30304*-10-0	FABRIC FABRIC TECHNOLOGIES INC		12/02/2024	Capital Contribution	0.000	12,700,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						12,700,000	XXX	0
5989999997. Total - Common Stocks - Part 3						164,865,465	XXX	0
5989999998. Total - Common Stocks - Part 5						23,806,683	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
5989999999. Total - Common Stocks						188,672,148	XXX	0
5999999999. Total - Preferred and Common Stocks						199,672,151	XXX	0
6009999999 - Totals						898,226,885	XXX	4,343,564

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 4.625% 09/20/25		12/01/2024	Paydown		772	772	794	760	0	12	0	12	0	772	0	0	0	11	09/20/2025
36203L-4H-2	GNMA GN 352824 6.500% 04/15/24		03/01/2024	Paydown		832	832	716	834	0	(2)	0	(2)	0	832	0	0	0	9	04/15/2024
36204K-EA-7	GNMA GN 371929 6.500% 03/15/24		03/01/2024	Paydown		244	244	219	244	0	0	0	0	0	244	0	0	0	3	03/15/2024
36204N-FK-8	GNMA 30 YR GN 374670 6.500% 02/15/24		01/01/2024	Paydown		33	33	29	33	0	0	0	0	0	33	0	0	0	0	02/15/2024
36204Q-CC-2	GNMA 30 YR GN 376367 6.500% 01/15/24		01/01/2024	Paydown		14	14	13	14	0	0	0	0	0	14	0	0	0	0	01/15/2024
36204Q-EA-4	GNMA 30 YR GN 376429 6.500% 03/15/24		01/01/2024	Paydown		69	69	59	69	0	0	0	0	0	69	0	0	0	0	03/15/2024
36205B-LD-2	GNMA 30 YR GN 385624 7.500% 05/15/24		02/01/2024	Paydown		70	70	67	70	0	(1)	0	(1)	0	70	0	0	0	1	05/15/2024
36205J-QF-5	GNMA 30 YR GN 392054 6.500% 04/15/24		01/01/2024	Paydown		27	27	23	28	0	0	0	0	0	27	0	0	0	0	04/15/2024
36207N-D4-3	GNMA GN 436723 7.500% 11/15/26		12/01/2024	Paydown		9,745	9,745	10,112	9,935	0	(190)	0	(190)	0	9,745	0	0	0	448	11/15/2026
36210E-7C-7	GNMA 30 YR GN 490591 7.000% 09/15/28		12/01/2024	Paydown		2,340	2,340	2,395	2,394	0	(54)	0	(54)	0	2,340	0	0	0	90	09/15/2028
36225C-EV-4	GNMA ARM G2 80147 4.000% 12/20/27		12/01/2024	Paydown		745	745	766	729	0	16	0	16	0	745	0	0	0	16	12/20/2027
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2024	Paydown		40,043	40,043	39,623	39,926	0	117	0	117	0	40,043	0	0	0	1,342	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.632% 02/16/44		12/01/2024	Paydown		149,488	149,488	144,262	147,799	0	1,689	0	1,689	0	149,488	0	0	0	6,079	02/16/2044
690353-3F-2	DFC AGENCY DEBENTURES 4.500% 06/15/28		05/02/2024	BANK of AMERICA SEC		1,715,455	1,715,455	1,715,455	1,715,455	0	0	0	0	0	1,715,455	0	0	0	36,128	06/15/2028
690353-3F-2	DFC AGENCY DEBENTURES 4.500% 06/15/28		03/15/2024	Redemption 100.0000		100,909	100,909	100,909	100,909	0	0	0	0	0	100,909	0	0	0	1,383	06/15/2028
690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		10/20/2024	Redemption 100.0000		130,500	130,500	130,500	0	0	0	0	0	0	130,500	0	0	0	2,659	01/20/2035
690353-4W-4	DFC AGENCY DEBENTURES 4.280% 06/20/27		12/20/2024	Redemption 100.0000		695,000	695,000	695,000	0	0	0	0	0	0	695,000	0	0	0	18,812	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES 4.700% 04/20/35		05/02/2024	STIFEL NICHOLAS		1,270,050	1,270,050	1,270,050	1,270,050	0	0	0	0	0	1,270,050	0	0	0	37,446	04/20/2035
690353-5H-6	DFC AGENCY DEBENTURES 4.700% 04/20/35		04/22/2024	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	779	04/20/2035
690353-YE-1	DFC AGENCY 4.750% 06/15/34		05/02/2024	BANK of AMERICA SEC		3,439,224	3,439,224	3,439,224	3,439,224	0	0	0	0	0	3,439,224	0	0	0	72,428	06/15/2034
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 4.600% 06/20/28		06/13/2024	WELLS FARGO		1,634,615	1,634,616	1,634,616	1,634,616	0	0	0	0	0	1,634,616	0	(1)	(1)	34,196	06/20/2028
90376P-BG-5	INT DEV FIN CORP AGENCY DEBENTURES 4.600% 06/20/28		03/20/2024	Redemption 100.0000		96,154	96,154	96,154	96,154	0	0	0	0	0	96,154	0	0	0	1,318	06/20/2028
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES 5.480% 11/20/37		05/02/2024	STIFEL NICHOLAS		4,727,360	4,727,360	4,727,360	4,727,360	0	0	0	0	0	4,727,360	0	0	0	99,141	11/20/2037
0109999999. Subtotal - Bonds - U.S. Governments						14,051,189	14,051,190	14,045,846	13,224,103	0	1,587	0	1,587	0	14,051,190	0	(1)	(1)	312,289	XXX
25714P-EP-9	DOMINICAN REPUBLIC SOVEREIGN 5.500% 02/22/29	D	09/19/2024	MORGAN STANLEY FIXED INC		3,036,000	3,000,000	3,039,000	3,029,565	0	(3,737)	0	(3,737)	0	3,025,829	0	10,171	10,171	177,833	02/22/2029
445545-AN-6	REPUBLIC OF HUNGARY SOVEREIGN 3.125% 09/21/51	D	10/15/2024	MORGAN STANLEY FIXED INC		5,160,000	8,000,000	7,669,840	7,684,783	0	5,690	0	5,690	0	7,690,473	0	(2,530,473)	(2,530,473)	267,361	09/21/2051
46513J-XN-6	STATE OF ISRAEL SOVEREIGN 3.375% 01/15/50	D	10/25/2024	JEFFERIES & CO		3,885,000	6,000,000	6,502,500	6,468,342	0	(10,152)	0	(10,152)	0	6,458,191	0	(2,573,191)	(2,573,191)	260,438	01/15/2050
731011-AW-2	REPUBLIC OF POLAND SOVEREIGN 5.500% 04/04/53	D	07/01/2024	JEFFERIES & CO		4,797,500	5,000,000	4,381,250	4,382,430	0	3,706	0	3,706	0	4,386,136	0	411,364	411,364	204,722	04/04/2053
0309999999. Subtotal - Bonds - All Other Governments						16,878,500	22,000,000	21,592,590	21,565,120	0	(4,493)	0	(4,493)	0	21,560,629	0	(4,682,129)	(4,682,129)	910,354	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMILY HSG 4.650% 03/01/57		05/01/2024	STERN		2,295,000	2,295,000	2,295,000	2,295,000	0	0	0	0	0	2,295,000	0	0	0	54,235	03/01/2057
3128MT-PK-8	FGCI FG H01326 5.500% 08/01/35		12/01/2024	Paydown		6,008	6,008	5,978	5,981	0	27	0	27	0	6,008	0	0	0	181	08/01/2035
3128PP-M3-4	FGLMC FG J10378 4.500% 07/01/24		02/01/2024	Paydown		1,954	1,954	1,994	1,955	0	0	0	0	0	1,954	0	0	0	11	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		07/01/2024	Paydown		4,299	4,299	4,396	4,303	0	(4)	0	(4)	0	4,299	0	0	0	56	07/01/2024
3128PR-LS-6	FG FG J12137 4.500% 05/01/25		12/01/2024	Paydown		22,489	22,489	23,347	22,644	0	(154)	0	(154)	0	22,489	0	0	0	561	05/01/2025
3132G7-H3-2	FG FG U80250 3.500% 03/01/33		12/01/2024	Paydown		116,082	116,082	122,041	119,438	0	(3,356)	0	(3,356)	0	116,082	0	0	0	2,331	03/01/2033
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2024	Paydown		469,619	469,619	513,331	489,024	0	(19,405)	0	(19,405)	0	469,619	0	0	0	11,919	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		12/01/2024	Paydown		347,002	347,002	371,075	349,884	0	(2,882)	0	(2,882)	0	347,002	0	0	0	6,463	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2024	Paydown		204,842	204,842	173,962	187,133	0	17,709	0	17,709	0	204,842	0	0	0	3,725	01/25/2044
31374S-Y4-7	FNMA FN 323031 6.000% 04/01/28		12/01/2024	Paydown		16,433	16,433	16,608	16,627	0	(194)	0	(194)	0	16,433	0	0	0	553	04/01/2028
3137A6-6S-6	FHR FHR 3798 AY 3.500% 01/15/26		12/01/2024	Paydown		52,687	52,687	56,531	53,101	0	(414)	0	(414)	0	52,687	0	0	0	933	01/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3137B3-KM-9	FHR FHR 4223 CL 3.000% 07/15/43		12/01/2024	Paydown		377,321	377,321	373,972	375,389	0	1,932	0	1,932	0	377,321	0	0	0	7,473	07/15/2043
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		12/01/2024	Paydown		231,851	231,851	230,067	230,896	0	955	0	955	0	231,851	0	0	0	5,221	05/15/2044
3137F3-KA-1	FHR FHR 4768 ZQ 4.000% 10/15/47		12/01/2024	Paydown		345,929	345,929	351,438	350,125	0	(4,196)	0	(4,196)	0	345,929	0	0	0	7,939	10/15/2047
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2024	Paydown		223,504	223,504	217,112	220,427	0	3,077	0	3,077	0	223,504	0	0	0	3,338	01/01/2027
3138W9-JV-3	FN FN AS0275 3.000% 08/01/33		12/01/2024	Paydown		272,411	272,411	272,113	272,019	0	392	0	392	0	272,411	0	0	0	4,594	08/01/2033
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2024	Paydown		278,823	278,823	267,717	273,667	0	5,156	0	5,156	0	278,823	0	0	0	9,513	03/25/2033
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2024	Paydown		145,841	145,841	156,882	151,441	0	(5,600)	0	(5,600)	0	145,841	0	0	0	4,085	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		12/01/2024	Paydown		306,083	306,083	332,673	322,296	0	(16,213)	0	(16,213)	0	306,083	0	0	0	9,200	08/25/2033
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2024	Paydown		262,304	262,304	254,605	258,933	0	3,371	0	3,371	0	262,304	0	0	0	8,057	03/15/2034
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2024	Paydown		1,086,736	1,086,736	1,181,086	1,125,592	0	(38,856)	0	(38,856)	0	1,086,736	0	0	0	25,411	01/25/2041
31398F-WS-6	FNR 2009-95 EY 4.000% 11/25/24		06/01/2024	Paydown		86,488	86,488	81,812	86,168	0	319	0	319	0	86,488	0	0	0	667	11/25/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		04/01/2024	Paydown		21,761	21,761	20,823	21,680	0	82	0	82	0	21,761	0	0	0	152	02/25/2025
31398R-CD-5	FNR 2010-43 BM 3.500% 05/25/25		12/01/2024	Paydown		267,008	267,008	240,724	264,691	0	2,317	0	2,317	0	267,008	0	0	0	4,185	05/25/2025
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2024	Paydown		5,449	5,449	5,521	5,615	0	(166)	0	(166)	0	5,449	0	0	0	187	01/01/2038
31416M-W4-2	FNMA FN AA4266 4.500% 05/01/24		04/01/2024	Paydown		4,394	4,394	4,502	4,391	0	3	0	3	0	4,394	0	0	0	36	05/01/2024
31416R-VA-8	FNMA FN AA7808 4.000% 08/01/24		08/01/2024	Paydown		39,963	39,963	39,843	39,856	0	108	0	108	0	39,963	0	0	0	479	08/01/2024
31417C-QF-5	FN FN AB5853 3.000% 08/01/32		12/01/2024	Paydown		137,000	137,000	136,101	136,297	0	702	0	702	0	137,000	0	0	0	2,290	08/01/2032
31417K-ZN-0	FNMA FN AC1648 4.000% 09/01/24		08/01/2024	Paydown		33,811	33,811	33,780	33,728	0	83	0	83	0	33,811	0	0	0	384	09/01/2024
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2024	Paydown		92,300	92,300	93,299	92,279	0	21	0	21	0	92,300	0	0	0	1,765	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		07/01/2024	Paydown		11,549	11,549	11,881	11,552	0	(3)	0	(3)	0	11,549	0	0	0	155	08/01/2024
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2024	Various		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	5,990	04/01/2057
