PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of March 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 16691 | Employer's ID Number..... 31-0501234

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... March 7, 1872 | Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	Aaron Beasy Latto	Senior Vice President & Assistant General Counsel
James Richard Niehaus	Senior Vice President & Chief Information Officer	Michael David Pierce	Senior Vice President
Lloyd Johnson Stoik	Senior Vice President	David Lawrence Thompson Jr.	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Assoc. General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Michael Eugene Sullivan Jr.	David Lawrence Thompson Jr.
David John Witzgall			

State of..... Ohio
County of..... Hamilton

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.

Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
	(Signature)	(Signature)
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller

Subscribed and sworn to before me
This 8 day of May, 2018

Notary Public, State of Ohio
My Commission Expires November 8, 2021.

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	3,418,680,205	0	3,418,680,205	3,060,398,285
2. Stocks:				
2.1 Preferred stocks	262,248,834	0	262,248,834	225,082,664
2.2 Common stocks	955,319,592	12,756,143	942,563,448	894,973,158
3. Mortgage loans on real estate:				
3.1 First liens	315,393,636	0	315,393,636	308,124,727
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	58,079,905	0	58,079,905	58,358,036
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....30,472,331), cash equivalents ($.....283,192,392) and short-term investments ($.....111,406,536)	425,071,258	0	425,071,258	520,408,082
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	890,411	0	890,411	72,650
8. Other invested assets	461,699,265	0	461,699,265	430,737,607
9. Receivables for securities	1,077,213	0	1,077,213	7,897,029
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,898,460,318	12,756,143	5,885,704,175	5,506,052,238
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	34,687,632	54,788	34,632,844	27,048,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	335,601,358	23,019,532	312,581,826	365,363,180
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	242,355,158	0	242,355,158	228,855,567
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	40,233,589	0	40,233,589	52,851,306
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	147,928,405	0	147,928,405	140,164,743
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	54,832,682	49,882,669	4,950,013	4,984,492
21. Furniture and equipment, including health care delivery assets ($.....0)	10,154,822	10,154,822	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	56,008,678	383,158	55,625,520	8,697,586
24. Health care ($.....0) and other amounts receivable	16,385,523	0	16,385,523	10,607,010
25. Aggregate write-ins for other than invested assets	610,997,009	34,675,622	576,321,387	731,900,413
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,447,645,174	130,926,734	7,316,718,440	7,076,524,747
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	7,447,645,174	130,926,734	7,316,718,440	7,076,524,747
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	356,753,363	0	356,753,363	493,151,000
2502. Company owned life insurance	175,896,503	0	175,896,503	182,436,210
2503. Funded deductibles	28,155,403	0	28,155,403	23,360,505
2598. Summary of remaining write-ins for Line 25 from overflow page	50,191,740	34,675,622	15,516,118	32,952,698
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	610,997,009	34,675,622	576,321,387	731,900,413

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....329,893,567)	2,796,371,351	2,600,068,120
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,415,273	2,411,767
3.	Loss adjustment expenses	696,225,830	634,900,353
4.	Commissions payable, contingent commissions and other similar charges	75,797,017	74,871,632
5.	Other expenses (excluding taxes, licenses and fees)	155,520,542	157,284,067
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,528,078	18,259,902
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	32,877,673	16,201,046
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....466,144,348 and including warranty reserves of $.....7,702,034 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,241,063,289	1,213,165,459
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	110,873,624	116,264,469
13.	Funds held by company under reinsurance treaties	415,800,127	528,220,952
14.	Amounts withheld or retained by company for account of others	93,729,854	80,817,201
15.	Remittances and items not allocated	1,673,803	4,221,986
16.	Provision for reinsurance (including $.....0 certified)	28,576,718	28,576,718
17.	Net adjustments in assets and liabilities due to foreign exchange rates	22,555,985	23,744,665
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	3,080,459	3,312,892
20.	Derivatives	0	0
21.	Payable for securities	8,525,429	22,910,000
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(113,813,956)	(117,079,391)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,584,801,097	5,408,151,837
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	5,584,801,097	5,408,151,837
29.	Aggregate write-ins for special surplus funds	106,768,435	108,684,165
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	803,572,035	801,812,831
35.	Unassigned funds (surplus)	806,136,274	742,435,314
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,731,917,343	1,668,372,910
38.	Totals (Page 2, Line 28, Col. 3)	7,316,718,440	7,076,524,747

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	35,771,047	35,314,055
2502.	Retroactive reinsurance ceded	(149,585,002)	(152,393,446)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(113,813,956)	(117,079,391)
2901.	Retroactive reinsurance gain	106,768,435	108,684,165
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	106,768,435	108,684,165
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....332,779,306)	377,545,983	345,433,318	2,170,526,692
1.2 Assumed (written $.....615,859,950)	554,829,528	470,372,205	1,967,891,072
1.3 Ceded (written $.....284,257,247)	295,891,332	250,646,226	1,518,564,975
1.4 Net (written $.....664,382,009)	636,484,178	565,159,297	2,619,852,789
DEDUCTIONS:			
2. Losses incurred (current accident year $.....367,121,583):			
2.1 Direct	135,104,954	77,187,509	1,164,551,454
2.2 Assumed	280,260,280	216,448,861	1,102,280,286
2.3 Ceded	133,301,869	74,309,034	988,964,411
2.4 Net	282,063,365	219,327,336	1,277,867,330
3. Loss adjustment expenses incurred	77,717,619	78,497,559	348,275,486
4. Other underwriting expenses incurred	222,005,044	208,469,999	869,656,436
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	581,786,028	506,294,895	2,495,799,251
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	54,698,151	58,864,402	124,053,538
INVESTMENT INCOME			
9. Net investment income earned	48,578,822	42,849,790	225,095,632
10. Net realized capital gains (losses) less capital gains tax of $.....(782,038)	(2,386,421)	(2,007,210)	160,384,269
11. Net investment gain (loss) (Lines 9 + 10)	46,192,401	40,842,580	385,479,901
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....372,090)	(372,090)	(419,202)	(2,606,209)
13. Finance and service charges not included in premiums	240,849	223,548	918,135
14. Aggregate write-ins for miscellaneous income	1,150,214	6,582,494	24,184,378
15. Total other income (Lines 12 through 14)	1,018,974	6,386,839	22,496,304
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	101,909,525	106,093,820	532,029,743
17. Dividends to policyholders	224,193	432,511	1,225,652
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	101,685,332	105,661,309	530,804,091
19. Federal and foreign income taxes incurred	17,859,090	26,556,875	84,171,160
20. Net income (Line 18 minus Line 19) (to Line 22)	83,826,242	79,104,435	446,632,931
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,668,372,910	1,998,867,148	1,998,867,148
22. Net income (from Line 20)	83,826,242	79,104,435	446,632,931
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(7,885,808)	(21,288,639)	44,528,875	(114,417,836)
25. Change in net unrealized foreign exchange capital gain (loss)	2,135,136	772,127	3,023,721
26. Change in net deferred income tax	(122,146)	(2,670,464)	(111,952,027)
27. Change in nonadmitted assets	(3,954,044)	(9,449,877)	(5,610,541)
28. Change in provision for reinsurance	0	0	(348,423)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	1,759,204	4,577,994	163,449,849
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	(50,000,000)	(717,714,806)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	1,188,680	(1,681,182)	6,442,895
38. Change in surplus as regards policyholders (Lines 22 through 37)	63,544,434	65,181,907	(330,494,238)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,731,917,343	2,064,049,056	1,668,372,910
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	1,326,130	1,449,733	8,783,945
1402. Miscellaneous income	140,698	464,375	1,711,889
1403. Amortization of intangibles	(316,614)	(331,614)	(1,311,456)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	5,000,000	15,000,000
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,150,214	6,582,494	24,184,378
3701. Change in foreign exchange reserve	1,188,680	(1,681,182)	6,442,895
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	1,188,680	(1,681,182)	6,442,895

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	696,862,750	578,277,151	2,693,971,557
2.	Net investment income	41,447,468	35,463,317	217,850,946
3.	Miscellaneous income	285,458	379,559	570,639
4.	Total (Lines 1 through 3)	738,595,675	614,120,027	2,912,393,142
5.	Benefit and loss related payments	70,330,468	186,406,932	932,169,670
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	242,330,195	316,882,560	1,148,803,957
8.	Dividends paid to policyholders	224,193	432,511	1,225,652
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	400,425	223,523	85,150,855
10.	Total (Lines 5 through 9)	313,285,281	503,945,526	2,167,350,133
11.	Net cash from operations (Line 4 minus Line 10)	425,310,395	110,174,502	745,043,008
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	161,648,067	210,134,319	768,855,020
	12.2 Stocks	18,522,817	5,998,120	104,161,960
	12.3 Mortgage loans	1,418,886	943,176	29,120,470
	12.4 Real estate	1,000	108,543	108,543
	12.5 Other invested assets	15,015,960	19,734,577	75,156,138
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,963,010)	23,162	(4,779,403)
	12.7 Miscellaneous proceeds	2,176,281	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	192,820,002	236,941,897	972,622,728
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	535,190,579	460,011,990	1,048,141,311
	13.2 Stocks	131,149,386	15,906,165	61,418,041
	13.3 Mortgage loans	8,687,796	0	103,479,823
	13.4 Real estate	806,639	520,401	3,599,326
	13.5 Other invested assets	39,398,630	50,300,002	195,457,119
	13.6 Miscellaneous applications	0	108,405	7,871,029
	13.7 Total investments acquired (Lines 13.1 to 13.6)	715,233,030	526,846,963	1,419,966,649
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(522,413,028)	(289,905,066)	(447,343,921)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	50,000,000	200,000,000
	16.6 Other cash provided (applied)	1,765,809	17,128,494	(61,514,042)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,765,809	(32,871,506)	(261,514,042)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(95,336,824)	(212,602,070)	36,185,046
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	520,408,082	484,223,036	484,223,036
	19.2 End of period (Line 18 plus Line 19.1)	425,071,258	271,620,966	520,408,082