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 4.650% 09/01/31		05/01/2024	BARCLAYS		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	22,646	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		05/01/2024	BARCLAYS		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,072	06/30/2028
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/01/2024	Redemption 100.0000		75,524	75,524	75,524	75,524	0	0	0	0	0	75,524	0	0	0	1,679	10/25/2043
PORTCI-NB-D	PORT OF GREATER CINCINNATI DEV BOND 0.150% 06/01/26		12/17/2024	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	77	06/01/2026
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION		05/01/2024	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,537	09/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,777,465	9,777,465	9,900,738	9,832,656	0	(55,189)	0	(55,189)	0	9,777,465	0	0	0	221,100	XXX
00155B-AA-6	AKM ISSUING TRUST 4.450% 08/01/73		05/01/2024	STERN		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	15,960	08/01/2073
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2024	Paydown		42,665	41,536	35,145	30,942	0	11,723	0	11,723	0	42,665	0	0	0	1,428	01/25/2037
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2024	Paydown		7,402	7,402	6,787	6,653	0	749	0	749	0	7,402	0	0	0	104	09/25/2035
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2024	Paydown		1,845,783	1,845,783	1,818,673	1,833,325	0	12,458	0	12,458	0	1,845,783	0	0	0	17,437	10/17/2036
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		12/01/2024	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		12/01/2024	Paydown		509,231	509,231	497,933	502,399	0	6,832	0	6,832	0	509,231	0	0	0	11,096	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS 0.000% 10/17/52		12/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
05526D-BF-1	BAT CAPITAL CORP 4.540% 08/15/47		05/01/2024	Call 76.3500		1,274,282	1,669,000	1,669,000	1,669,000	0	0	0	0	0	1,669,000	0	0	0	(340,836)	08/15/2047
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2024	Paydown		9,052	9,052	9,023	9,114	0	(62)	0	(62)	0	9,052	0	0	0	270	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2024	Paydown		87,470	87,470	86,749	86,961	0	510	0	510	0	87,470	0	0	0	942	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2024	Paydown		13,538	13,538	13,256	13,459	0	79	0	79	0	13,538	0	0	0	430	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2024	Paydown		12,065	12,065	11,481	11,728	0	337	0	337	0	12,065	0	0	0	362	08/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2024	Paydown		29,430	30,409	25,459	26,849	0	2,581	0	2,581	0	29,430	0	0	0	839	09/25/2034
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/26/2024	Maturity		4,000,000	4,000,000	3,997,080	3,999,584	0	416	0	416	0	4,000,000	0	0	0	168,000	08/26/2024
110122-AB-4	BRISTOL-MYERS SQUIBB 6.800% 11/15/26		04/03/2024	MORGAN STANLEY FIXED INC		13,316,719	12,760,000	13,162,497	12,844,288	0	(7,034)	0	(7,034)	0	12,837,254	0	479,465	479,465	337,431	11/15/2026
1248MG-AX-2	CBASS 2007-CB1 AF1B 3.176% 01/25/37		12/01/2024	Paydown		24,965	24,965	14,605	5,948	0	19,017	0	19,017	0	24,965	0	0	0	147	01/25/2037
12653T-AA-9	CSMC 2018-J1 A1 3.500% 02/25/48		12/01/2024	Paydown		239,043	239,043	233,477	228,686	0	10,357	0	10,357	0	239,043	0	0	0	4,718	02/25/2048
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2024	Paydown		28,456	28,374	25,645	25,144	0	3,313	0	3,313	0	28,456	0	0	0	918	05/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2024	Paydown		18,391	18,199	16,463	13,414	0	4,978	0	4,978	0	18,391	0	0	0	553	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2024	Paydown		87,704	86,789	82,518	66,721	0	20,983	0	20,983	0	87,704	0	0	0	2,638	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2024	Paydown		35,355	36,148	31,513	24,794	0	10,561	0	10,561	0	35,355	0	0	0	967	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2024	Paydown		56,071	55,074	46,311	31,050	0	25,020	0	25,020	0	56,071	0	0	0	1,400	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		12/01/2024	Paydown		15,824	17,993	16,851	13,809	0	2,014	0	2,014	0	15,824	0	0	0	557	11/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2024	Paydown		17,009	16,014	13,005	7,247	0	9,761	0	9,761	0	17,009	0	0	0	781	05/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2024	Paydown		1,672	3,897	3,298	2,228	0	(556)	0	(556)	0	1,672	0	0	0	113	11/25/2035
14338H-AA-4	CARMEL VALLEY SR LIVING 4.450% 09/01/61		05/01/2024	STERN		2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	0	0	65,037	09/01/2061
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		08/13/2024	Call 77.3990		1,534,822	1,983,000	1,982,927	1,982,790	0	16	0	16	0	1,982,806	0	0	0	(387,298)	04/05/2050
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2024	Paydown		168,858	151,401	139,461	147,612	0	21,246	0	21,246	0	168,858	0	0	0	5,836	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		12/01/2024	Paydown		266,979	266,979	266,971	263,626	0	3,354	0	3,354	0	266,979	0	0	0	7,361	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2024	Paydown		19,150	19,150	19,360	19,404	0	(253)	0	(253)	0	19,150	0	0	0	384	06/25/2044
191219-AY-0	COCA COLA ENTERPRISES 6.950% 11/15/26		04/03/2024	BARCLAYS LONDON		16,749,928	16,015,000	19,154,393	16,738,455	0	(62,030)	0	(62,030)	0	16,676,425	0	73,503	73,503	432,850	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES 6.750% 09/15/28		11/07/2024	JP MORGAN SEC		3,223,260	3,000,000	3,292,380	3,090,706	0	(14,629)	0	(14,629)	0	3,076,076	0	147,184	147,184	232,313	09/15/2028
20030N-CU-3	COMCAST CORP 4.250% 10/15/30		11/07/2024	GOLDMAN SACHS		5,842,920	6,000,000	5,996,580	5,997,581	0	409	0	409	0	5,997,990	0	(155,070)	(155,070)	271,292	10/15/2030
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2024	Paydown		31,458	31,369	29,470	23,067	0	8,391	0	8,391	0	31,458	0	0	0	927	06/25/2035
225470-VY-6	CSMC 2006-1 4A9 5.500% 02/25/36		09/01/2024	Paydown		0	(2)	(2)	(2)	0	2	0	2	0	0	0	0	0	0	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3 6.365% 02/25/36		12/01/2024	Paydown		112,562	112,562	102,938	104,026	0	8,537	0	8,537	0	112,562	0	0	0	2,934	02/25/2036
29278N-AM-5	ENERGY TRANSFER PARTNERS 5.875% 01/15/24		01/15/2024	Maturity		900,000	900,000	899,208	899,876	0	124	0	124	0	900,000	0	0	0	26,438	01/15/2024
337932-AC-1	FIRST ENERGY CORP 7.375% 11/15/31		04/15/2024	Call 117.2280		5,861,400	5,000,000	5,172,980	5,093,390	0	(2,460)	0	(2,460)	0	5,090,930	0	(90,930)	(90,930)	1,015,046	11/15/2031
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2024	Paydown		27,292	28,410	27,065	28,435	0	(1,143)	0	(1,143)	0	27,292	0	0	0	920	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2024	Paydown		22,251	25,744	25,031	24,136	0	(1,885)	0	(1,885)	0	22,251	0	0	0	723	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2024	Paydown		11,298	11,298	10,754	10,942	0	356	0	356	0	11,298	0	0	0	263	09/25/2035
37045X-CR-5	GENERAL MOTORS FINL CO 5.100% 01/17/24		01/17/2024	Maturity		700,000	700,000	699,412	699,671	0	329	0	329	0	700,000	0	0	0	17,850	01/17/2024
373298-BR-8	GEORGIA PACIFIC 7.750% 11/15/29		11/07/2024	JP MORGAN SEC		3,554,522	3,130,000	4,351,892	3,693,011	0	(73,219)	0	(73,219)	0	3,619,792	0	(65,270)	(65,270)	237,858	11/15/2029
38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		04/15/2024	Maturity		270,000	270,000	265,078	265,755	0	4,245	0	4,245	0	270,000	0	0	0	1,108	04/15/2024
40435R-QG-9	HSBC BANK USA NA 5.780% 01/19/24		01/19/2024	Maturity		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	56,169	01/19/2024
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2024	Paydown		0	(5,212)	(4,286)	(2,311)	0	2,311	0	2,311	0	0	0	0	0	165	02/25/2036
459200-AS-0	IBM 6.500% 01/15/28		11/07/2024	MIZUHO SECURITIES USA INC		11,908,860	11,280,000	11,355,924	11,299,054	0	(4,759)	0	(4,759)	0	11,294,295	0	614,565	614,565	963,343	01/15/2028
46412R-AD-7	IRWHE 2007-1 2A3 6.650% 08/25/37		12/01/2024	Paydown		381,818	381,818	271,085	303,603	0	78,215	0	78,215	0	381,818	0	0	0	17,128	08/25/2037
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2024	Paydown		131,029	131,029	130,955	130,973	0	56	0	56	0	131,029	0	0	0	3,192	03/15/2063
466247-JU-8	JPMMT 2004-S2 4A4 5.500% 11/25/34		12/01/2024	Paydown		88,810	192,196	174,802	171,171	0	(82,362)	0	(82,362)	0	88,810	0	0	0	1,479	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		11/01/2024	Paydown		29,572	29,572	21,082	14,417	0	15,156	0	15,156	0	29,572	0	0	0	955	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5 6.910% 07/25/36		12/01/2024	Paydown		72,909	72,909	40,676	21,263	0	51,647	0	51,647	0	72,909	0	0	0	636	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		12/01/2024	Paydown		40,183	40,183	23,112	12,020	0	28,163	0	28,163	0	40,183	0	0	0	351	07/25/2036
46655F-AA-5	JMA-RM LLC 4.450% 03/01/72		05/01/2024	STERN		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	5,928	03/01/2072
478160-AJ-3	JOHNSON & JOHNSON 6.950% 09/01/29		02/27/2024	JP MORGAN SEC		2,799,900	2,500,000	2,693,015	2,570,217	0	(1,392)	0	(1,392)	0	2,568,825	0	231,075	231,075	85,910	09/01/2029
494368-AS-2	KIMBERLY CLARK 6.375% 01/01/28		11/07/2024	WELLS FARGO		3,155,490	3,000,000	3,021,500	3,005,968	0	(1,461)	0	(1,461)	0	3,004,507	0	150,983	150,983	258,719	01/01/2028
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2024	Paydown		15,878	14,022	10,016	9,772	0	6,106	0	6,106	0	15,878	0	0	0	554	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42		12/01/2024	Paydown		1,059	3,905	3,070	3,645	0	(2,586)	0	(2,586)	0	1,059	0	0	0	71	12/25/2042
559080-AJ-5	MAGELLAN MIDSTREAM PRTNS 4.200% 03/15/45		02/27/2024	Tax Free Exchange		1,999,411	2,000,000	1,999,300	1,999,342	0	69	0	69	0	1,999,411	0	0	0	37,800	03/15/2045
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		12/30/2024	Various		3,997,812	4,000,000	3,997,640	3,997,758	0	54	0	54	0	3,997,812	0	0	0	225,333	06/01/2045
58769J-AV-9	MERCEDES-BENZ FIN NA 5.120% 07/31/26		07/30/2024	Various		440,310	440,000	440,000	0	0	0	0	0	0	440,000	0	310	310	0	07/31/2026
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		11/08/2024	Various		9,320,650	10,000,000	9,973,100	9,976,319	0	314	0	314	0	9,976,633	0	(655,983)	(655,983)	535,972	02/06/2047
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25		09/04/2024	MARKET AXESS		1,983,380	2,000,000	1,996,860	1,999,435	0	272	0	272	0	1,999,707	0	(16,327)	(16,327)	69,333	04/15/2025
609207-AM-7	MONDELEZ INTERNATIONAL INC 4.125% 05/07/28		09/17/2024	WELLS FARGO		5,002,150	5,000,000	4,951,100	4,975,963	0	3,627	0	3,627	0	4,979,590	0	22,560	22,560	178,177	05/07/2028

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
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		12/01/2024	Paydown		44,474	44,474	24,603	14,450	0	30,024	0	30,024	0	44,474	0	0	0	320	10/25/2036
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2024	Paydown		10,990	10,990	3,499	3,194	0	7,796	0	7,796	0	10,990	0	0	0	88	01/25/2047
61761J-ZN-2	MORGAN STANLEY 3.950% 04/23/27		11/07/2024	BARCLAYS		2,947,740	3,000,000	2,983,830	2,994,607	0	1,381	0	1,381	0	2,995,989	0	(48,249)	(48,249)	123,438	04/23/2027
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		12/01/2024	Paydown		50,985	50,985	49,711	49,805	0	1,180	0	1,180	0	50,985	0	0	0	1,049	07/25/2043
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2024	Paydown		140,081	140,081	116,490	112,174	0	27,907	0	27,907	0	140,081	0	0	0	3,369	03/25/2047
678858-BT-7	OKLAHOMA GAS & ELECTRIC 3.800% 08/15/28		11/07/2024	BARCLAYS		1,940,120	2,000,000	1,996,220	1,998,005	0	308	0	308	0	1,998,313	0	(58,193)	(58,193)	93,522	08/15/2028
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2024	Various		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		04/18/2024	SUMRIDGE PARTNERS		296,418	305,000	275,029	284,799	0	849	0	849	0	285,648	0	10,769	10,769	12,107	08/01/2029
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		04/01/2024	Maturity		1,000,000	1,000,000	986,470	999,394	0	606	0	606	0	1,000,000	0	0	0	24,750	04/01/2024
682680-BA-0	ONEOK INC 2.200% 09/15/25		08/16/2024	MILLENNIUM ADVISORS		970,440	1,000,000	895,000	964,738	0	12,795	0	12,795	0	977,534	0	(7,094)	(7,094)	20,411	09/15/2025
693475-AM-7	PNC FINANCIAL 7.801% Perpet.		12/02/2024	Call 100.0000		10,000,000	10,000,000	9,767,500	9,767,500	0	0	0	0	0	9,767,500	0	232,500	232,500	871,491	01/01/9999
69349L-AR-9	PNC BANK NA 4.050% 07/26/28		11/07/2024	BANK of AMERICA SEC		4,875,600	5,000,000	4,987,800	4,993,690	0	941	0	941	0	4,994,631	0	(119,031)	(119,031)	259,875	07/26/2028
71713U-AT-9	PHARMACIA CORPORATION BASIC 6.750% 12/15/27		11/07/2024	MARKET AXESS		1,592,835	1,500,000	1,606,410	1,528,963	0	(5,744)	0	(5,744)	0	1,523,219	0	69,616	69,616	90,844	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC 6.600% 12/01/28		04/03/2024	Various		9,930,232	9,310,000	10,377,068	9,648,170	0	(16,108)	0	(16,108)	0	9,632,062	0	298,171	298,171	211,647	12/01/2028
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/10/2024	Various		1,181,227	1,181,227	1,124,358	700,291	0	21,946	0	21,946	0	1,181,227	0	0	0	52,979	05/10/2037
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2024	Paydown		2,365	4,059	3,395	3,450	0	(1,085)	0	(1,085)	0	2,365	0	0	0	155	06/25/2036
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2024	Paydown		242,103	273,254	247,366	245,927	0	(3,824)	0	(3,824)	0	242,103	0	0	0	7,843	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2024	Paydown		14,777	19,046	15,695	16,915	0	(2,138)	0	(2,138)	0	14,777	0	0	0	673	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2024	Paydown		5	27,876	19,355	8,833	0	(8,828)	0	(8,828)	0	5	0	0	0	1,009	09/25/2036
78016E-ZV-2	ROYAL BANK OF CANADA 5.690% 07/29/24		07/29/2024	Maturity		2,000,000	2,000,000	1,996,960	1,998,704	0	1,296	0	1,296	0	2,000,000	0	0	0	86,700	07/29/2024
78349A-AB-9	RWJ BARNABAS HEALTH 3.949% 07/01/46		05/08/2024	Call 85.8830		2,147,075	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	(268,735)	07/01/2046
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2024	Paydown		33,635	33,635	33,051	33,016	0	618	0	618	0	33,635	0	0	0	519	07/25/2043
817826-AB-6	7-ELEVEN INC 0.800% 02/10/24		02/10/2024	Maturity		375,000	375,000	367,954	372,799	0	2,201	0	2,201	0	375,000	0	0	0	1,500	02/10/2024
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		10/20/2024	Redemption 100.0000		187,500	187,500	186,563	0	0	938	0	938	0	187,500	0	0	0	2,109	10/20/2025
842587-80-0	SOUTHERN CO PFD		04/19/2024	JANNEY MONTGOMERY SCOTT NINC		4,355,965	200,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(644,035)	(644,035)	61,875	
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24		02/01/2024	Maturity		300,000	300,000	300,918	300,229	0	(229)	0	(229)	0	300,000	0	0	0	11,400	02/01/2024
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		04/09/2024	SUNTRUST		568,500	600,000	523,500	555,416	0	2,647	0	2,647	0	558,064	0	10,436	10,436	21,058	01/15/2028
863579-AM-0	SARM 2004-12 1A2 4.314% 09/25/34		12/01/2024	Paydown		6,359	6,359	5,615	6,001	0	358	0	358	0	6,359	0	0	0	207	09/25/2034
863579-CB-2	SARM 2004-14 1A 5.871% 10/25/34		12/01/2024	Paydown		22,291	22,291	19,039	21,475	0	817	0	817	0	22,291	0	0	0	744	10/25/2034
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		06/12/2024	Call 75.3740		1,507,480	2,000,000	1,936,240	1,945,755	0	586	0	586	0	1,946,341	0	0	0	(350,753)	07/15/2045
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		11/07/2024	BANK of AMERICA SEC		117,750	120,000	101,100	106,800	0	1,516	0	1,516	0	108,316	0	9,434	9,434	8,278	01/15/2030
91913Y-AV-2	VALERO ENERGY CORP 4.350% 06/01/28		11/07/2024	JP MORGAN SEC		3,906,789	3,954,000	3,941,184	3,947,541	0	1,155	0	1,155	0	3,948,695	0	(41,906)	(41,906)	161,010	06/01/2028
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/10/2024	Various		12,842,682	13,266,000	12,933,781	12,965,728	0	3,075	0	3,075	0	12,968,803	0	(126,121)	(126,121)	491,281	04/15/2049
931108-AA-2	WAKEMED 3.286% 10/01/52		09/11/2024	RAYMOND JAMES		5,910,750	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(1,589,250)	(1,589,250)	233,443	10/01/2052
931427-AR-9	WALGREENS BOOTS ALLIANCE 4.650% 06/01/46		09/09/2024	SUMRIDGE PARTNERS		2,362,500	3,500,000	3,472,560	3,476,255	0	316	0	316	0	3,476,570	0	(1,114,070)	(1,114,070)	125,679	06/01/2046
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2024	Paydown		16,677	18,484	17,713	17,647	0	(970)	0	(970)	0	16,677	0	0	0	638	08/25/2035
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		12/01/2024	Paydown		41,519	41,519	42,103	44,594	0	(3,076)	0	(3,076)	0	41,519	0	0	0	802	07/25/2049
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A	11/15/2024	Redemption 100.0000		22,449	22,449	22,304	0	0	146	0	146	0	22,449	0	0	0	463	05/15/2025
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.810% 01/12/24	A	01/12/2024	Maturity		2,450,000	2,450,000	2,450,000	2,450,000	0	0	0	0	0	2,450,000	0	0	0	36,463	01/12/2024
136375-BD-3	CANADIAN NATL RAILWAYS 6.900% 07/15/28	A	11/07/2024	JP MORGAN SEC		2,912,004	2,700,000	3,545,883	3,015,123	0	(55,070)	0	(55,070)	0	2,960,052	0	(48,048)	(48,048)	244,778	07/15/2028
878742-AE-5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	07/17/2024	Various		4,759,920	4,500,000	4,458,870	4,474,636	0	817	0	817	0	4,475,452	0	24,548	24,548	478,889	10/01/2035
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	01/10/2024	Maturity		600,000	600,000	593,082	599,649	0	351	0	351	0	600,000	0	0	0	11,400	01/10/2024
05682V-AE-5	BCC 2018-2A B 6.479% 07/19/31	D	08/06/2024	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	525,754	07/19/2031
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	09/09/2024	Maturity		3,000,000	3,000,000	2,983,080	2,998,509	0	1,491	0	1,491	0	3,000,000	0	0	0	108,750	09/09/2024

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
404280-AP-4	HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24	D	03/14/2024	Maturity		750,000	750,000	743,393	746,994	0	3,006	0	3,006	0	750,000	0	0	0	15,938	03/14/2024
500631-AH-9	KOREA ELECTRIC & POWER 7.000% 02/01/27	D	07/17/2024	Various		3,680,915	3,500,000	3,731,760	3,556,027	0	(9,069)	0	(9,069)	0	3,546,958	0	133,957	133,957	236,153	02/01/2027
50066A-AP-8	KOREA GAS CORP 2.875% 07/16/29	D	11/07/2024	STANDARD CHARTERED BANK		4,596,150	5,000,000	4,955,750	4,973,833	0	3,663	0	3,663	0	4,977,496	0	(381,346)	(381,346)	188,472	07/16/2029
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	03/12/2024	JP MORGAN SEC		698,314	691,400	691,400	691,400	0	0	0	0	0	691,400	0	6,914	6,914	18,388	09/30/2027
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	D	10/03/2024	Various		11,832,362	12,000,000	11,783,760	11,816,295	0	4,067	0	4,067	0	11,820,362	0	12,000	12,000	437,333	05/10/2046
82929R-AC-0	SING TELECOMMUNICATIONS 7.375% 12/01/31	D	04/03/2024	Various		29,600,057	25,895,000	26,349,950	26,115,753	0	(6,842)	0	(6,842)	0	26,108,911	0	3,491,146	3,491,146	657,805	12/01/2031
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.820% 01/18/24	D	01/18/2024	Maturity		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	9,547	01/18/2024
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	04/29/2024	Various		2,667,750	3,000,000	3,089,839	3,048,674	0	(1,044)	0	(1,044)	0	3,047,630	0	(379,880)	(379,880)	87,470	11/15/2033