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

20.0001	Payable for securities	14,384,571	27,227,578	22,360,328
20.0002	Exchange of debt securities	10,504,542	3,981,974	8,824,987
20.0003	Receivable for securities	6,819,817	238,558	5,986,087
20.0004	Exchange of equity securities	6,392,425	25,696,219	31,142,176
20.0005	Stock based compensation	1,759,204	4,566,359	9,759,407
20.0006	Company owned life insurance	1,326,130	1,449,733	8,783,945
20.0007	Exchange of debt to equity securities	332,877	0	1,501,896
20.0008	Amortization of intangibles	316,614	331,614	1,311,456
20.0009	Miscellaneous expense (purchase accrual)	276,000	110,839	546,824
20.0010	Securities acquired in paid in kind interest payment	186,557	16,669	1,041,551
20.0011	Equity securities transferred as dividend	0	0	517,714,806
20.0012	Equity securities acquired as a capital contribution	0	0	153,650,943
20.0013	Exchange of mortgage loans	0	0	22,289,938
20.0014	Transferred from other invested assets securities to equity securities	0	0	212,756
20.0015	Sinking fund payments offset by a premium tax credit	0	0	161,421
20.0016	Securities acquired from stock options of subsidiary	0	11,635	39,499
20.0017	Interest payment offset by a premium tax credit	0	0	38,579

1.) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of Great American Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	SSAP #	F/S Page #	F/S Line #	2018	2017
Net income, state basis	-	-	-	$ 83,826,242	$ 446,632,931
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 83,826,242	$ 446,632,931
Statutory surplus, state basis	-	-	-	$1,731,917,343	$1,668,372,910
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$1,731,917,343	$1,668,372,910

B. No significant change.

C. Accounting Policies

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

2.) ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No significant change.

3.) BUSINESS COMBINATIONS AND GOODWILL

No significant change.

4.) DISCONTINUED OPERATIONS

No significant change.

5.) INVESTMENTS

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

2. The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2018.

3. The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during 2018:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
45660LPK9	10,315	612	9,667	648	648	3/31/18
TOTAL	XXXX	XXXX	**9,667**	XXXX	XXXX	XXXX

4. The following table shows all loan-backed securities with an unrealized loss:

   a. The aggregate amount of unrealized losses:
      1. Less than 12 months $ (8,405,006)
      2. 12 months or longer $ (4,044,131)

   b. The aggregate related fair value of securities with unrealized losses:
      1. Less than 12 months $ 773,683,489
      2. 12 months or longer $ 160,602,066

5. Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2018. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – The Company did not engage in repurchase transactions accounted for as secured borrowings.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. The Company enters into daily reverse repurchase agreement transactions whereby the Company loans cash to an accredited bank on an overnight basis and receives US Government backed securities pledged as general collateral against the cash borrowed. The loaned funds are repaid on the next business day. The Company's exposure to credit risk is limited, as these transactions are typically overnight arrangements. The Company has counterparty exposure on reverse repurchase agreements in the event of a counterparty default to the extent the general collateral security's value is below the cash which was delivered to acquire the collateral. The short-term duration of the transactions (primarily overnight investing) reduces the default exposure. (See Schedule E – Part 2).

   The Company no longer participates in daily reverse repurchase agreements as of March 27, 2018.

2. Types of Repurchase Trades Used

	Q1	Q2	Q3	Q4
Bilateral (YES/NO)	YES			
Tri-Party (YES/NO)	NO			

3. Original (Flow) and Residual Maturity

	First Quarter				Second Quarter			
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Open – No Maturity	$26,812,714	$93,589,153	$44,705,536	$0	-	-	-	-
Overnight	-	-	-	-	-	-	-	-
2 Days to 1 Week	-	-	-	-	-	-	-	-
>1 Week to 1 Month	-	-	-	-	-	-	-	-
>1 month to 3 months	-	-	-	-	-	-	-	-
>3 months to 1 Year	-	-	-	-	-	-	-	-
>1 Year	-	-	-	-	-	-	-	-

	Third Quarter				Fourth Quarter			
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Open – No Maturity	-	-	-	-	-	-	-	-
Overnight	-	-	-	-	-	-	-	-
2 Days to 1 Week	-	-	-	-	-	-	-	-
>1 Week to 1 Month	-	-	-	-	-	-	-	-
>1 month to 3 months	-	-	-	-	-	-	-	-
>3 months to 1 Year	-	-	-	-	-	-	-	-
>1 Year	-	-	-	-	-	-	-	-

4. Counterparty, Jurisdiction and Fair Value (FV) – Not applicable.

5. Fair Value of Securities Acquired Under Repo-Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Fair value of Securities Acquired Under Repo-secured Borrowing	$26,812,753	$93,589,596	$44,705,818	$0	-	-	-	-

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Fair value of Securities Acquired Under Repo-secured Borrowing	-	-	-	-	-	-	-	-

6. Securities Acquired Under Repo-Secured borrowing by NAIC designation

	9	10	11	12	13	14	15	16
	None	NAIC1	NAIC2	NAIC3	NAIC4	NAIC5	NAIC6	Does Not Qualify as Admitted
a. Bonds -FV	-	-	-	-	-	-	-	-
b. LB & SS – FV	-	-	-	-	-	-	-	-
c. Preferred Stock – FV	-	-	-	-	-	-	-	-
d. Common stock	-	-	-	-	-	-	-	-
e. Mortgage loans – FV	-	-	-	-	-	-	-	-
f. Real Estate – FV	-	-	-	-	-	-	-	-
g. Derivatives – FV	-	-	-	-	-	-	-	-
h. Other Invested Assets – FV	-	-	-	-	-	-	-	-
i. Total Assets – FV (Sum of a - h)	-	-	-	-	-	-	-	-

7. Collateral Pledged – Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Cash	-	-	-	-	-	-	-	-
Securities (FV)	$26,812,753	$93,589,596	$44,705,818	$0	-	-	-	-
Securities (BAC)	XXX	XXX	XXX		XXX	XXX	XXX	
Nonadmitted Subset (BACV)	XXX	XXX	XXX		XXX	XXX	XXX	

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
Cash	-	-	-	-	-	-	-	-
Securities (FV)	-	-	-	-	-	-	-	-
Securities (BAC)	XXX	XXX	XXX		XXX	XXX	XXX	-
Nonadmitted Subset (BACV)	XXX	XXX	XXX		XXX	XXX	XXX	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
Overnight and Continuous	-	-
30 days or less	-	-
31 to 90 days	-	-
>90 days	-	-

9. Recognized Receivable for Return of Collateral – Secured Borrowing – Not applicable.

10. Recognized Liability to Return Collateral – Secured borrowing (Total) – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – The Company did not engage in repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – The Company did not engage in reverse repurchase agreements transactions accounted for as a sale.

J – L. No significant change.

M. Working Capital Finance Investments – The Company does not have any investments in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O – R. No significant change.

6.) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7.) INVESTMENT INCOME

No significant change.

8.) DERIVATIVE INSTRUMENTS

In 2018, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized capital gains/(losses) at settlement are reported in net realized capital gains/(losses).

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was $817,761. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was $2,176,282.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No significant change.

11.) DEBT

A. The Company does not have any outstanding liability for borrowed money.

B. The Company does not have any agreements with the Federal Home Loan Bank.

12.) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plans

The Company does not have any defined benefit plans.

B – I. No significant change.

13.) CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant change.

14.) CONTINGENCIES

No significant change.

15.) LEASES

No significant change.

16.) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17.) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company did not sell any receivable balances during 2018.

B. Transfer and Servicing of Financial Assets – Not applicable.

C. The Company was not involved in any wash sale transactions during 2018.

18.) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19.) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20.) FAIR VALUE

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table:

Description	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	3,723,459	432,387	4,155,846
Commercial MBS	-	-	-	-
Asset backed securities	-	9,138,255	2,426,186	11,564,441
All other bonds	-	28,847,460	8,139,600	36,987,060
Total Bonds	$ -	$ 41,709,174	$ 10,998,173	$ 52,707,347
Preferred stocks	187,701,612	15,495,500	-	203,197,112
Common stocks	420,055,764	191,923	82,350,824	502,598,511
Other investments	-	-	-	-
Derivative assets	-	890,411		890,411
Total Assets Accounted for at Fair Value	$ 607,757,376	$ 58,287,008	$ 93,348,997	$759,393,381
Liabilities at Fair Value				
Derivative liabilities	-	-	-	-
Total Liabilities at Fair Value	$ -	$ -	$ -	$ -

There were no transfers between Level 1 and Level 2.

2. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy.

Description	Beginning Balance at 1/1/2018	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) included in Net Income	Total Gains and (Losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 3/31/2018
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	420	432,387	(420)	-	-	-	-	-	-	432,387
Asset backed securities	2,530,122	-	-	8,490	(94,117)	-	-	(18,309)	-	2,426,186
All other bonds	22,142,955	120,478	(13,559,165)	90,754	54,765	406,425	-	(1,116,612)	-	8,139,600
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	82,808,634	7,628,400	-	(5,867,432)	(1,614,953)	-	-	(603,825)	-	82,350,824
Total	$ 107,482,131	$ 8,181,265	$(13,559,585)	$ (5,768,188)	$ (1,654,305)	$ 406,425	$ -	$(1,738,746)	$ -	$ 93,348,997

3. Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

4. Inputs and Techniques Used in Estimating Fair Value - See narrative in Note 20A.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial instruments in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item A.1. above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
U.S. Government and government agencies	$ 20,913,429	$ 21,048,916	$ 20,782,161	$ 131,268	$ -	$ -
States, municipalities and political subdivisions	1,291,021,504	1,281,709,801	-	1,291,021,504	-	-
Foreign government	116,800,207	142,642,667	-	116,800,207	-	-
Residential MBS	400,604,149	344,910,362	-	386,475,136	14,129,013	-
Commercial MBS	32,685,977	32,213,247	-	29,663,177	3,022,800	-
Asset backed securities	915,009,324	911,748,226	-	835,698,051	79,311,273	-
All other bonds	686,976,326	684,406,986	11,520,059	573,574,319	101,881,948	-
Total Bonds	$3,464,010,916	$ 3,418,680,205	$ 32,302,220	$3,233,363,662	$ 198,345,034	$ -
Preferred stocks	269,079,124	262,248,834	237,216,230	15,495,500	16,367,394	-
Common stocks	502,598,514	502,598,514	420,055,767	191,923	82,350,824	-
Mortgage loans	346,000,000	315,393,636	-	-	346,000,000	-
Derivative assets	890,411	890,411	-	890,411	-	-
Derivative liabilities	-	-	-	-	-	
Cash and short term	425,071,258	425,071,258	425,071,258	-	-	-
Total Financial Instruments	$5,007,650,223	$ 4,924,882,858	$ 1,114,645,475	$3,249,941,496	$ 643,063,252	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

21.) OTHER ITEMS

No significant change.

22.) EVENTS SUBSEQUENT

There have not been any events subsequent to March 31, 2018, which may have a material effect on the financial condition of the company.

23.) REINSURANCE

No significant change.

24.) RETROSPECTIVELY RATED CONTRACTS

A – E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act – Not applicable.

25.) CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $7 million and $7 million as of March 31, 2018 and March 31, 2017, respectively (see page Q14).

For 2018, the $7 million decrease in reserves for prior years is primarily attributable to (i) $11 million of favorable development relating to the multiple peril crop insurance business, (ii) $6 million of favorable development relating to the directors and officers business, (iii) $3 million of favorable development relating to the surety bond business and (iv) $2 million of favorable development relating to the fidelity & crime business, partially offset by, (v) $3 million of adverse development relating to the specialty human services business (non-profit organizations) and (vi) $3 million of adverse development relating to financial institution services business, (vii) $4 million of adverse development relating to the trucking (commercial auto) business and (viii) $5 million of adverse development relating to the captive program business.

For 2017, the $7 million decrease in reserves for prior years is primarily attributable to (i) $11 million of favorable development relating to the multiple peril crop insurance business, (ii) $6 million of favorable development relating to the property & inland marine business, (iii) $4 million of favorable development relating to the fidelity & crime business, partially offset by, (iv) $4 million of adverse development relating to the captive program business and (v) $4 million of adverse development relating to the specialty human services business (non-profit organizations) and (vi) $5 million of adverse development relating to run-off commercial lines business (retroactive reinsurance).

26.) INTERCOMPANY POOLING ARRANGEMENTS

Effective January 1, 2018, American Empire Surplus Lines Insurance Company (“AESLIC”) and its subsidiary, American Empire Insurance Company (“AEIC”), became parties to the pooling agreement with the Company and certain of its subsidiaries. In addition, AESLIC and AEIC entered into reinsurance agreements with the Company. As a result of these agreements, AESLIC transferred approximately $314 million of insurance liabilities and an equal number of assets to the Company.

The effect of the pooling agreement is to transfer all direct and assumed insurance liabilities of the participating companies to the Company. The Company retains 100% of the pooled business, as illustrated below:

Company	NAIC Company Code Number	Participation Percentage
Great American Insurance Company	16691	100.0%
Great American Insurance Company of New York	22136	0.0%
Great American Alliance Insurance Company	26832	0.0%
Great American Assurance Company	26344	0.0%
Great American Casualty Insurance Company	39896	0.0%
Great American Contemporary Insurance Company	10646	0.0%
Great American E & S Insurance Company	37532	0.0%
Great American Fidelity Insurance Company	41858	0.0%
Great American Protection Insurance Company	38580	0.0%
Great American Security Insurance Company	31135	0.0%
Great American Spirit Insurance Company	33723	0.0%
American Empire Surplus Lines Insurance Company	35351	0.0%
American Empire Insurance Company	37990	0.0%
		100.0%

All lines of business are subject to the pooling agreement.

The Company’s net underwriting results are determined after making cessions to various other affiliated and non-affiliated reinsurers under terms of other reinsurance agreements. These cessions are made subsequent to the pooling of business from the pool members to the Company.

The Company is party to reinsurance agreements with affiliated and non-affiliated reinsurers covering business subject to the pooling agreement. The Company has a contractual right of recovery under such reinsurance agreements.

There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the Company and the corresponding entries on the assumed and ceded reinsurance schedules of other pool participants.

The Provision for Reinsurance (Schedule F, Part 8) is recorded by the Company and is not shared with the other pool participants. Uncollectible reinsurance balances which are written off are subject to the terms of the pooling agreement.

As of March 31, 2018, the Company has a receivable from AESLIC of $42,578,511 as a result of the pooling agreement.

27.) STRUCTURED SETTLEMENTS

No significant change.

28.) HEALTH CARE RECEIVABLES

No significant change.

29.) PARTICIPATING POLICIES

No significant change.

30.) PREMIUM DEFICIENCY RESERVES

No significant change.

31.) HIGH DEDUCTIBLES

No significant change.

32.) DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33.) ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34.) SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35.) MULTIPLE PERIL CROP INSURANCE

No significant change

36.) FINANCIAL GUARANTY INSURANCE

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

Not applicable

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

Not applicable

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

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

Not applicable

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

Not applicable

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

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

Not applicable

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

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

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 465,683

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 239,981,189

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	443,959,095	452,721,078
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	25,644,582	25,301,498
14.26	All Other	23,233,856	23,689,986
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 492,837,533	$ 501,712,562
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

See Note 8.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS

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

18.2 If no, list exceptions:

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [X] No [ ] N/A [ ]

   If yes, attach an explanation.

   The pooling agreement was amended to include American Empire Surplus Lines Insurance Company and American Empire Insurance Company effective 1/1/2018 (see Note 26).

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

   Not applicable

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1	A&H loss percent	59.400%
5.2	A&H cost containment percent	11.400%
5.3	A&H expense percent excluding cost containment expenses	31.500%