88433B-AQ-0	WINDR 2016-2A A1R 6.023% 11/01/31	D	08/01/2024	Paydown		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	198,657	11/01/2031
89531M-AC-6	TREST 2018-2A A2 6.557% 07/25/31	D	05/20/2024	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	420,612	07/25/2031
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	D	07/12/2024	Call 88.0900		3,523,600	4,000,000	3,453,680	3,560,026	0	7,232	0	7,232	0	3,567,258	0	0	0	113,355	02/19/2043
G9338#-AB-9	VESUVIUS PLC PP	D	01/01/2024	Maturity		0	0	0	0	0	0	0	0	0	0	0	0	0	128	01/01/2024
872225-AF-4	TBW 2006-5 A5A		01/01/2024	Maturity		0	0	0	0	0	0	0	0	0	0	0	0	0	258	11/25/2036
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						278,417,766	272,881,277	283,605,782	277,241,550	0	146,859	0	146,859	0	278,496,259	0	478,333	478,333	10,773,950	XXX
976657-AH-9	WISCONSIN ENERGY CORP 6.898% 05/15/67		12/17/2024	Call 100.0000		1,578,000	1,578,000	1,309,740	1,317,563	0	522	0	522	0	1,318,085	0	259,915	259,915	132,494	05/15/2067
1309999999. Subtotal - Bonds - Hybrid Securities						1,578,000	1,578,000	1,309,740	1,317,563	0	522	0	522	0	1,318,085	0	259,915	259,915	132,494	XXX
89157W-20-2	TOUCHSTONE STRATEGIC INCOME OPP ETF		06/26/2024	Various	0.000	52,060,627	0	51,585,936	51,790,173	(204,237)	0	0	(204,237)	0	51,585,936	0	474,691	474,691	440,505	
89157W-30-1	TOUCHSTONE ULTRA SHORT INCOME ETF		06/12/2024	W-S FINL 940000000 GEN	0.000	2,014,816	0	1,997,782	2,000,470	(2,688)	0	0	(2,688)	0	1,997,782	0	17,034	17,034	42,754	
1619999999. Subtotal - Bonds - SVO Identified Funds						54,075,443	0	53,583,718	53,790,643	(206,925)	0	0	(206,925)	0	53,583,718	0	491,725	491,725	483,259	XXX
2509999997. Total - Bonds - Part 4						374,778,363	320,287,932	384,038,414	376,971,635	(206,925)	89,286	0	(117,639)	0	378,787,346	0	(3,452,157)	(3,452,157)	12,833,446	XXX
2509999998. Total - Bonds - Part 5						108,676,455	63,621,000	108,561,384	0	0	49,730	0	49,730	0	108,611,112	0	65,342	65,342	499,455	XXX
2509999999. Total - Bonds						483,454,818	383,908,932	492,599,798	376,971,635	(206,925)	139,016	0	(67,909)	0	487,398,458	0	(3,386,815)	(3,386,815)	13,332,901	XXX
020002-81-2	ALLSTATE CORPORATION PREFERRED		10/23/2024	JANNEY MONTGOMERY SCOTT NINC	6,363.000	143,927	0.00	125,885	131,014	(5,129)	0	0	(5,129)	0	125,885	0	18,042	18,042	7,556	
74460W-39-6	PUBLIC STORAGE PREFERRED		04/18/2024	JANNEY MONTGOMERY SCOTT NINC	50,000.000	877,493	0.00	914,000	924,500	(10,500)	0	0	(10,500)	0	914,000	0	(36,507)	(36,507)	12,813	
74460W-42-0	PUBLIC STORAGE PREFERRED		04/18/2024	JANNEY MONTGOMERY SCOTT NINC	31,002.000	532,300	0.00	563,926	562,686	1,240	0	0	1,240	0	563,926	0	(31,626)	(31,626)	7,751	
74460W-44-6	PUBLIC STORAGE PREFERRED		11/06/2024	JANNEY MONTGOMERY SCOTT NINC	9,333.000	171,530	0.00	164,541	161,928	2,613	0	0	2,613	0	164,541	0	6,989	6,989	6,912	
74460W-51-1	PUBLIC STORAGE PREFERRED		04/24/2024	JANNEY MONTGOMERY SCOTT NINC	18,331.000	313,458	0.00	314,010	312,910	1,100	0	0	1,100	0	314,010	0	(552)	(552)	4,440	
74460W-55-2	PUBLIC STORAGE PREFERRED		05/03/2024	JANNEY MONTGOMERY SCOTT NINC	71,439.000	1,479,490	0.00	1,515,936	1,528,080	(12,145)	0	0	(12,145)	0	1,515,936	0	(36,446)	(36,446)	20,650	
74460W-57-8	PUBLIC STORAGE PFD		04/23/2024	JANNEY MONTGOMERY SCOTT NINC	350,000.000	7,240,442	0.00	7,413,000	7,539,000	(126,000)	0	0	(126,000)	0	7,413,000	0	(172,558)	(172,558)	103,906	
808513-86-5	SCHWAB CORP PREFERRED		10/29/2024	JANNEY MONTGOMERY SCOTT NINC	102,995.000	2,215,415	0.00	2,068,140	2,024,882	43,258	0	0	43,258	0	2,068,140	0	147,275	147,275	85,975	
902973-73-4	U S BANCORP PREFERRED		11/07/2024	JANNEY MONTGOMERY SCOTT NINC	34,940.000	617,716	0.00	623,679	579,305	44,374	0	0	44,374	0	623,679	0	(5,963)	(5,963)	32,756	
902973-86-6	U S BANCORP PRFD		04/05/2024	Various	20,000.000	17,581,109	0.00	15,381,250	16,364,600	(983,350)	0	0	(983,350)	0	15,381,250	0	2,199,859	2,199,859	674,635	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						31,172,880	XXX	29,084,367	30,128,905	(1,044,539)	0	0	(1,044,539)	0	29,084,367	0	2,088,513	2,088,513	957,394	XXX
4509999997. Total - Preferred Stocks - Part 4						31,172,880	XXX	29,084,367	30,128,905	(1,044,539)	0	0	(1,044,539)	0	29,084,367	0	2,088,513	2,088,513	957,394	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						31,172,880	XXX	29,084,367	30,128,905	(1,044,539)	0	0	(1,044,539)	0	29,084,367	0	2,088,513	2,088,513	957,394	XXX
01748X-10-2	ALLEGIANT TRAVEL CO		01/08/2024	S.G. COWEN TDR CSA	1,206.000	98,737		100,689	99,628	1,061	0	0	1,061	0	100,689	0	(1,952)	(1,952)	0	
03073E-10-5	CENCORA, INC.		04/25/2024	J.P. Morgan CSA	17,741.000	4,216,054		1,480,855	3,643,647	(2,162,791)	0	0	(2,162,791)	0	1,480,855	0	2,735,199	2,735,199	9,048	
03676B-10-2	ANTERO MIDSTREAM CORP		02/21/2024	RBC/DAIN	52,268.000	671,461		496,425	654,918	(158,493)	0	0	(158,493)	0	496,425	0	175,036	175,036	11,760	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		12/23/2024	Various	7,209.000	3,176,394		1,071,780	2,571,162	(1,499,381)	0	0	(1,499,381)	0	1,071,780	0	2,104,613	2,104,613	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/16/2024	Various	10,138.000	791,986		811,819	977,506	(165,687)	0	0	(165,687)	0	811,819	0	(19,832)	(19,832)	0	
10316T-10-4	BOX INC - CLASS A		02/28/2024	ROBERT W. BAIRD	18,510.000	467,842		474,647	474,041	606	0	0	606	0	474,647	0	(6,805)	(6,805)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HO COMMON		09/18/2024	BTIG BLOX	340.000	3,687		3,893	3,873	20	0	0	20	0	3,893	0	(205)	(205)	0	
127190-30-4	CACI INTERNATIONAL INC -CL A		08/06/2024	Various	860.000	382,192		276,136	278,520	(2,383)	0	0	(2,383)	0	276,136	0	106,056	106,056	0	
141788-10-9	CARGURUS INC COMMON		12/30/2024	ROBERT W. BAIRD	5,000.000	183,686		88,898	120,800	(31,903)	0	0	(31,903)	0	88,898	0	94,789	94,789	0	
16411R-20-8	CHENIERE ENERGY INC		12/03/2024	Various	4,617.000	875,381		609,099	405,778	(153,809)	0	0	(153,809)	0	609,099	0	266,282	266,282	2,104	
184496-10-7	CLEAN HARBORS INC		06/18/2024	WILLIAM BLAIR	2,310.000	522,553		266,261	403,118	(136,857)	0	0	(136,857)	0	266,261	0	256,292	256,292	0	
22002T-10-8	CORPORATE OFFICE PROPERTIES REIT		12/30/2024	Various	10,000.000	309,960		264,224	256,300	7,924	0	0	7,924	0	264,224	0	45,736	45,736	11,700	
23345M-10-7	DT MIDSTREAM INC COMMON		06/24/2024	Various	21,509.000	1,333,624		1,105,678	1,178,693	(73,015)	0	0	(73,015)	0	1,105,678	0	227,945	227,945	27,699	
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/30/2024	Various	47,699.000	714,645		664,026	525,559	(14,919)	0	0	(14,919)	0	664,026	0	50,619	50,619	6,178	
29336T-10-0	ENLINK MIDSTREAM LLC		08/29/2024	RBC/DAIN	51,000.000	704,936		615,448	620,160	(4,712)	0	0	(4,712)	0	615,448	0	89,488	89,488	14,310	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/13/2024	Various	9,916.000	286,767		291,998	0	0	0	0	0	0	291,998	0	(5,230)	(5,230)	5,976	
294600-10-1	EQUITRANS MIDSTREAM CORP		05/23/2024	Various	203,022.000	2,801,875		1,909,699	2,066,764	(157,065)	0	0	(157,065)	0	1,909,699	0	892,175	892,175	45,907	
371927-10-4	GENESIS ENERGY L.P.		10/31/2024	Various	1,200.000	13,924		14,397	12,738	363	0	0	363	0	14,397	0	(473)	(473)	197	
379577-20-8	GLOBUS MEDICAL INC - A		05/01/2024	Various	3,390.000	172,058		187,010	0	0	0	0	0	0	187,010	0	(14,952)	(14,952)	0	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/13/2024	Various	5,386.000	3,202,315		714,599	2,077,757	(1,363,158)	0	0	(1,363,158)	0	714,599	0	2,487,715	2,487,715	45,781	
405024-10-0	HAEMONETICS CORP/MASS COMMON		10/04/2024	Various	2,490.000	194,059		187,381	0	0	0	0	0	0	187,381	0	6,678	6,678	0	
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		06/24/2024	CAPITAL ONE SECURITIES	6,688.000	244,492		193,153	211,541	(18,389)	0	0	(18,389)	0	193,153	0	51,339	51,339	8,600	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		06/28/2024	Various	16,231.000	3,306,702		1,292,551	2,955,503	(1,662,952)	0	0	(1,662,952)	0	1,292,551	0	2,014,151	2,014,151	2,128	
443510-60-7	HUBBELL INC -CL B		10/29/2024	Various	735.000	308,136		97,435	241,764	(144,328)	0	0	(144,328)	0	97,435	0	210,700	210,700	2,107	
459200-10-1	IBM		10/30/2024	Various	17,410.000	3,518,562		2,058,720	2,847,406	(788,685)	0	0	(788,685)	0	2,058,720	0	1,459,841	1,459,841	68,410	
459506-10-1	Fragrances Inc COMMON		08/08/2024	Various	1,110.000	106,433		92,575	89,877	2,699	0	0	2,699	0	92,575	0	13,858	13,858	1,787	
46185L-10-3	INVITAE CORP COMMON		08/15/2024	PRIVATE PLACEMENT	26,554.000	0		56,029	16,729	39,300	0	0	39,300	0	56,029	0	(56,029)	(56,029)	0	
49456B-10-1	KINDER MORGAN		11/20/2024	S.G. COWEN TDR CSA	14,558.000	406,777		250,633	256,803	(6,170)	0	0	(6,170)	0	250,633	0	156,144	156,144	16,669	
500688-10-6	KOSMOS ENERGY LTD COMMON		07/17/2024	Various	61,558.000	343,514		364,602	0	0	0	0	0	0	364,602	0	(21,088)	(21,088)	0	
55336V-10-0	MPLX LP LIMITED PARTNERS		05/16/2024	Various	33,065.000	1,368,147		1,019,324	1,214,147	(194,822)	0	0	(194,822)	0	1,019,324	0	348,823	348,823	31,232	
556269-10-8	STEVEN MADDEN LTD COMMON		10/04/2024	Various	6,120.000	263,342		207,643	257,040	(49,397)	0	0	(49,397)	0	207,643	0	55,699	55,699	769	
56117J-10-0	MALIBU BOATS INC - A COMMON		02/28/2024	ROBERT W. BAIRD	5,230.000	226,378		277,204	286,709	(9,504)	0	0	(9,504)	0	277,204	0	(50,826)	(50,826)	0	
577933-10-4	MAXIMUS INC		08/02/2024	VIRTU FINANCIAL	3,200.000	293,625		264,820	268,352	(3,532)	0	0	(3,532)	0	264,820	0	28,805	28,805	1,920	
61174X-10-9	MONSTER BEVERAGE CORP		12/23/2024	Various	13,159.000	694,496		413,268	758,090	(344,822)	0	0	(344,822)	0	413,268	0	281,228	281,228	0	
64110L-10-6	NETFLIX INC		12/09/2024	Various	2,065.000	1,386,222		676,393	1,005,407	(329,015)	0	0	(329,015)	0	676,393	0	709,830	709,830	0	