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
39217	22-2311816	QBE Insurance Corporation	USA	Authorized	0	
16092	32-0431155	RPX Reinsurance LLC	USA	Unauthorized	0	
All Other Insurers						
00000	AA-1124129	Endurance Worldwide Insurance Ltd	GBR	Unauthorized	0	
00000	AA-1120171	Lloyd's Syndicate Number 1856	GBR	Authorized	0	
00000	AA-1120113	Lloyd's Syndicate Number 3334	GBR	Authorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	3,655,022	3,939,570	2,075,319	2,058,927	18,383,658	23,718,321
2. Alaska AK	L	1,034,553	699,372	32,294	576,038	4,247,344	1,320,869
3. Arizona AZ	L	4,421,597	8,648,605	60,684,021	1,676,431	52,683,100	21,112,008
4. Arkansas AR	L	1,338,093	1,435,951	1,255,131	2,305,665	9,463,215	11,551,148
5. California CA	L	45,202,807	42,581,391	57,127,413	8,672,208	249,887,570	173,831,223
6. Colorado CO	L	8,203,791	5,949,740	1,331,079	2,785,648	22,096,234	18,402,196
7. Connecticut CT	L	2,490,437	2,186,607	691,853	192,687	9,647,798	8,784,940
8. Delaware DE	L	1,419,809	1,283,913	3,311,608	819,359	60,902,375	55,847,446
9. District of Columbia DC	L	2,126,667	2,224,219	283,324	387,226	8,609,011	7,419,054
10. Florida FL	L	16,784,891	16,793,386	10,343,974	14,160,777	79,757,894	62,191,858
11. Georgia GA	L	9,673,371	9,308,591	8,748,799	10,337,888	62,403,068	49,507,410
12. Hawaii HI	L	1,711,742	1,494,871	1,033,275	515,295	7,915,317	5,762,119
13. Idaho ID	L	1,509,670	2,349,031	264,502	509,372	5,972,045	8,635,341
14. Illinois IL	L	11,820,834	12,619,817	23,073,176	6,922,004	83,079,455	85,504,728
15. Indiana IN	L	5,767,494	4,692,871	6,680,388	6,142,714	23,130,822	26,694,804
16. Iowa IA	L	3,275,775	4,791,231	10,337,509	4,869,216	18,699,505	22,121,476
17. Kansas KS	L	6,271,668	4,429,565	10,875,126	3,661,634	20,649,506	19,201,639
18. Kentucky KY	L	4,284,822	3,872,184	6,715,974	5,955,613	16,002,391	11,687,987
19. Louisiana LA	L	3,525,561	3,839,926	878,244	621,461	10,649,590	4,073,807
20. Maine ME	L	721,095	806,714	780,214	375,121	2,141,343	1,407,610
21. Maryland MD	L	4,620,098	4,301,824	688,057	788,082	24,152,250	24,389,158
22. Massachusetts MA	L	9,103,154	9,285,487	2,985,690	1,523,495	23,942,978	20,751,127
23. Michigan MI	L	8,574,562	10,352,316	10,972,482	5,228,945	35,853,863	35,528,010
24. Minnesota MN	L	4,095,457	4,305,882	4,186,223	2,756,927	26,365,011	25,898,370
25. Mississippi MS	L	2,093,078	1,545,232	916,167	546,735	9,988,740	9,172,609
26. Missouri MO	L	8,077,186	7,687,561	8,453,545	5,582,793	36,171,161	28,763,297
27. Montana MT	L	811,764	1,028,874	306,001	612,406	3,708,006	2,481,518
28. Nebraska NE	L	3,220,769	805,711	8,520,956	3,141,945	15,692,926	12,373,632
29. Nevada NV	L	1,998,733	3,506,378	763,247	285,290	19,103,103	13,093,629
30. New Hampshire NH	L	566,245	560,381	1,090	86,516	5,198,833	3,230,267
31. New Jersey NJ	L	9,404,920	8,521,361	3,505,916	1,137,926	43,841,395	42,629,812
32. New Mexico NM	L	1,653,887	1,336,607	1,398,701	848,402	4,391,841	4,447,828
33. New York NY	L	31,354,526	29,748,881	5,011,298	4,639,601	94,158,315	79,553,515
34. North Carolina NC	L	6,829,962	4,996,098	2,291,339	2,526,415	28,480,484	27,253,122
35. North Dakota ND	L	805,023	1,122,451	6,091,351	2,687,922	13,235,893	13,082,462
36. Ohio OH	L	4,510,094	5,879,700	3,330,341	5,246,799	25,741,622	27,025,568
37. Oklahoma OK	L	5,529,911	5,984,447	4,306,344	1,416,155	12,405,229	12,435,450
38. Oregon OR	L	3,387,818	2,576,088	1,103,631	1,919,926	20,621,904	19,937,732
39. Pennsylvania PA	L	10,101,886	11,478,011	2,244,859	3,801,281	52,294,460	39,123,641
40. Rhode Island RI	L	1,344,852	1,179,411	1,320,733	113,831	3,334,905	2,280,298
41. South Carolina SC	L	2,522,329	2,401,795	668,572	747,888	16,532,833	8,510,621
42. South Dakota SD	L	869,905	590,458	5,595,342	3,019,451	9,145,715	14,487,465
43. Tennessee TN	L	3,561,376	3,480,277	1,548,813	2,975,788	15,917,208	13,239,148
44. Texas TX	L	29,811,168	24,384,239	15,379,533	9,788,705	80,585,727	79,433,055
45. Utah UT	L	2,170,459	1,749,723	529,588	449,368	9,940,820	9,464,931
46. Vermont VT	L	248,258	167,783	17,556	2,979	346,057	392,280
47. Virginia VA	L	4,110,485	4,260,169	436,966	245,650	21,993,148	21,731,916
48. Washington WA	L	7,864,899	6,018,367	1,448,930	1,589,587	30,118,072	31,869,058
49. West Virginia WV	L	999,109	828,009	173,127	41,419	1,191,424	1,426,903
50. Wisconsin WI	L	3,146,495	3,351,526	4,946,256	1,474,933	15,580,179	19,439,895
51. Wyoming WY	L	699,322	676,173	100,071	393,806	1,848,506	1,641,007
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	0	0	0	0	0	0
54. Puerto Rico PR	L	117,404	45,152	7,059	4,230	136,765	308,188
55. US Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	10,801,048	10,558,049	3,678,198	3,495,981	34,797,283	28,780,579
58. Aggregate Other Alien OT	XXX	12,533,425	13,041,116	4,133,401	2,030,356	31,689,319	14,943,456
59. Totals	XXX	332,779,306	321,703,090	313,584,607	144,696,821	1,534,827,214	1,307,895,525
DETAILS OF WRITE-INS							
58001. SGP SINGAPORE	XXX	12,010,477	12,456,313	4,123,516	2,030,444	26,425,034	12,269,360
58002. GBR UNITED KINGDOM	XXX	328,556	455,980	0	0	2,456,146	1,574,747
58003. NLD NETHERLANDS	XXX	165,020	88,000	9,885	(88)	2,434,081	785,413
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	29,372	40,824	0	0	374,058	313,936
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	12,533,425	13,041,116	4,133,401	2,030,356	31,689,319	14,943,456

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 3

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Great Southwest Corporation	DE	95-2802826	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. (77%) ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (26.96%)	GBR		
Tarian Underwriting Limited (60%)	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Services S/A (85%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC (23.35%)	DE		
GAI Australia Pty Ltd	AUS		

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0.....	.....	0.....	31-1544320	0	0001042046.	NYSE.....	American Financial Group, Inc.	OH.....	UDP.....	.....	Ownership.....	.....0.000	.....	.....N.....	0...
0.....	.....	0.....	31-6549738	0	0	.....	American Financial Capital Trust II	DE.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	16-6543606	0	0	.....	American Financial Capital Trust III	DE.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	16-6543609	0	0	.....	American Financial Capital Trust IV	DE.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-0996797	0	0	.....	American Financial Enterprises, Inc.	CT.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-0828578	0	0	.....	American Money Management Corporation	OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	27-1577326	0	0	.....	American Real Estate Capital Company, LLC	OH.....	NIA.....	American Money Management Corporation	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	27-2829629	0	0	.....	Mid-Market Capital Partners, LLC	DE.....	NIA.....	American Money Management Corporation	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	41-2112001	0	0	.....	APU Holding Company	OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-6000765	0	0	.....	American Premier Underwriters, Inc.	PA.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-6297584	0	0	.....	The Associates of the Jersey Company	NJ.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	95-2802826	0	0	.....	Great Southwest Corporation	DE.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	13-6400464	0	0	.....	Lehigh Valley Railroad Company	PA.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	46-1665396	0	0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC	PA.....	NIA.....	Lehigh Valley Railroad Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	20-1548213	0	0	.....	Magnolia Alabama Holdings, Inc.	DE.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	20-1574094	0	0	.....	Magnolia Alabama Holdings LLC	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	46-1852532	0	0	.....	Michigan Oil & Gas Holdings, LLC	MI.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	46-1480078	0	0	.....	Ohio Oil & Gas Holdings, LLC	OH.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	13-6021353	0	0	.....	The Owasco River Railway, Inc.	NY.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1236926	0	0	.....	PCC Real Estate, Inc.	NY.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	76-0080537	0	0	.....	PCC Technical Industries, Inc.	DE.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-1537928	0	0	.....	Penn Towers, Inc.	PA.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	46-3246684	0	0	.....	Pennsylvania Oil & Gas Holdings, LLC	PA.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-6000766	0	0	.....	Pennsylvania-Reading Seashore Lines	NJ.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	.....66.670	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-6207599	0	0	.....	Pittsburgh and Cross Creek Railroad Company	PA.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	.....83.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-1707450	0	0	.....	Terminal Realty Penn Co.	DC.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	23-1675796	0	0	.....	Waynesburg Southern Railroad Company	PA.....	NIA.....	American Premier Underwriters, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	98-1073776	0	0	.....	GAI Insurance Company, Ltd	BMU.....	IA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Great American Specialty & Affinity Limited	GBR.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1446308	0	0	.....	Hangar Acquisition Corp	OH.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	91-1242743	0	0	.....	Premier Lease & Loan Services Insurance Agency, Inc.	WA.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	91-1508644	0	0	.....	Premier Lease & Loan Services of Canada, Inc.	WA.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1262960	0	0	.....	Risico Management Corporation	DE.....	NIA.....	APU Holding Company	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-0823725	0	0	.....	Dixie Terminal Corporation	OH.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	98-0606803	0	0	.....	GAI Holding Bermuda Ltd	BMU.....	NIA.....	American Financial Group, Inc.	Ownership.....	.....69.990	American Financial Group, Inc.	.....N.....	6...
0.....	.....	0.....	98-0606803	0	0	.....	GAI Holding Bermuda Ltd	BMU.....	NIA.....	GAI Australia Pty Ltd	Ownership.....	.....30.010	American Financial Group, Inc.	.....N.....	6...

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0.....	.....	0.....	98-0556144	0	0	.....	GAI Indemnity, Ltd.	GBR.....	IA.....	GAI Holding Bermuda Ltd.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Capital Limited.	GBR.....	NIA.....	GAI Holding Bermuda Ltd.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Holdings (U.K.) Limited.	GBR.....	NIA.....	Neon Capital Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Beat Capital Partners Limited.	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	.....26.960	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Tarian Underwriting Limited.	GBR.....	NIA.....	Beat Capital Partners Limited.	Ownership.....	.....60.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	98-0412245	0	0	.....	Lavenham Underwriting Limited.	GBR.....	IA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Italy S.R.L.	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	.....60.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Management Services Limited.	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Sapphire Underwriting Limited.	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Service Company (U.K.) Limited.	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Marketform Australia Pty Limited.	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Studio Marketform SRL.	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Underwriting Bermuda Limited.	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Neon Underwriting Limited.	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Orca Services S/A.	DNK.....	NIA.....	Neon Holdings (U.K.) Limited.	Ownership.....	.....85.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	98-0431601	0	0	.....	Sampford Underwriting Limited.	GBR.....	IA.....	Neon Holdings (U.K.) Limited.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	.....	0	0	.....	Helium Holdings Limited.	BMU.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	6...
0.....	.....	0.....	.....	0	0	.....	Neon Employee Ownership LLC.	DE.....	NIA.....	Helium Holdings Limited.	Ownership.....	.....23.350	.....	.....N.....	6...
0.....	.....	0.....	.....	0	0	.....	GAI Australia Pty Ltd.	AUS.....	NIA.....	Neon Employee Ownership LLC.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	6...
0.....	.....	0.....	06-1356481	0	0	.....	Great American Financial Resources, Inc.	DE.....	NIA.....	American Financial Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	1...
0.....	.....	0.....	31-1422717	0	0	.....	AAG Insurance Agency, Inc.	KY.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	34-1017531	0	0	.....	Ceres Group, Inc.	DE.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	47-0717079	0	0	.....	Continental General Corporation.	NE.....	NIA.....	Ceres Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	34-1947042	0	0	.....	QQAgency of Texas, Inc.	TX.....	NIA.....	Ceres Group, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1395344	0	0	.....	Great American Advisors, Inc.	OH.....	NIA.....	Great American Financial Resources, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0084	American Financial Group, Inc.	63312...	13-1935920	0	0	.....	Great American Life Insurance Company.	OH.....	IA.....	Great American Financial Resources, Inc.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0084	American Financial Group, Inc.	93661...	31-1021738	0	0	.....	Annuity Investors Life Insurance Company.	OH.....	IA.....	Great American Life Insurance Company.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	27-4078277	0	0	.....	Bay Bridge Marina Hemingway's Restaurant, LLC.	MD.....	NIA.....	Great American Life Insurance Company.	Ownership.....	.....85.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	27-0513333	0	0	.....	Bay Bridge Marina Management.	MD.....	NIA.....	Great American Life Insurance Company.	Ownership.....	.....85.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	20-1246122	0	0	.....	Brothers Management, LLC.	FL.....	NIA.....	Great American Life Insurance Company.	Ownership.....	.....99.000	American Financial Group, Inc.	.....Y.....	0...
0.....	.....	0.....	81-3737639	0	0	.....	Charleston Harbor Fishing, LLC.	SC.....	NIA.....	Great American Life Insurance Company.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	47-5618395	0	0	.....	GA Key Lime, LLC.	OH.....	NIA.....	Great American Life Insurance Company.	Ownership.....	.....50.000	American Financial Group, Inc.	.....N.....	2...
0.....	.....	0.....	47-5618395	0	0	.....	GA Key Lime, LLC.	OH.....	NIA.....	Great American Insurance Company.	Ownership.....	.....50.000	American Financial Group, Inc.	.....N.....	2...
0.....	.....	0.....	20-4604276	0	0	.....	GALIC - Bay Bridge Marina, LLC.	MD.....	NIA.....	Great American Life Insurance Company.	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1391777	0	0	.....	GALIC Brothers, Inc.	OH.....	NIA.....	Great American Life Insurance Company.	Ownership.....	....100.000	American Financial Group, Inc.	.....Y.....	0...
0.....	.....	0.....	26-3260520	0	0	.....	Manhattan National Holding Corporation.	OH.....	NIA.....	Great American Life Insurance Company.	Ownership.....	....100.000	American Financial Group, Inc.	.....Y.....	0...

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	67083...	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	AA-1784136	0	0		Great American International Insurance Designated Activity Company.	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	23418...	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	15380...	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	13794...	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	23426...	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	98-0191335	0	0		Hudson Indemnity, Ltd	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	66-0660039	0	0		Hudson Management Group, Ltd	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	N	5...
0084	American Financial Group, Inc.	32620...	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	11051...	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	41106...	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	21172...	86-0114294	0	0		Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	22179...	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	43753...	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	82-2462705	0	0		Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	10701...	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	10335...	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	16691...	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	35351...	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0084	American Financial Group, Inc.	37990...	31-0973761	0	0		American Empire Insurance Company	OH	DS	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	DS	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	20-4498054	0	0		Crescent Centre Apartments	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1...
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0		0	0		Financiadora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	0...
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3...
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	26832...	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	26344...	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	39896...	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	10646...	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	37532...	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	41858...	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	22136...	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	38024...	31-0974853	0	0		Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other	0.000	American Financial Group, Inc.	N	4...
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	38580...	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...
0084	American Financial Group, Inc.	31135...	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0084	American Financial Group, Inc.	33723...	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0...
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0.....	.....	0.....	59-1263251	0	0	.....	Key Largo Group, Inc.	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	.....Y.....	0...
0.....	.....	0.....	871850814	0	0	.....	PLLS Canada Insurance Brokers Inc.	CAN.....	DS.....	Great American Insurance Company.....	Ownership.....	.....49.000	American Financial Group, Inc.	.....Y.....	0...
0.....	.....	0.....	31-1293064	0	0	.....	Professional Risk Brokers, Inc.	IL.....	DS.....	Great American Insurance Company.....	Ownership.....	....100.000	American Financial Group, Inc.	.....Y.....	0...
0.....	.....	0.....	31-0686194	0	0	.....	One East Fourth, Inc.	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-0883227	0	0	.....	Pioneer Carpet Mills, Inc.	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-1119320	0	0	.....	TEJ Holdings, Inc.	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...
0.....	.....	0.....	31-0728327	0	0	.....	Three East Fourth, Inc.	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	....100.000	American Financial Group, Inc.	.....N.....	0...

Asteı	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.
6	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	1,566,184	956,569	61.076	61.190
2. Allied lines	85,674,447	(28,030,060)	(32.717)	(25.255)
3. Farmowners multiple peril	6,415,066	3,151,326	49.124	60.649
4. Homeowners multiple peril	2,903	14,368	494.990	(73,393.858)
5. Commercial multiple peril	15,172,017	59,056,897	389.249	70.358
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	28,269,079	14,206,955	50.256	45.344
9. Inland marine	9,011,712	2,165,431	24.029	8.893
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	4,535	(2,270)	(50.059)	379.112
11.2. Medical professional liability - claims-made	109,492	(1,092)	(0.997)	31.215
12. Earthquake	89,960	(14,530)	(16.151)	8.496
13. Group accident and health	12,057,379	5,958,151	49.415	(0.688)
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	1,506,236	2,126,745	141.196	82.476
17.1 Other liability-occurrence	51,920,919	29,016,856	55.887	48.639
17.2 Other liability-claims made	62,602,156	15,110,495	24.137	37.265
17.3 Excess workers' compensation	240,234	142,521	59.326	88.173
18.1 Products liability-occurrence	321,387	(1,334,738)	(415.306)	56.446
18.2 Products liability-claims made	28,180	39,037	138.528	5.747
19.1, 19.2 Private passenger auto liability	587,598	596,405	101.499	(67.221)
19.3, 19.4 Commercial auto liability	8,087,065	6,115,052	75.615	72.925
21. Auto physical damage	1,551,925	1,079,274	69.544	153.281
22. Aircraft (all perils)	6,193,910	10,000,344	161.454	(33.821)
23. Fidelity	22,649,538	7,831,157	34.575	7.205
24. Surety	27,306,857	4,261,470	15.606	3.964
26. Burglary and theft	243,449	45,115	18.532	(157.301)
27. Boiler and machinery	809,441	196,058	24.221	9.206
28. Credit	30,679,150	1,525,874	4.974	48.202
29. International	0	0	0.000	0.000
30. Warranty	2,687,567	244,071	9.081	16.680
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,757,597	647,475	36.839	50.712
35. Totals	377,545,983	135,104,954	35.785	22.345
DETAILS OF WRITE-INS				
3401. Collateral protection	1,385,343	332,298	23.987	34.534
3402. Supplemental unemployment	372,254	315,177	84.667	116.916
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,757,597	647,475	36.839	50.712

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	443,471	443,471	955,226
2. Allied lines	38,715,905	38,715,905	41,053,838
3. Farmowners multiple peril	6,005,527	6,005,527	6,607,270
4. Homeowners multiple peril	1,709	1,709	(403)
5. Commercial multiple peril	14,245,590	14,245,590	15,534,722
6. Mortgage guaranty	0	0	0
8. Ocean marine	29,674,552	29,674,552	26,491,921
9. Inland marine	12,925,412	12,925,412	5,968,108
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	21,675
11.2 Medical professional liability - claims made	266	266	20,199
12. Earthquake	104,941	104,941	77,391
13. Group accident and health	10,201,006	10,201,006	12,098,863
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	1,502,824	1,502,824	1,685,945
17.1 Other liability-occurrence	63,158,016	63,158,016	59,022,810
17.2 Other liability-claims made	63,843,231	63,843,231	59,700,375
17.3 Excess workers' compensation	505,691	505,691	0
18.1 Products liability-occurrence	390,600	390,600	272,404
18.2 Products liability-claims made	54,828	54,828	50,134
19.1 19.2 Private passenger auto liability	549,105	549,105	0
19.3 19.4 Commercial auto liability	5,199,746	5,199,746	7,076,027
21. Auto physical damage	1,454,811	1,454,811	1,248,533
22. Aircraft (all perils)	7,638,928	7,638,928	5,155,023
23. Fidelity	16,735,966	16,735,966	16,199,173
24. Surety	28,248,482	28,248,482	28,320,116
26. Burglary and theft	189,908	189,908	188,950
27. Boiler and machinery	926,153	926,153	767,716
28. Credit	27,862,891	27,862,891	31,313,477
29. International	0	0	0
30. Warranty	275,836	275,836	351,523
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,923,910	1,923,910	1,522,076
35. Totals	332,779,306	332,779,306	321,703,090
DETAILS OF WRITE-INS			
3401. Collateral protection	1,554,039	1,554,039	1,194,867
3402. Supplemental unemployment	369,870	369,870	327,209
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,923,910	1,923,910	1,522,076