65342K-10-5	NEXTDECADE CORP COMMON		08/06/2024	Various	63,051.000	485,624		381,902	300,753	81,149	0	0	81,149	0	381,902	0	103,722	103,722	0	
67058H-10-2	NUSTAR ENERGY LP		02/15/2024	Various	4,219.000	86,677		77,050	78,811	(1,761)	0	0	(1,761)	0	77,050	0	9,627	9,627	8	
67058H-10-2	NUSTAR ENERGY LP		05/03/2024	Taxable Exchange	19,418.000	429,515		343,071	362,728	(19,657)	0	0	(19,657)	0	343,071	0	86,444	86,444	11,884	
682680-10-3	ONEOK INC		11/07/2024	Various	17,062.000	1,464,478		1,128,281	1,198,094	(69,813)	0	0	(69,813)	0	1,128,281	0	336,198	336,198	30,287	
683344-10-5	ONTO INNOVATION INC ONTO		05/07/2024	Various	550.000	108,138		19,653	84,095	(64,442)	0	0	(64,442)	0	19,653	0	88,485	88,485	0	
70450Y-10-3	PAYPAL HOLDINGS INC		03/14/2024	J.P. Morgan CSA	19,401.000	1,190,831		1,213,727	1,191,415	22,311	0	0	22,311	0	1,213,727	0	(22,896)	(22,896)	0	
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		12/13/2024	Various	34,416.000	597,077		597,199	326,863	9,123	0	0	9,123	0	597,199	0	(122)	(122)	0	
74051N-10-2	PREMIER INC-CLASS A		02/28/2024	ROBERT W. BAIRD	14,400.000	305,555		493,310	321,984	171,326	0	0	171,326	0	493,310	0	(187,755)	(187,755)	0	
75513E-10-1	RAYTHEON TECH CORP		12/27/2024	Various	12,332.000	1,437,325		725,419	1,037,614	(312,196)	0	0	(312,196)	0	725,419	0	711,906	711,906	29,325	
844741-10-8	SOUTHWEST AIR		12/30/2024	Various	26,203.000	701,221		763,817	756,743	7,075	0	0	7,075	0	763,817	0	(62,596)	(62,596)	14,704	
845467-10-9	SOUTHWESTERN ENERGY		01/11/2024	Pickering Energy Part Research	45,000.000	304,013		326,159	294,750	31,409	0	0	31,409	0	326,159	0	(22,145)	(22,145)	0	
868157-40-5	SUPERIOR ENERGY SERVICES INC		07/16/2024	RBC/DAIN	31,406.000	1,852,954		1,067,804	2,324,044	(1,256,240)	0	0	(1,256,240)	0	1,067,804	0	785,150	785,150	388,806	
87612G-10-1	TARGA RESOURCES CORP		11/12/2024	Various	23,496.000	3,154,038		1,942,524	2,041,098	(98,574)	0	0	(98,574)	0	1,942,524	0	1,211,514	1,211,514	30,839	
879181-10-5	TELARIA TELARIA INC		11/20/2024	PRIVATE PLACEMENT	18,971.000	0		113,826	113,826	0	0	0	0	0	113,826	0	(113,826)	(113,826)	0	
92343X-10-0	VERINT SYSTEMS INC		09/03/2024	UBS BLOX	1,365.000	41,906		38,522	0	0	0	0	0	0	38,522	0	3,384	3,384	0	
947890-10-9	WEBSTER FINANCIAL CORP		08/21/2024	Various	10,530.000	472,769		516,929	534,503	(17,574)	0	0	(17,574)	0	516,929	0	(44,160)	(44,160)	7,964	
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		06/24/2024	Various	21,928.000	794,414		617,280	641,613	(24,333)	0	0	(24,333)	0	617,280	0	177,133	177,133	22,699	
969457-10-0	WILLIAMS COS INC		08/06/2024	Various	39,639.000	1,685,006		877,902	1,380,626	(502,724)	0	0	(502,724)	0	877,902	0	807,104	807,104	34,371	

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
981475-10-6	WORLD FUEL SERVICES CORP		08/29/2024	Various	25,000.000	695,515		451,880	569,500	(117,620)	0	0	(117,620)	0	451,880	0	243,635	243,635	12,000	
000000-00-0	GIBSON ENERGY INC		02/26/2024	Various	37,255.000	582,872		454,596	566,282	(124,731)	0	0	(124,731)	13,045	435,966	(18,630)	146,905	128,275	10,766	
493271-10-0	KEYERA CORP		06/24/2024	Various	59,165.000	1,521,153		1,345,281	1,430,956	(111,795)	0	0	(111,795)	26,120	1,278,644	(66,637)	242,509	175,872	23,709	
000000-00-0	PEMBINA PIPELINE CORP		06/24/2024	NAT BK FINANCIAL EQ	15,739.000	574,892		480,244	541,696	(50,939)	0	0	(50,939)	(10,513)	474,640	(5,605)	100,253	94,648	15,669	
83671M-10-5	SOUTH BOW CORP-W/I COMMON		10/08/2024	BMO CAPITAL MARKETS CORP EQ	105.000	2,464		1,666	0	0	0	0	0	0	1,692	26	772	798	0	
000000-00-0	TC ENERGY CORP		11/25/2024	Various	60,699.000	2,897,677		1,881,248	2,183,850	(290,020)	0	0	(290,020)	(12,582)	1,806,508	(74,740)	1,091,169	1,016,429	(10,155)	
000000-00-0	TC ENERGY CORP		10/02/2024	Spin Off	0.000	404,015		404,015	335,957	(23,920)	0	0	(23,920)	(4,842)	404,015	0	0	0	0	
000000-00-0	TC ENERGY CORP		06/28/2024	Cash Adjustment	1.000	57		48	23	(3)	0	0	(3)	0	48	0	10	10	0	
29250N-10-5	ENBRIDGE INC		09/11/2024	Various	105,905.000	3,776,762		4,024,246	3,682,178	(4,183)	0	0	(4,183)	197,494	3,735,727	(288,519)	41,034	(247,485)	64,722	
D27348-26-3	FRESENIUS SE & CO KGAA	B	03/26/2024	JEFFERIES & CO INC-EQ	14,300.000	379,690		403,244	443,107	(52,975)	0	0	(52,975)	13,113	382,992	(20,252)	(3,303)	(23,555)	0	
G9456A-10-0	GOLAR LNG LTD COMMON	D	08/07/2024	Various	7,328.000	240,256		155,905	0	0	0	0	0	0	155,905	0	84,351	84,351	3,664	
F92124-10-0	TOTAL SA	B	03/26/2024	JEFFERIES & CO INC-EQ	8,500.000	581,141		398,614	578,002	(216,517)	0	0	(216,517)	37,129	354,870	(43,744)	226,271	182,527	13,676	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D	11/06/2024	HOWARD WEIL	1,095.000	105,252		125,706	84,873	40,833	0	0	40,833	0	125,706	0	(20,454)	(20,454)	2,869	
92932M-10-1	WNS HOLDINGS LTD-ADR RECEIPTS	D	03/27/2024	Tax Free Exchange	8,730.000	576,571		576,571	551,736	24,835	0	0	24,835	0	576,571	0	0	0	0	
F00189-12-0	ACCOR SA COMMON	B	03/26/2024	JEFFERIES & CO INC-EQ	13,900.000	650,225		444,825	530,910	(106,446)	0	0	(106,446)	20,361	416,697	(28,128)	233,528	205,400	0	
F5333N-10-0	JCDECAUX SA	B	03/26/2024	Various	27,400.000	517,448		531,225	550,493	(18,473)	0	0	(18,473)	(794)	522,284	(8,941)	(4,836)	(13,777)	0	
F61824-87-0	MICHELIN (CGDE) COMMON	B	03/26/2024	JEFFERIES & CO INC-EQ	15,800.000	607,102		400,055	566,155	(126,162)	0	0	(126,162)	(39,938)	431,942	31,886	175,160	207,046	0	
G23969-10-1	CONVATEC GROUP PLC COMMON	B	03/26/2024	JEFFERIES & CO INC-EQ	189,000.000	682,017		472,618	587,584	(75,080)	0	0	(75,080)	(39,886)	508,680	36,061	173,337	209,398	0	
G2415A-11-3	COOL CO LTD COMMON	D	10/04/2024	Various	63,738.000	741,409		785,051	810,747	(25,697)	0	0	(25,697)	0	785,051	0	(43,642)	(43,642)	54,437	
G4209G-20-7	GULF KEYSTONE PETROLEUM LTD COMMON	B	07/05/2024	JPM FUNDS RECAP	42,862.000	79,108		66,042	44,376	2,155	0	0	2,155	(599)	66,620	578	12,489	13,067	1,095	
H57312-64-9	NESTLE SA-REG COMMON	B	03/26/2024	JEFFERIES & CO INC-EQ	3,800.000	402,027		425,476	440,384	48,318	0	0	48,318	(63,226)	457,164	31,687	(55,137)	(23,450)	0	
H5820Q-15-0	NOVARTIS AG-REG	B	03/26/2024	JEFFERIES & CO INC-EQ	4,800.000	459,174		398,118	484,166	(56,498)	0	0	(56,498)	(29,551)	400,069	1,951	59,106	61,057	18,062	
P60694-11-7	KIMBERLY-CLARK DE MEXICO-A	B	03/26/2024	JP MORGAN - EQ	217,100.000	487,050		327,973	488,253	(98,416)	0	0	(98,416)	(61,863)	397,578	69,604	89,473	159,077	0	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	B	03/26/2024	CLSA	8,800.000	520,853		403,323	535,094	(176,261)	0	0	(176,261)	44,491	345,120	(58,203)	175,733	117,530	2,455	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						66,187,233	XXX	45,101,657	55,776,212	(13,028,332)	0	0	(13,028,332)	87,959	44,660,056	(441,606)	21,527,179	21,085,573	1,098,138	XXX
38174*-10-0	Golub Capital Investment Corp BDC 3		06/06/2024	Tax Free Exchange	192,130.000	2,880,000		2,880,000	2,881,947	(1,947)	0	0	(1,947)	0	2,880,000	0	0	0	157,208	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,880,000	XXX	2,880,000	2,881,947	(1,947)	0	0	(1,947)	0	2,880,000	0	0	0	157,208	XXX
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		08/09/2024	Various	59,092.000	3,075,098		2,407,943	2,842,308	(434,365)	0	0	(434,365)	0	2,407,943	0	667,156	667,156	0	
14064D-86-5	Fuller & Thaler MUTUAL FUND		01/25/2024	Various	1,793.000	75,000		64,747	74,552	(9,805)	0	0	(9,805)	0	64,747	0	10,253	10,253	0	
25264S-84-1	DIAMOND HILL LONG/SHORT-I MUTUAL FUND		01/25/2024	PCG Model Accts	2,363.000	75,000		70,699	75,142	(4,442)	0	0	(4,442)	0	70,699	0	4,301	4,301	0	
41665H-49-0	HRTFRD SCHR EM MRKT EQ-I MUTUAL FUND		01/25/2024	Various	70,357.000	1,163,000		1,078,571	1,171,442	(92,871)	0	0	(92,871)	0	1,078,571	0	84,428	84,428	0	
589509-20-7	MERGER FUND-INST MUTUAL FUND		12/31/2024	PCG Model Accts	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
589509-20-7	MERGER FUND-INST MUTUAL FUND		02/01/2024	Security Withdraw	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
61756E-46-1	MFAIX MUTUAL FUND		12/31/2024	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
89154Q-18-2	TOUCHSTONE INTERNATIONAL EQUITY-Y		12/12/2024	TOUCHSTONE SECURITIES	14,730.000	228,427		194,022	229,058	(35,036)	0	0	(35,036)	0	194,022	0	34,405	34,405	(113)	
89154Q-22-4	TOUCHSTONE SMALL COMPANY-Y		12/12/2024	TOUCHSTONE SECURITIES	63,664.000	423,666		346,351	409,999	(63,648)	0	0	(63,648)	0	346,351	0	77,315	77,315	54	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/23/2024	TOUCHSTONE SECURITIES	249,866.000	2,333,088		2,347,943	2,346,246	1,697	0	0	1,697	0	2,347,943	0	(14,855)	(14,855)	41,018	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/12/2024	TOUCHSTONE SECURITIES	39,225.000	299,837		297,235	299,610	(4,001)	0	0	(4,001)	0	297,235	0	2,602	2,602	7,647	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/23/2024	TOUCHSTONE SECURITIES	15,269.000	1,062,862		659,052	962,112	(303,060)	0	0	(303,060)	0	659,052	0	403,810	403,810	1,271	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/12/2024	TOUCHSTONE SECURITIES	27,907.000	327,960		212,785	305,578	(92,794)	0	0	(92,794)	0	212,785	0	115,176	115,176	1,765	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/16/2024	TOUCHSTONE SECURITIES	33,006.000	1,279,452		1,064,406	1,185,562	(121,156)	0	0	(121,156)	0	1,064,406	0	215,046	215,046	8,595	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/12/2024	TOUCHSTONE SECURITIES	1,705.000	43,806		34,831	41,645	(6,814)	0	0	(6,814)	0	34,831	0	8,975	8,975	15	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/23/2024	TOUCHSTONE SECURITIES	8,265.000	187,656		155,005	181,248	(26,243)	0	0	(26,243)	0	155,005	0	32,651	32,651	575	