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior	605,843	1,054,473	1,660,316	(47,614)	520	(47,095)	625,569	4,893	1,046,008	1,676,469	(27,889)	(3,053)	(30,942)
2. 2016	213,655	329,154	542,809	(31,550)	636	(30,914)	228,256	1,575	358,159	587,989	(16,949)	31,215	14,266
3. Subtotals 2016 + Prior	819,498	1,383,627	2,203,125	(79,164)	1,156	(78,009)	853,825	6,467	1,404,166	2,264,458	(44,838)	28,162	(16,676)
4. 2017	373,465	658,378	1,031,843	18,496	124,437	142,933	214,964	31,553	651,728	898,245	(140,004)	149,339	9,335
5. Subtotals 2017 + Prior	1,192,963	2,042,006	3,234,968	(60,668)	125,592	64,924	1,068,789	38,021	2,055,894	3,162,704	(184,842)	177,501	(7,341)
6. 2018	XXX	XXX	XXX	XXX	37,228	37,228	XXX	95,538	234,355	329,894	XXX	XXX	XXX
7. Totals	1,192,963	2,042,006	3,234,968	(60,668)	162,820	102,152	1,068,789	133,559	2,290,249	3,492,597	(184,842)	177,501	(7,341)
8. Prior Year-End's Surplus As Regards Policyholders	1,668,373										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. (15.5)%	2. 8.7 %	3. (0.2)%
													Col. 13, Line 7 Line 8
													4. (0.4)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1. The data for this supplement is not required to be filed.
2.
3. The data for this supplement is not required to be filed.
4.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Funds held as collateral	10,035,552	0	10,035,552	21,842,395
2505. Equities and deposits in pools and associations	3,723,792	0	3,723,792	5,442,602
2506. Other assets and receivables	32,622,892	30,866,118	1,756,774	5,667,701
2507. Intangibles	3,809,504	3,809,504	0	0
2597. Summary of remaining write-ins for Line 25	50,191,740	34,675,622	15,516,118	32,952,698

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain	0	5,000,000	15,000,000
1497. Summary of remaining write-ins for Line 14	0	5,000,000	15,000,000

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	0	0	0	0	0
58005. DEU GERMANY	XXX	0	40,824	0	0	39,081	130,312
58006. HKG HONG KONG, SPECIAL AD	XXX	0	0	0	0	334,977	183,624
58007. AUS AUSTRALIA	XXX	29,372	0	0	0	0	0
58008. GTM GUATEMALA	XXX	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	29,372	40,824	0	0	374,058	313,936

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	58,358,036	58,240,298
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	806,639	3,599,326
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	999	43,395
5.	Deduct amounts received on disposals	1,000	108,543
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	1,084,769	3,416,440
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	58,079,905	58,358,036
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	58,079,905	58,358,036

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	308,124,727	233,765,374
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,687,796	118,282,261
	2.2 Additional investment made after acquisition	0	7,487,500
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,418,886	51,410,408
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	315,393,636	308,124,727
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	315,393,636	308,124,727
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	315,393,636	308,124,727

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	430,737,607	315,200,183
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,641,224	63,795,964
	2.2 Additional investment made after acquisition	33,757,406	131,661,155
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	7,160,820	(1,643,982)
6.	Total gain (loss) on disposals	0	1,719,680
7.	Deduct amounts received on disposals	15,015,960	75,368,894
8.	Deduct amortization of premium and depreciation	581,832	2,833,271
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	1,793,229
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	461,699,265	430,737,607
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	461,699,265	430,737,607

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,191,267,375	4,232,293,422
2.	Cost of bonds and stocks acquired	669,371,795	1,328,333,488
3.	Accrual of discount	3,922,885	21,937,398
4.	Unrealized valuation increase (decrease)	(36,335,267)	(117,498,654)
5.	Total gain (loss) on disposals	1,755,917	208,792,315
6.	Deduct consideration for bonds and stocks disposed of	190,504,052	1,438,290,870
7.	Deduct amortization of premium	2,905,515	12,399,977
8.	Total foreign exchange change in book/adjusted carrying value	350,414	665,308
9.	Deduct current year's other-than-temporary impairment recognized	1,138,647	32,565,056
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	463,725	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,636,248,630	4,191,267,375
12.	Deduct total nonadmitted amounts	12,756,143	10,813,268
13.	Statement value at end of current period (Line 11 minus Line 12)	4,623,492,487	4,180,454,107

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,697,670,449	468,063,928	129,144,550	1,148,480	3,037,738,307			2,697,670,449
2. NAIC 2 (a)	336,094,727	76,300,999	26,717,621	(5,682,478)	379,995,627			336,094,727
3. NAIC 3 (a)	56,367,349	19,425,791	6,234,317	5,815,744	75,374,567			56,367,349
4. NAIC 4 (a)	23,246,383	240,693	3,790,703	(1,423,256)	18,273,117			23,246,383
5. NAIC 5 (a)	7,866,606	12,536,334	13,070,158	1,224,704	8,557,486			7,866,606
6. NAIC 6 (a)	10,523,022	455,201	779,913	(50,674)	10,147,636			10,523,022
7. Total Bonds	3,131,768,536	577,022,946	179,737,261	1,032,519	3,530,086,740	0	0	3,131,768,536
PREFERRED STOCK								
8. NAIC 1	12,217,253	0	0	(113,233)	12,104,020			12,217,253
9. NAIC 2	169,619,060	32,493,406	0	(4,057,354)	198,055,112			169,619,060
10. NAIC 3	33,155,549	6,303,450	0	(16,275)	39,442,724			33,155,549
11. NAIC 4	5,314,310	3,454,767	0	0	8,769,077			5,314,310
12. NAIC 5	4,776,491	1,117	0	(899,707)	3,877,901			4,776,491
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	225,082,663	42,252,740	0	(5,086,569)	262,248,834	0	0	225,082,663
15. Total Bonds and Preferred Stock	3,356,851,199	619,275,686	179,737,261	(4,054,050)	3,792,335,574	0	0	3,356,851,199

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....111,406,536; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	111,406,536	XXX	111,406,536	937,466	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	71,370,252	365,757,816
2. Cost of short-term investments acquired	46,737,503	1,137,678,731
3. Accrual of discount	38,663	3,060
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	27	9,396
6. Deduct consideration received on disposals	6,774,458	1,432,085,407
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	34,549	6,656
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)	111,406,536	71,370,252
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	111,406,536	71,370,252

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	72,650
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	2,176,282
5.	Considerations received/(paid) on terminations	2,176,282
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	817,761
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	890,411
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	890,411

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	890,411	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		890,411
4.	Part D, Section 1, Column 5	890,411	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	890,411	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		890,411
10.	Part D, Section 1, Column 8	890,411	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	225,000	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	225,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	361,805,597	66,176,335
2. Cost of cash equivalents acquired	347,656,372	991,869,230
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	426,269,577	696,239,968
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)	283,192,392	361,805,597
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	283,192,392	361,805,597

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building, Land, and Improvements	St. Louis	MO..	11/30/1999	Worldwide Building, St. Louis	0	0	0	976
Building, Land, and Improvements	Danbury	CT...	12/19/1995	Danbury	0	0	0	34,693
Building, Land, and Improvements	Charleston	SC...	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	495,423
Building, Land, and Improvements	Stevensville	MD..	05/11/2005	Bay Bridge Marina	0	0	0	1,906
Building, Land, and Improvements	Whitefield	NH...	06/02/2005	Mountain View Grand Resort LLC	0	0	0	273,641
0199999. Totals					0	0	0	806,639
0399999. Totals					0	0	0	806,639

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	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
Property Disposed																			
Land	Warren County	OH.	01/01/2018	Darren Clark	1,000	0	1	0	0	0	0	0	1	0	0	999	999	0	12,600
0199999. Totals					1,000	0	1	0	0	0	0	0	1	0	0	999	999	0	12,600
0399999. Totals					1,000	0	1	0	0	0	0	0	1	0	0	999	999	0	12,600

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Mezzanine Loans								
US SFE 5	Austin	TX		03/01/2018	4.750	8,687,796	0	11,583,728
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	8,687,796	0	11,583,728
0899999. Total - Mortgages in Good Standing				XXX	XXX	8,687,796	0	11,583,728
3399999. Total Mortgages				XXX	XXX	8,687,796	0	11,583,728