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		12/23/2024	TOUCHSTONE SECURITIES	148,736.000	2,405,838		2,080,642	2,146,260	(65,618)	0	0	(65,618)	0	2,080,642	0	325,196	325,196	0	
89155T-42-5	TOUCHSTONE TOUCHSTONE SNDS INTL GR-R6		12/30/2024	TOUCHSTONE SECURITIES	419,809.000	3,354,277		3,213,443	3,383,664	(170,221)	0	0	(170,221)	0	3,213,443	0	140,834	140,834	339,869	
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		12/12/2024	TOUCHSTONE SECURITIES	82,830.000	762,122		752,815	756,236	(3,422)	0	0	(3,422)	0	752,815	0	9,308	9,308	28,118	
922020-81-3	VANGUARD GROUP MUTUAL FUND		11/25/2024	Various	0.000	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						17,097,089	XXX	14,980,491	16,410,663	(1,431,799)	0	0	(1,431,799)	0	14,980,491	0	2,116,600	2,116,600	428,814	XXX
464287-62-2	ISHARES RUSSELL 1000 INDEX		01/25/2024	Various	51,766.000	13,881,832		10,781,260	13,576,064	(2,794,804)	0	0	(2,794,804)	0	10,781,260	0	3,100,572	3,100,572	0	
921943-85-8	VANGUARD FTSE DEVELOPED ETF CLOSED END FUND		01/25/2024	Various	24,090.000	1,134,420		1,059,948	1,153,911	(93,963)	0	0	(93,963)	0	1,059,948	0	74,472	74,472	0	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						15,016,252	XXX	11,841,208	14,729,975	(2,888,767)	0	0	(2,888,767)	0	11,841,208	0	3,175,044	3,175,044	0	XXX
89157W-10-3	TOUCHSTONE DIVIDEND SELECT ETF		04/01/2024	NATIONAL INTEGRITY SURPLUS 223	1,000,000.000	29,924,600		24,674,140	28,220,800	(3,546,660)	0	0	(3,546,660)	0	24,674,140	0	5,250,460	5,250,460	143,830	
89157W-40-0	TOUCHSTONE US LARGE CAP FOCUSED ETF		04/01/2024	NATIONAL INTEGRITY SURPLUS 223	1,000,000.000	32,810,000		24,952,660	30,230,000	(5,277,340)	0	0	(5,277,340)	0	24,952,660	0	7,857,340	7,857,340	0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						62,734,600	XXX	49,626,800	58,450,800	(8,824,000)	0	0	(8,824,000)	0	49,626,800	0	13,107,800	13,107,800	143,830	XXX
5989999997. Total - Common Stocks - Part 4						163,915,174	XXX	124,430,156	148,249,597	(26,174,845)	0	0	(26,174,845)	87,959	123,988,555	(441,606)	39,926,623	39,485,017	1,827,990	XXX
5989999998. Total - Common Stocks - Part 5						24,844,993	XXX	23,806,683	0	0	0	0	0	0	23,800,009	(6,673)	1,044,986	1,038,313	245,971	XXX
5989999999. Total - Common Stocks						188,760,167	XXX	148,236,839	148,249,597	(26,174,845)	0	0	(26,174,845)	87,959	147,788,564	(448,279)	40,971,609	40,523,330	2,073,961	XXX
5999999999. Total - Preferred and Common Stocks						219,933,047	XXX	177,321,206	178,378,502	(27,219,384)	0	0	(27,219,384)	87,959	176,872,931	(448,279)	43,060,122	42,611,843	3,031,355	XXX
6009999999 - Totals						703,387,865	XXX	669,921,004	555,350,137	(27,426,309)	139,016	0	(27,287,293)	87,959	664,271,389	(448,279)	39,673,307	39,225,028	16,364,256	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
313384-VU-0	FHDN 5.280% 04/19/24		04/18/2024	TD SECURITIES	04/19/2024	Maturity	40,000,000	39,994,133	39,994,133	39,994,133	0	0	0	0	0	0	0	0	5,867	0
0909999999. Subtotal - Bonds - U.S. Special Revenues							40,000,000	39,994,133	39,994,133	39,994,133	0	0	0	0	0	0	0	0	5,867	0
00817Y-AQ-1	AETNA INC 3.500% 11/15/24		07/18/2024	BARCLAYS	11/15/2024	Maturity	285,000	283,036	285,000	285,000	0	1,964	0	1,964	0	0	0	0	4,988	1,773
023608-AH-5	AMEREN CORPORATION 2.500% 09/15/24		07/18/2024	BARCLAYS	09/15/2024	Maturity	430,000	427,678	430,000	430,000	0	2,322	0	2,322	0	0	0	0	5,375	3,703
032654-AT-2	ANALOG DEVICES 5.300% 10/01/24		09/19/2024	MIZUHO SECURITIES USA INC	10/01/2024	Maturity	900,000	900,036	900,000	900,000	0	(36)	0	(36)	0	0	0	0	12,830	11,380
05348E-AU-3	AVALONBAY COMMUNITIES 3.500% 11/15/24		09/12/2024	BARCLAYS	11/15/2024	Maturity	400,000	398,600	400,000	400,000	0	1,400	0	1,400	0	0	0	0	7,000	4,589
054966-AA-4	BAMLL 2017-SCH AF 5.444% 11/15/33		10/03/2024	MORGAN STANLEY FIXED INC	11/15/2024	Paydown	700,000	698,797	700,000	700,000	0	1,203	0	1,203	0	0	0	0	7,111	2,270
05526D-AZ-8	BAT CAPITAL CORP 3.222% 08/15/24		07/10/2024	TD SECURITIES	08/15/2024	Maturity	1,200,000	1,196,868	1,200,000	1,200,000	0	3,132	0	3,132	0	0	0	0	19,332	15,680
05531F-BH-5	TRUIST FIN CORP 2.500% 08/01/24		07/17/2024	BARCLAYS	08/01/2024	Maturity	1,575,000	1,572,953	1,575,000	1,575,000	0	2,048	0	2,048	0	0	0	0	19,688	18,266
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		07/29/2024	BANK of AMERICA SEC	08/27/2024	Maturity	475,000	473,841	475,000	475,000	0	1,159	0	1,159	0	0	0	0	5,938	5,047
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24		01/04/2024	BARCLAYS	02/01/2024	Maturity	650,000	649,025	650,000	650,000	0	975	0	975	0	0	0	0	12,350	10,772
117043-AS-8	BRUNSWICK CORP 0.850% 08/18/24		07/22/2024	US BANCORP	08/18/2024	Maturity	1,800,000	1,793,340	1,800,000	1,800,000	0	6,660	0	6,660	0	0	0	0	7,650	6,588
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		10/09/2024	US BANCORP	11/15/2024	Maturity	526,000	525,116	526,000	526,000	0	884	0	884	0	0	0	0	9,205	7,415
15189T-AW-7	CENTERPOINT ENERGY 2.500% 09/01/24		07/18/2024	BARCLAYS	09/01/2024	Maturity	270,000	268,828	270,000	270,000	0	1,172	0	1,172	0	0	0	0	3,375	2,588
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		07/18/2024	BARCLAYS	08/15/2024	Maturity	525,000	523,945	525,000	525,000	0	1,055	0	1,055	0	0	0	0	8,269	7,074
38141G-WQ-3	GOLDMAN SACHS GROUP INC 3.272% 09/29/25		08/27/2024	BARCLAYS	09/30/2024	Call 100.0000	1,000,000	997,670	1,000,000	997,875	0	205	0	205	0	0	2,125	2,125	16,360	13,542
55336V-AG-5	MPLX LP 4.875% 12/01/24		10/01/2024	WELLS FARGO	12/01/2024	Maturity	465,000	464,675	465,000	465,000	0	326	0	326	0	0	0	0	11,334	7,619
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		02/14/2024	BARCLAYS	03/11/2024	Maturity	1,000,000	997,090	1,000,000	1,000,000	0	2,910	0	2,910	0	0	0	0	5,500	4,736
72650R-BF-8	PLAINS ALL AMER PIPELINE 3.600% 11/01/24		09/12/2024	BARCLAYS	11/01/2024	Maturity	475,000	473,689	475,000	475,000	0	1,311	0	1,311	0	0	0	0	8,550	6,270
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		07/09/2024	TD SECURITIES	08/15/2024	Maturity	1,232,000	1,228,045	1,232,000	1,232,000	0	3,955	0	3,955	0	0	0	0	15,400	12,406
76132F-AB-3	RETAIL OPPORTUNITY IN 4.000% 12/15/24		08/20/2024	DAIWA SECURITIES AMERICA	12/15/2024	Maturity	1,288,000	1,280,620	1,288,000	1,288,000	0	7,380	0	7,380	0	0	0	0	25,760	9,445
824348-BQ-8	SHERWIN-WILLIAMS CO/THE 4.050% 08/08/24		07/18/2024	BARCLAYS	08/08/2024	Maturity	270,000	269,719	270,000	270,000	0	281	0	281	0	0	0	0	5,468	4,890
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		06/17/2024	TD SECURITIES	08/01/2024	Maturity	1,435,000	1,432,173	1,435,000	1,435,000	0	2,827	0	2,827	0	0	0	0	32,108	24,438
67077M-AZ-1	NUTRIEN LTD COM 5.900% 11/07/24	A	08/01/2024	TD SECURITIES	11/07/2024	Maturity	1,065,000	1,065,575	1,065,000	1,065,000	0	(575)	0	(575)	0	0	0	0	31,418	14,836
22535W-AD-9	CREDIT AGRICOLE LONDON 3.250% 10/04/24	D	09/10/2024	CREDIT AGRICOLE PARIS	10/04/2024	Maturity	800,000	798,888	800,000	800,000	0	1,112	0	1,112	0	0	0	0	13,000	11,339
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D	07/18/2024	BARCLAYS	07/26/2024	Maturity	500,000	499,037	500,000	500,000	0	963	0	963	0	0	0	0	7,813	6,688
60920L-AQ-7	MONDELEZ INTL HLDINGS NE 0.750% 09/24/24	D	09/11/2024	US BANCORP	09/24/2024	Maturity	200,000	199,682	200,000	200,000	0	318	0	318	0	0	0	0	750	700
63906Y-AB-4	NATWEST MARKETS PLC 0.800% 08/12/24	D	08/01/2024	Various	08/12/2024	Maturity	2,430,000	2,426,147	2,430,000	2,430,000	0	3,853	0	3,853	0	0	0	0	9,720	9,083
86562M-BM-1	SUMITOMO MITSUI FINL GRP 2.696% 07/16/24	D	07/09/2024	TD SECURITIES	07/16/2024	Maturity	1,300,000	1,299,350	1,300,000	1,300,000	0	650	0	650	0	0	0	0	17,524	16,940
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	05/29/2024	INTL FCSTONE FINANCIAL INC	06/07/2024	Maturity	425,000	424,724	425,000	425,000	0	276	0	276	0	0	0	0	2,444	2,389
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							23,621,000	23,569,147	23,621,000	23,618,875	0	49,730	0	49,730	0	0	2,125	2,125	326,260	242,466
89157W-70-7	TOUCHSTONE SECURITIZED INCOME ETF		05/01/2024	PRIVATE PLACEMENT	05/03/2024	LAC-GEN 2000000	0.000	44,998,104	45,061,322	44,998,104	0	0	0	0	0	0	63,217	63,217	167,328	0
1619999999. Subtotal - Bonds - SVO Identified Funds								44,998,104	45,061,322	44,998,104	0	0	0	0	0	0	63,217	63,217	167,328	0
2509999998. Total - Bonds							63,621,000	108,561,384	108,676,455	108,611,112	0	49,730	0	49,730	0	0	65,342	65,342	499,455	242,466
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
02215L-20-9	ALTUS MIDSTREAM CO -A COMMON		03/14/2024	Various	06/24/2024	CAPITAL ONE SECURITIES	9,675.000	339,706	391,549	339,706	0	0	0	0	0	0	51,844	51,844	8,997	0
03763A-20-7	APOLLO MEDICAL HOLDINGS INC COMMON		05/02/2024	RAYMOND JAMES	07/16/2024	ROBERT W. BAIRD	2,800.000	104,029	134,123	104,029	0	0	0	0	0	0	30,094	30,094	0	0
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HO COMMON		02/28/2024	ROBERT W. BAIRD	09/18/2024	Various	21,940.000	253,966	238,115	253,966	0	0	0	0	0	0	(15,852)	(15,852)	0	0
16411R-20-8	CHENIERE ENERGY INC		07/22/2024	Various	11/12/2024	Various	2,560.000	422,608	486,481	422,608	0	0	0	0	0	0	63,874	63,874	1,308	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
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	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	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
26884L-10-9	EQT CORP		07/22/2024	Taxable Exchange	07/22/2024	Pickering Energy Part Research	46,322.000	1,651,379	1,668,027	1,651,379	0	0	0	0	0	0	16,648	16,648	0	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		11/04/2024	Various	12/27/2024	TRUIST	14,441.000	237,670	275,889	237,670	0	0	0	0	0	0	38,219	38,219	8,158	0
29336T-10-0	ENLINK MIDSTREAM LLC		07/26/2024	Various	08/29/2024	Various	64,884.000	853,334	901,350	853,334	0	0	0	0	0	0	48,016	48,016	10,992	0
294600-10-1	EQUITRANS MIDSTREAM CORP		07/18/2024	Various	07/22/2024	Taxable Exchange	132,200.000	1,721,837	1,651,379	1,721,837	0	0	0	0	0	0	(70,458)	(70,458)	32	0
38173M-10-2	GOLUB CAPITAL BDC INC		06/06/2024	Tax Free Exchange	06/21/2024	Various	175,568.000	2,880,000	2,759,977	2,880,000	0	0	0	0	0	0	(120,023)	(120,023)	5,643	0
405024-10-0	HAEMONETICS CORP/MASS COMMON		08/02/2024	VIRTU FINANCIAL	10/03/2024	RAYMOND JAMES	1,280.000	114,382	99,983	114,382	0	0	0	0	0	0	(14,399)	(14,399)	0	0
428103-10-5	HESS MIDSTREAM LP - CLASS A COMMON		05/14/2024	Various	06/24/2024	CAPITAL ONE SECURITIES	17,045.000	557,637	623,110	557,637	0	0	0	0	0	0	65,473	65,473	12,775	0
49456B-10-1	KINDER MORGAN		05/15/2024	Various	11/20/2024	Various	104,903.000	1,920,786	2,501,821	1,920,786	0	0	0	0	0	0	581,035	581,035	62,534	0
500688-10-6	KOSMOS ENERGY LTD COMMON		02/16/2024	HOWARD WEIL	06/24/2024	Pickering Energy Part Research	12,762.000	76,452	70,114	76,452	0	0	0	0	0	0	(6,338)	(6,338)	0	0
55336V-10-0	MPLX LP LIMITED PARTNERS		05/14/2024	Various	05/16/2024	Various	15,664.000	583,483	633,596	583,483	0	0	0	0	0	0	50,114	50,114	12,785	0
56117J-10-0	MALIBU BOATS INC - A COMMON		01/30/2024	JEFFERIES & CO	02/28/2024	ROBERT W. BAIRD	193.000	8,290	8,354	8,290	0	0	0	0	0	0	64	64	0	0
682680-10-3	ONEOK INC		08/29/2024	Various	10/11/2024	Various	18,489.000	1,510,265	1,653,132	1,510,265	0	0	0	0	0	0	142,867	142,867	7,831	0
72651A-20-7	PLAINS GP HOLDINGS LP-CL A		07/22/2024	Various	12/13/2024	Pickering Energy Part Research	9,077.000	179,788	173,436	179,788	0	0	0	0	0	0	(6,353)	(6,353)	5,764	0
74340E-10-3	PROGYNY INC COMMON		02/28/2024	JEFFERIES & CO	06/18/2024	ROBERT W. BAIRD	11,050.000	379,368	288,785	379,368	0	0	0	0	0	0	(90,583)	(90,583)	0	0
86765K-10-9	SUNOCO LP LIMITED PARTNERS		05/03/2024	Taxable Exchange	05/03/2024	Pickering Energy Part Research	7,767.000	429,515	433,543	429,515	0	0	0	0	0	0	4,028	4,028	0	0
87612G-10-1	TARGA RESOURCES CORP		07/22/2024	Various	08/07/2024	Various	874.000	116,757	116,974	116,757	0	0	0	0	0	0	218	218	563	0
92343X-10-0	VERINT SYSTEMS INC		06/03/2024	KEY BANC CAPITAL MARKETS	08/30/2024	Various	4,760.000	139,956	152,670	139,956	0	0	0	0	0	0	12,715	12,715	0	0
947890-10-9	WEBSTER FINANCIAL CORP		02/28/2024	VIRTU FINANCIAL	08/21/2024	ROBERT W. BAIRD	1,130.000	53,393	50,667	53,393	0	0	0	0	0	0	(2,726)	(2,726)	904	0
958669-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		01/02/2024	CAPITAL ONE SECURITIES	03/13/2024	Various	10,378.000	299,929	312,292	299,929	0	0	0	0	0	0	12,363	12,363	5,967	0
969457-10-0	WILLIAMS COS INC		07/22/2024	Various	08/06/2024	Various	12,221.000	455,863	495,007	455,863	0	0	0	0	0	0	39,144	39,144	4,362	0
981475-10-6	WORLD FUEL SERVICES CORP		04/26/2024	Various	06/24/2024	CAPITAL ONE SECURITIES	8,787.000	192,741	231,155	192,741	0	0	0	0	0	0	38,414	38,414	2,920	0
000000-00-0	PEMBINA PIPELINE CORP		04/16/2024	Various	06/24/2024	NAT BK FINANCIAL EQ	28,357.000	991,334	1,035,771	987,468	0	0	0	0	0	(3,866)	48,303	44,437	18,788	0
83671M-10-5	SOUTH BOW CORP-W/I COMMON		10/02/2024	Spin Off	10/08/2024	BMO CAPITAL MARKETS CORP EQ	13,666.000	204,785	320,673	202,518	0	0	0	0	0	(2,267)	118,155	115,888	0	0
000000-00-0	TC ENERGY CORP		07/22/2024	Various	11/12/2024	BMO CAPITAL MARKETS CORP EQ	4,200.000	156,232	206,987	153,196	0	0	0	0	0	(3,036)	53,791	50,755	2,900	0
000000-00-0	TC ENERGY CORP		07/22/2024	Various	10/02/2024	Spin Off	0.000	15,267	15,267	15,267	0	0	0	0	0	0	0	0	0	0
000000-00-0	TC ENERGY CORP		03/20/2024	ALTA CORP CAPITAL	03/27/2024	Cash Adjustment	0.000	2	2	2	0	0	0	0	0	0	0	0	0	0
000000-00-0	TC ENERGY CORP		06/28/2024	Stock Dividend	11/20/2024	Various	2,075.000	0	0	0	0	0	0	0	0	0	0	0	510	0
29250N-10-5	ENBRIDGE INC		07/22/2024	NAT BK FINANCIAL EQ	09/11/2024	Various	10,578.000	386,074	414,096	387,364	0	0	0	0	0	1,291	26,732	28,023	5,913	0
G9456A-10-0	GOLAR LNG LTD COMMON	D	03/20/2024	Various	06/24/2024	CAPITAL ONE SECURITIES	3,547.000	76,794	107,130	76,794	0	0	0	0	0	0	30,336	30,336	1,662	0
92932M-10-1	WNS HOLDINGS LTD-ADR RECEIPTS	D	02/28/2024	RAYMOND JAMES	03/27/2024	Tax Free Exchange	950.000	54,716	54,716	54,716	0	0	0	0	0	0	0	0	0	0
G2415A-11-3	COOL CO LTD COMMON	D	08/28/2024	Various	11/25/2024	Various	125,881.000	1,446,601	1,220,589	1,446,601	0	0	0	0	0	0	(226,012)	(226,012)	58,696	0
G4209G-20-7	GULF KEYSTONE PETROLEUM LTD COMMON	B	02/06/2024	JPM FUNDS RECAP	07/05/2024	JPM FUNDS RECAP	141,145.000	191,951	259,286	193,156	0	0	0	0	0	1,205	66,129	67,334	5,918	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								19,006,890	19,986,046	19,000,216	0	0	0	0	0	(6,673)	985,832	979,159	245,922	0
115233-20-7	BROWN ADV SUSTAIN GRW-INST MUTUAL FUND		01/25/2024	PCG Model Accts	08/09/2024	PCG Model Accts	60,432.000	2,995,060	3,144,842	2,995,060	0	0	0	0	0	0	149,782	149,782	0	0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		10/30/2024	TOUCHSTONE SECURITIES	11/01/2024	TOUCHSTONE SECURITIES	283.000	2,650	2,650	2,650	0	0	0	0	0	0	0	0	0	0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		02/28/2024	TOUCHSTONE SECURITIES	08/05/2024	TOUCHSTONE SECURITIES	5.000	42	42	42	0	0	0	0	0	0	0	0	0	0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		10/30/2024	TOUCHSTONE SECURITIES	11/01/2024	TOUCHSTONE SECURITIES	350.000	26,175	26,175	26,175	0	0	0	0	0	0	0	0	0	0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		10/30/2024	TOUCHSTONE SECURITIES	11/01/2024	TOUCHSTONE SECURITIES	2,032.000	26,338	26,338	26,338	0	0	0	0	0	0	0	0	0	0
89155H-82-7	TOUCHSTONE SANDS CAPITAL SELECT CLASS Y		10/30/2024	TOUCHSTONE SECURITIES	11/01/2024	TOUCHSTONE SECURITIES	155.000	2,650	2,650	2,650	0	0	0	0	0	0	0	0	0	0
89155T-42-5	TOUCHSTONE TOUCHSTONE SNDS INTL GR-R6		12/11/2024	DIVIDEND REINVESTMENT	12/30/2024	TOUCHSTONE SECURITIES	205,973.000	1,736,351	1,645,723	1,736,351	0	0	0	0	0	0	(90,628)	(90,628)	0	0
89155T-66-4	TOUCHSTONE ULTRA SHORT FIXED CLASS Y		10/30/2024	TOUCHSTONE SECURITIES	11/01/2024	TOUCHSTONE SECURITIES	1,131.000	10,438	10,438	10,438	0	0	0	0	0	0	0	0	49	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								4,799,704	4,858,858	4,799,704	0	0	0	0	0	0	59,154	59,154	49	0
464287-62-2	ISHARES RUSSELL 1000 INDEX		02/01/2024	PCG Model Accts	02/01/2024	PCG Model Accts	0.000	89	89	89	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								89	89	89	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								23,806,683	24,844,993	23,800,009	0	0	0	0	0	(6,673)	1,044,986	1,038,313	245,971	0
5999999999. Total - Preferred and Common Stocks								23,806,683	24,844,993	23,800,009	0	0	0	0	0	(6,673)	1,044,986	1,038,313	245,971	0
6009999999 - Totals								132,368,067	133,521,448	132,411,121	0	49,730	0	49,730	0	(6,673)	1,110,328	1,103,655	745,426	242,466

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INSURANCE COMPANY		99937	31-1191427	8BI	424,913,431			10,000,000.000	100.0
37371#-10-9	GERBER LIFE INSURANCE COMPANY		70939	13-2611847	8BI	1,065,421,890	378,218,898		5,940,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPANY		74780	86-0214103	8BI	1,274,172,510			1,500,000.000	100.0
95956*-10-4	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		92622	31-1000236	8BI	2,025,299,311			2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						4,789,807,142	378,218,898	0	XXX	XXX
95953#-10-3	WESTERN & SOUTHERN AGENCY, INC.		00000	31-1413821	8BIII	5,047,143		5,047,143	1,000.000	100.0
30304*-10-0	FABRIC TECHNOLOGIES INC.		00000		8BIII	13,572,010		13,572,010	100.000	100.0
89154V-83-5	TOUCHSTONE CORE MUNICIPAL BOND FUND INSTITUTIO		00000	31-1225804	8BIII	19,741,335			1,826,210.000	84.5
1799999. Subtotal - Common Stock - Other Affiliates						38,360,488	0	18,619,153	XXX	XXX
1899999. Total Common Stocks						4,828,167,630	378,218,898	18,619,153	XXX	XXX
1999999 - Totals						4,828,167,630	378,218,898	18,619,153	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	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
34918#-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	150.000	100.0
44951#-10-3	IFS FINANCIAL SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	1,000.000	100.0
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE COMPANY	INTEGRITY LIFE INSURANCE COMPANY	0	200,000.000	100.0
89154W-77-5	TOUCHSTONE HIGH YIELD-INST	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	9,416,546.362	68.7
98259#-10-8	W&S FINANCIAL GROUP DISTRIBUTORS, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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
CATHOLIC HEALTH INITIATV CP			10/03/2024	J P MORGAN SEC	01/03/2025	987,605	0	0	0	0	1,000,000	987,605	12,125	0	4.850	4.979	MAT	0	0
CREDIT AGRICOLE CIB NY			07/10/2024	CREDIT AGRICOLE SECURITIES	01/31/2025	2,200,000	0	0	0	0	2,200,000	2,200,000	5,765	0	4.740	5.656	MON	49,314	0
UBS AG STAMFORD CT			07/17/2024	UBS WARBURG	07/17/2025	3,500,000	0	0	0	0	3,500,000	3,500,000	36,640	0	4.820	5.680	JAJO	43,875	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,687,605	0	0	0	0	6,700,000	6,687,605	54,530	0	XXX	XXX	XXX	93,189	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,687,605	0	0	0	0	6,700,000	6,687,605	54,530	0	XXX	XXX	XXX	93,189	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						6,687,605	0	0	0	0	6,700,000	6,687,605	54,530	0	XXX	XXX	XXX	93,189	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						6,687,605	0	0	0	0	6,700,000	6,687,605	54,530	0	XXX	XXX	XXX	93,189	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						6,687,605	0	0	0	0	XXX	6,687,605	54,530	0	XXX	XXX	XXX	93,189	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 5,700,000	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 987,605	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,663		0.00													