SCHEDULE B - PART 3

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

QE02

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999	03/12/2018	68,041	0	0	0	0	0	0	68,041	68,041	0	0	0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	03/12/2018	151,954	0	0	0	0	0	0	151,954	151,954	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	03/26/2018	83,377	0	0	0	0	0	0	83,377	83,377	0	0	0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	03/12/2018	107,595	0	0	0	0	0	0	107,595	107,595	0	0	0
Grand AM	Austin	TX		10/23/2017	02/16/2018	528,105	0	0	0	0	0	0	528,105	528,105	0	0	0
Highland Dallas	Dallas	TX		12/18/2015	03/12/2018	40,091	0	0	0	0	0	0	40,091	40,091	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	03/12/2018	72,251	0	0	0	0	0	0	72,251	72,251	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008	03/26/2018	259,707	0	0	0	0	0	0	259,707	259,707	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	03/12/2018	42,353	0	0	0	0	0	0	42,353	42,353	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014	03/12/2018	65,412	0	0	0	0	0	0	65,412	65,412	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,418,886	0	0	0	0	0	0	1,418,886	1,418,886	0	0	0
0599999. Total Mortgages						1,418,886	0	0	0	0	0	0	1,418,886	1,418,886	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	846,130	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	846,130	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners Fund II, LP		01/12/2018	0	218,978	300,000	0	0	0.943
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, LP		11/30/2017	0	0	621,389	0	0	2.850
45666Z ZB 1	Industrial Piping Inc	Charlotte	NC	Industrial Piping Inc		12/01/2016	0	0	112	0	0	39.000
000000 00 0	Monarch Capital Partners III, L.P	New York	NY	Monarch Capital Partners III, L.P		01/12/2015	0	0	292,744	0	0	1.310
000000 00 0	Monarch Capital Partners IV, L.P	New York	NY	Monarch Capital Partners IV, L.P		10/30/2017	0	0	575,000	0	0	2.170
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017	0	0	168,284	0	0	0.360
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017	0	0	2,067,692	0	0	29.539
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017	0	0	2,147,360	0	0	8.770
000000 00 0	Yukon Capital Partners II L.P	Minneapolis	MN	Yukon Capital Partners II L.P		07/17/2014	2	0	287,076	0	0	1.180
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Capital Partners III LP		07/18/2017	2	0	187,005	0	0	0.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								218,978	6,646,662	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP		12/06/2013	3	0	1,182,271	0	0	0.940
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP		10/21/2016	3	0	371,242	0	0	0.330
000000 00 0	AMMC CLO 22 UBS Warehouse	George Town	CYM	UBS Securities LLC		01/31/2018	0	1,500,000	10,500,000	0	0	30.000
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP		08/04/2015	3	0	417,396	0	0	0.110
000000 00 0	Bridge Growth Partners L.P	New York	NY	Bridge Growth Partners L.P		07/15/2014	3	0	52,234	0	0	1.750
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1	0	33,203	0	0	1.120
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1	0	25,485	0	0	1.940
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/19/2017	0	0	199,011	0	0	0.580
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1	0	75,000	0	0	0.460
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	1	75,000	0	0	0	0.345
000000 00 0	Greenspring Global Partners VIII, L.P	Owings Mills	MD	Greenspring Global Partners VIII, L.P		07/14/2017	1	0	72,092	0	0	4.710
000000 00 0	Gryphon Partners IV, L.P	San Francisco	CA	Gryphon Partners IV, L.P		12/06/2016	3	0	14,194	0	0	0.200
000000 00 0	LLR Equity Partners V, L.P	Philadelphia	PA	LLR Equity Partners V, L.P		03/31/2017	3	300,000	0	0	0	0.380
000000 00 0	ManchesterStory Venture Fund, L.P	Des Moines	IA	ManchesterStory Venture Fund, L.P		03/23/2017	1	0	19,056	0	0	3.230
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	6,825	0	0	29.710
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017	0	0	55,049	0	0	29.410
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3	0	105,000	0	0	0.330
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.		10/01/2012	3	0	10,555	0	0	0.320
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3	0	431,841	0	0	0.570
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3	0	645,302	0	0	1.030
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP		02/28/2018	3	203,996	0	0	0	0.515
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012	3	0	195,000	0	0	0.710
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP		02/15/2018	0	100,000	0	0	0	1.000
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3	0	30,339	0	0	1.180
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.		06/08/2016	3	0	425,482	0	0	0.480
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	55,500	0	0	0.760
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3	0	18,750	0	0	0.810
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando Partners, LLC		03/12/2018	0	1,518,750	0	0	0	8.800
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3	0	495,408	0	0	1.190

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								3,697,746	15,436,234	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017	0	0	90,310	0	0	40.000
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016	0	0	528,409	0	0	39.850
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners, LP		11/27/2017	0	0	7,265,445	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners, LP		11/06/2015	0	0	297,628	0	0	40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017	0	0	146,000	0	0	40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015	0	0	39,000	0	0	26.670
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.		03/08/2018	0	1,723,634	0	0	0	22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/26/2015	0	0	41,622	0	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,723,634	8,408,415	0	0	XXX
Surplus Debentures - Unaffiliated												
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20	New York	NY	Exchange		02/12/2018	0	866	0	0	0	0.000
2399999. Total - Surplus Debentures - Unaffiliated								866	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.		10/01/2015	0	0	2,419,965	0	0	7.813
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	2,419,965	0	0	XXX
4499999. Subtotal - Unaffiliated								5,641,224	32,911,276	0	0	XXX
4599999. Subtotal - Affiliated								0	846,130	0	0	XXX
4699999. Totals								5,641,224	33,757,406	0	0	XXX

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999	01/26/2018	390,000	0	0	0	0	0	0	390,000	390,000	0	0	0	260,130
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							390,000	0	0	0	0	0	0	390,000	390,000	0	0	0	260,130
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015	01/12/2018	376,646	0	0	0	0	0	0	376,646	376,646	0	0	0	0
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017	03/20/2018	4,635	0	0	0	0	0	0	4,635	4,635	0	0	0	8,083
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP	08/02/2017	03/20/2018	673,686	0	0	0	0	0	0	673,686	673,686	0	0	0	21,881
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016	02/22/2018	543,971	0	0	0	0	0	0	543,971	543,971	0	0	0	64,568
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,598,938	0	0	0	0	0	0	1,598,938	1,598,938	0	0	0	94,531
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AMMC CLO 22 UBS Warehouse	George Town	CYM	UBS Securities LLC	01/31/2018	03/27/2018	12,000,000	0	0	0	0	0	0	12,000,000	12,000,000	0	0	0	99,916
000000 00 0	BIC Investors, LLC (RSI HOMES)	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)	05/22/2015	01/26/2018	34,302	0	0	0	0	0	0	34,302	34,302	0	0	0	0
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016	03/29/2018	225,799	0	0	0	0	0	0	225,799	225,799	0	0	0	23,918

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	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	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	03/30/2018	57,931	0	0	0	0	0	0	57,931	57,931	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	03/09/2018	110,074	0	0	0	0	0	0	110,074	110,074	0	0	0	242,306
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012	03/27/2018	81,057	0	0	0	0	0	0	81,057	81,057	0	0	0	202,705
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.	01/28/2016	03/09/2018	195,866	0	0	0	0	0	0	195,866	195,866	0	0	0	60,438
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.	04/30/2014	03/27/2018	65,991	0	0	0	0	0	0	65,991	65,991	0	0	0	384,009
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014	03/30/2018	66,927	0	0	0	0	0	0	66,927	66,927	0	0	0	1,516
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012	02/03/2018	16,380	0	0	0	0	0	0	16,380	16,380	0	0	0	28,620
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	03/30/2018	44,705	0	0	0	0	0	0	44,705	44,705	0	0	0	0
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015	02/27/2018	48,764	0	0	0	0	0	0	48,764	48,764	0	0	0	13,493
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							12,947,797	0	0	0	0	0	0	12,947,797	12,947,797	0	0	0	1,056,920
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Kaleb Grove Investors, LLC	11/30/2016	02/20/2018	62,800	0	0	0	0	0	0	62,800	62,800	0	0	0	0
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	03/20/2018	16,425	0	0	0	0	0	0	16,425	16,425	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							79,225	0	0	0	0	0	0	79,225	79,225	0	0	0	0
4499999. Subtotal - Unaffiliated							14,625,960	0	0	0	0	0	0	14,625,960	14,625,960	0	0	0	1,151,451
4599999. Subtotal - Affiliated							390,000	0	0	0	0	0	0	390,000	390,000	0	0	0	260,130
4699999. Totals							15,015,960	0	0	0	0	0	0	15,015,960	15,015,960	0	0	0	1,411,581