0299999999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants										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
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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
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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

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 (Line 9 for Separate Accounts)
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
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ....(30,766,560) Book/Adjusted Carrying Value $ ....(30,766,560)
2. Average balance for the year Fair Value $ ....6,031,754 Book/Adjusted Carrying Value $ 6,031,754
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
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 (Line 9 for Separate Accounts))

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
690353-4D-6	DFC AGENCY DEBENTURES		1.A	4,051,000	4,051,000	01/20/2035
690353-4W-4	DFC AGENCY DEBENTURES		1.A	2,316,667	2,316,811	06/20/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				6,367,667	6,367,811	XXX
0109999999. Total - U.S. Government Bonds				6,367,667	6,367,811	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
62630W-NY-9	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,500,000	1,500,000	09/21/2026
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,500,000	1,500,000	06/30/2028
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				3,000,000	3,000,000	XXX
13079P-XC-2	CALIFORNIA ST STWD CMNTYS DEVA MULTIFAMI		2.A FE	2,500,000	2,500,000	03/01/2057
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,000,000	2,000,000	05/15/2056
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,500,000	4,500,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				7,500,000	7,500,000	XXX
009089-AA-1	AIR CANADA 2013-1A PTT		2.A FE	443,808	445,646	05/15/2025
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	1,399,958	1,400,233	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	1,649,943	1,650,000	01/12/2026
05351W-AC-7	AVANGRID INC		2.B FE	959,872	958,496	04/15/2025
05565E-CD-5	BMW US Capital LLC		1.F FE	2,003,236	2,000,978	08/11/2025
05565E-CN-3	BMW US Capital LLC		1.F FE	1,003,752	1,000,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	2,100,000	2,100,000	08/21/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	1,600,000	1,600,000	04/01/2060
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	2,500,000	2,500,000	09/01/2061
172967-NM-9	CITIGROUP		1.G FE	726,559	726,388	03/17/2026
17325F-BH-0	CITIBANK NA		1.E FE	551,530	550,000	08/06/2026
17327C-AP-8	CITIGROUP INC		1.G FE	325,136	325,048	01/25/2026
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	1,321,496	1,320,527	06/01/2025
302520-AC-5	FNB CORP		2.B FE	515,238	515,873	08/25/2025
340711-AW-0	FLORIDA GAS TRANSMISSION		2.B FE	995,522	993,928	07/15/2025
437076-CY-6	HOME DEPOT		1.F FE	500,529	500,000	12/24/2025
52637H-AA-2	LEO@CARTERSVILLE LLC		1.B FE	1,800,000	1,800,000	04/01/2062
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,100,432	2,100,000	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	1,411,584	1,410,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	1,708,375	1,700,000	08/14/2026
60700J-DA-0	MIZUHO MARKETS CAYMAN		1.E FE	1,304,110	1,300,000	11/28/2025
63743H-FV-9	NATIONAL RURAL UTILITIES		1.F FE	2,298,240	2,300,000	12/03/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	1,001,909	1,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	1,002,389	1,000,000	06/16/2025
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	746,744	747,337	10/20/2025
857449-AD-4	STATE STREET BANK & TRUST		1.C FE	1,201,257	1,200,000	11/25/2026
89236T-ML-6	TOYOTA		1.E FE	326,560	325,000	08/07/2026
89236T-MR-3	TOYOTA		1.E FE	1,500,499	1,500,000	04/10/2026
902674-ZX-1	UBS AG LONDON		1.E FE	200,772	200,864	09/11/2025
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	376,018	375,000	07/15/2026
91911A-AA-2	VALENCIA GROVE II LLC		1.B FE	1,000,000	1,000,000	12/01/2062
92840V-AL-6	VISTRA OPERATIONS CO LLC		2.C FE	1,571,578	1,572,353	05/13/2025
928668-CJ-9	VOLKSWAGEN GROUP AMERICA		1.G FE	400,809	400,000	08/14/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				38,547,855	38,517,671	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				38,547,855	38,517,671	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				47,915,522	47,885,482	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				4,500,000	4,500,000	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				52,415,522	52,385,482	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
81375P-10-1	Securities Lending Fund LLC		1.G	29,858,278	29,858,278	
9409999999. Subtotal - Other Invested Assets (Schedule BA)				29,858,278	29,858,278	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP		2.A	987,606	987,606	01/03/2025
000000-00-0	CREDIT AGRICOLE CIB NY		1.A	2,200,000	2,200,000	01/31/2025
000000-00-0	UBS AG STAMFORD CT		1.A	3,500,000	3,500,000	07/17/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1)				6,687,606	6,687,606	XXX
000000-00-0	Key Bank Money Market Account			2,325,000	2,325,000	
000000-00-0	Huntington Bank Money Market Account			2,325,000	2,325,000	
000000-00-0	Fifth Third Money Market Account			2,325,000	2,325,000	
9609999999. Subtotal - Cash (Schedule E Part 1)				6,975,000	6,975,000	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	9,557,984	9,557,984	
	ERAC USA FINANCE LLC CP		2.A	1,749,558	1,749,558	01/02/2025
	MCKPP CP		2.A	3,249,182	3,249,182	01/02/2025
	MONTANA-DAKOTA UTILITIES CP		2.A	999,746	999,746	01/02/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2)				15,556,470	15,556,470	XXX
9999999999 - Totals				111,492,876	111,462,836	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 65,999,400 Book/Adjusted Carrying Value $ 65,974,890
2. Average balance for the year Fair Value $ 55,266,874 Book/Adjusted Carrying Value $ 55,479,282

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	(1,520,298)	XXX.
FIFTH THIRD BANK	CINCINNATI, OH		0.000	0	0	10,991,996	XXX.
GENERAL ELECTRIC CREDIT UNION	CINCINNATI, OH		0.000	0	0	1,165,962	XXX.
HUNTINGTON BANK	COLUMBUS, OH		0.000	0	0	2,359,675	XXX.
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	853,520	XXX.
KEYCORP (KEY BANK)	CLEVELAND, OH		0.000	0	0	2,628,072	XXX.
PNC BANK	CINCINNATI, OH		0.000	0	0	(38,322,767)	XXX.
WELLS FARGO	CHARLOTTE, NC		0.000	0	0	325,777	XXX.
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	394,639	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(21,123,423)	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	(21,123,423)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	69,397	XXX
0599999 Total - Cash		XXX	XXX	0	0	(21,054,026)	XXX

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

1. January	(21,501,936)	4. April	(8,675,225)	7. July	(15,044,193)	10. October	(16,436,481)
2. February	31,417,017	5. May	(12,776,609)	8. August	(22,943,888)	11. November	(15,760,963)
3. March	(72,378,556)	6. June	(16,837,678)	9. September	(21,338,230)	12. December	(21,054,026)

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
	AMILLN CP		12/31/2024	4.500	01/02/2025	9,997,500	1,250	0
	CABOT CORP CP		12/31/2024	4.500	01/02/2025	6,598,350	825	0
	ERAC USA FINANCE LLC CP		12/31/2024	4.550	01/02/2025	1,749,558	221	0
	ENERGY TRANSFER LP CP		12/26/2024	4.550	01/02/2025	4,396,107	3,337	0
	EVERGY METRO INC CP		12/31/2024	4.500	01/02/2025	11,097,225	1,388	0
	INTERCONTINENTALEXCHANGE CP		12/26/2024	4.550	01/09/2025	2,495,576	1,896	0
	MCKPP CP		12/31/2024	4.530	01/02/2025	6,248,427	786	0
	MONTANA-DAKOTA UTILITIES CP		12/31/2024	4.580	01/02/2025	999,746	127	0
	NORTHERN IL GAS CP		12/31/2024	4.530	01/03/2025	4,998,113	629	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2024	4.600	01/02/2025	1,898,543	1,214	0
	PHILLIPS 66 CP		12/23/2024	4.650	01/06/2025	3,593,490	4,185	0
	PLAINS CP		12/31/2024	4.500	01/02/2025	6,798,300	850	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						60,870,935	16,708	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						60,870,935	16,708	0
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						60,870,935	16,708	0
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						60,870,935	16,708	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/31/2024	0.000		50,000	0	3,857
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						50,000	0	3,857
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2024	0.000		86,222,464	0	226,689
8309999999. Subtotal - All Other Money Market Mutual Funds						86,222,464	0	226,689
8609999999 - Total Cash Equivalents						147,143,399	16,708	230,546

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 4,998,113	1F ..$ 0	1G ..$ 0
1B	2A ...$ 55,872,822	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	124,822	121,753	0	0
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	0	0
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	224,680	219,155	0	0
33. New York NY						
34. North Carolina NC	B	Prerequisite for doing business in the state	501,405	486,255	0	0
35. North Dakota ND						
36. Ohio OH	B	Protection of All Policyholders	5,007,865	4,774,609	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,908,772	5,651,772	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0