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 N2 2	US TREASURY N/B 1.25 12/15/2018		01/16/2018	CITIGROUP		131,314	132,000	150	1
912828 PX 2	U.S. TREASURY NOTES 3.625 02/15/2021		03/07/2018	GOLDMAN SACHS		5,221,770	5,049,000	10,618	1
0599999.	Total - Bonds - U.S. Government					5,353,085	5,181,000	10,767	XXX
Bonds - All Other Government									
EJ2382 59 0	HOUSING & DEV 1.52 06/18/19	B	02/13/2018	DBS BANK LTD, SINGAPORE		188,418	250,000	458	1FE
EJ2382 59 0	HOUSING & DEV 1.52 06/18/19	B	02/13/2018	STANDARD CHARTERED BANK		753,673	1,000,000	1,831	1FE
EK2880 43 4	HOUSING & DEV MTN 2.223 05/28/2019	B	02/13/2018	MIZUHO SEC USA		380,049	500,000	1,926	1Z
QJ4442 72 0	HOUSING & DEV 2.10 11/03/20 MTN	B	02/07/2018	DBS BANK LTD, SINGAPORE		3,232,086	4,250,000	18,292	1FE
QJ4442 72 0	HOUSING & DEV 2.10 11/03/20 MTN	B	02/12/2018	DBS BANK LTD, SINGAPORE		756,997	1,000,000	4,552	1FE
QJ4442 72 0	HOUSING & DEV 2.10 11/03/20 MTN	B	02/19/2018	UNITED OVERSEAS BANK		2,296,607	3,000,000	14,715	1FE
QJ4442 72 0	HOUSING & DEV 2.10 11/03/20 MTN	B	02/20/2018	UNITED OVERSEAS BANK		571,344	750,000	3,698	1FE
1099999.	Total - Bonds - All Other Government					8,179,174	10,750,000	45,472	XXX
Bonds - U.S. Special Revenue and Special Assessment									
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		02/22/2018	Payment on Intercompany Balance		1,227,095	1,225,000	7,723	1FE
130536 QR 9	CA POLL CTRL FIN A1 3.375 7/01/25(WM)		02/22/2018	Payment on Intercompany Balance		2,110,120	2,000,000	9,563	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		02/22/2018	Payment on Intercompany Balance		1,111,322	1,136,542	2,122	1FE
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035		02/22/2018	Payment on Intercompany Balance		1,300,032	1,280,000	9,484	1FE
20775C EL 4	CT HSG FIN AUTH B-1 2.95 11/15/2031		02/22/2018	Payment on Intercompany Balance		969,880	1,000,000	7,949	1FE
20775C RY 2	CT HSG FIN AUTH A-4 3.65 11/15/2032		02/22/2018	Payment on Intercompany Balance		1,009,730	1,000,000	9,835	1FE
20775C TV 6	CONNECTICUT ST HSG C-1 3.65 11/15/2037		02/22/2018	Payment on Intercompany Balance		971,410	1,000,000	9,835	1FE
20775C ZE 7	CT HSG FIN AUTH A-2 4.00 11/15/2041		02/07/2018	BANC OF AMERICA SECURITIES		2,117,480	2,000,000	0	1FE
3137FA NH 7	FHR 4709 WI IO INV 10/15/2038		03/02/2018	AMHERST SECURITIES CORP		733,220	0	2,556	1
342816 J8 9	FL ST PWR AGY PREF A 5.25 10/01/2020		02/22/2018	Payment on Intercompany Balance		3,057,327	2,985,000	61,379	1
342816 L4 5	FL MUNI PWR-A-UNRE 5.25 10/01/2020		02/22/2018	Payment on Intercompany Balance		627,749	615,000	12,646	1FE
373539 4G 7	GA HSG & FIN AMT A-2 3.10 12/01/2031		02/22/2018	Payment on Intercompany Balance		2,416,650	2,500,000	17,438	1FE
373539 4H 5	GA HSG & FIN AMT A-2 3.30 12/01/2034		02/22/2018	Payment on Intercompany Balance		1,938,620	2,000,000	14,850	1FE
373539 6Q 3	GA ST HSG & FIN A 3.65 12/01/2032		02/22/2018	Payment on Intercompany Balance		1,010,730	1,000,000	8,213	1FE
373539 7W 9	GEORGIA ST HSG & FIN B 3.40 12/01/2037		02/22/2018	Payment on Intercompany Balance		1,463,790	1,500,000	11,475	1FE
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034		02/22/2018	Payment on Intercompany Balance		1,231,390	1,170,000	6,630	1FE
45201Y R3 3	ILLINOIS ST HSG DEV B 4.00 10/01/2048		02/22/2018	Payment on Intercompany Balance		2,129,860	2,000,000	14,000	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		02/22/2018	Payment on Intercompany Balance		1,074,507	1,133,374	1,620	1FE
49118N DP 7	KY ASSET/LIABILITY 5.00 09/01/22		02/22/2018	Payment on Intercompany Balance		3,219,900	3,000,000	71,250	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038		02/22/2018	Payment on Intercompany Balance		1,903,764	1,945,933	3,462	1FE
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045		02/22/2018	Payment on Intercompany Balance		974,941	925,000	9,969	1FE
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035		02/22/2018	Payment on Intercompany Balance		726,439	705,000	6,649	1FE
56052F GP 4	ME HSG AUTH MTG A 4.00 11/15/2047		02/22/2018	Payment on Intercompany Balance		1,068,410	1,000,000	10,778	1FE
57419R S9 7	MD DEPT HSG CMNTY G 3.35 09/15/2034		02/22/2018	Payment on Intercompany Balance		1,957,320	2,000,000	35,919	1FE
59259N AY 9	MET TRANSN SER A NY 6.00 04/01/2020		02/22/2018	Payment on Intercompany Balance		1,496,381	1,430,000	33,605	1FE
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046		02/22/2018	Payment on Intercompany Balance		937,998	890,000	8,010	1FE
594653 7G 6	MI HSG DEV AUTH A 3.35 12/01/2031		02/22/2018	Payment on Intercompany Balance		1,493,880	1,500,000	11,306	1FE
594654 CL 7	MI HSG DEV A 3.60 12/01/2033		03/09/2018	BARCLAYS CAPITAL		2,000,000	2,000,000	0	1FE
594654 CM 5	MI HSG DEV A 4.00 12/01/2048		03/09/2018	BARCLAYS CAPITAL		4,246,240	4,000,000	0	1FE
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044		02/22/2018	Payment on Intercompany Balance		1,215,062	1,243,476	2,140	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		02/22/2018	Payment on Intercompany Balance		1,326,966	1,342,268	2,251	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		02/22/2018	Payment on Intercompany Balance		1,473,449	1,506,178	2,636	1FE
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046		02/22/2018	Payment on Intercompany Balance		1,784,332	1,879,510	2,576	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		02/22/2018	Payment on Intercompany Balance		585,406	580,000	2,465	1FE
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041		02/22/2018	Payment on Intercompany Balance		749,441	710,000	4,023	1FE
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048		02/22/2018	Payment on Intercompany Balance		1,069,120	1,000,000	6,778	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		02/22/2018	Payment on Intercompany Balance		366,790	375,533	559	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038		02/22/2018	Payment on Intercompany Balance		1,532,238	1,485,000	17,170	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		02/22/2018	Payment on Intercompany Balance		781,952	745,000	9,188	1FE
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043		02/22/2018	Payment on Intercompany Balance		1,117,226	1,100,000	7,425	1FE
63968M RC 5	NE INVESTMENT FIN A 3.55 09/01/2033		03/07/2018	JP MORGAN SECURITIES INC		3,500,000	3,500,000	0	1FE
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048		03/07/2018	JP MORGAN SECURITIES INC		3,191,490	3,000,000	0	1FE
639707 AZ 1	NE UTIL CORP REV 5.00 01/01/2020		02/22/2018	Payment on Intercompany Balance		1,529,107	1,440,000	10,200	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035		02/22/2018	Payment on Intercompany Balance		613,315	636,034	1,020	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		02/22/2018	Payment on Intercompany Balance		766,185	750,000	11,578	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		02/22/2018	Payment on Intercompany Balance		1,186,666	1,300,000	2,275	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037		02/22/2018	Payment on Intercompany Balance		1,248,169	1,276,873	2,328	1FE
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046		02/22/2018	Payment on Intercompany Balance		1,105,770	1,070,000	17,789	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		02/22/2018	Payment on Intercompany Balance		273,035	284,071	431	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		02/22/2018	Payment on Intercompany Balance		867,983	892,995	1,485	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		02/22/2018	Payment on Intercompany Balance		663,363	645,000	8,842	1FE
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035		02/22/2018	Payment on Intercompany Balance		2,385,677	2,315,000	31,735	1FE
64988R CM 2	NY STATE MTG AGY REV 3.45 10/1/18		02/22/2018	Payment on Intercompany Balance		1,096,006	1,090,000	14,729	1FE
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030		02/22/2018	Payment on Intercompany Balance		427,541	415,000	5,689	1FE
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027		02/22/2018	Payment on Intercompany Balance		2,793,600	2,500,000	23,264	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		02/22/2018	Payment on Intercompany Balance		1,661,491	1,724,379	2,716	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/22/2018	Payment on Intercompany Balance		1,696,230	1,699,527	2,776	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		02/22/2018	Payment on Intercompany Balance		843,785	810,000	4,016	1FE
686087 VV 6	OREGON ST HSG & CMNTY D 3.45 01/01/2038		02/22/2018	Payment on Intercompany Balance		1,208,297	1,245,000	6,085	1FE
686087 WW 3	OR HSG & CMNTY SVCS G 4.00 01/01/2040		02/22/2018	Payment on Intercompany Balance		1,060,600	1,000,000	6,000	1FE
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033		02/22/2018	Payment on Intercompany Balance		1,486,456	1,420,000	22,247	1FE
76221R XN 8	RI HSG & MTGE C 3.15 10/01/2031		02/22/2018	Payment on Intercompany Balance		959,620	1,000,000	12,338	1FE
76221T KB 4	RI HSG & MTG 4-B 3.80 10/01/2037		02/22/2018	Payment on Intercompany Balance		980,570	1,000,000	6,439	1FE
83712D YN 0	SC HSG FIN & DEV B 3.40 07/01/2038		02/22/2018	Payment on Intercompany Balance		1,662,325	1,750,000	8,429	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		02/22/2018	Payment on Intercompany Balance		1,326,011	1,265,000	6,272	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		02/22/2018	Payment on Intercompany Balance		955,659	920,000	4,562	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		02/22/2018	Payment on Intercompany Balance		1,012,843	950,000	5,383	1FE
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042		02/22/2018	Payment on Intercompany Balance		1,052,357	975,000	5,525	1FE
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036		02/22/2018	Payment on Intercompany Balance		961,668	970,000	5,084	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		02/22/2018	Payment on Intercompany Balance		2,476,332	2,440,000	36,219	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		02/22/2018	Payment on Intercompany Balance		1,919,815	1,977,275	3,576	1FE
914119 TP 7	UNIV OF CINCINNATI 5.00 06/01/2022		02/22/2018	Payment on Intercompany Balance		1,148,007	1,050,000	11,813	1FE
92812U C4 8	VIRGINIA ST HSG DEV A 1.90 07/01/2021		02/22/2018	Payment on Intercompany Balance		2,126,617	2,145,000	5,774	1FE
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		02/22/2018	Payment on Intercompany Balance		1,766,411	1,790,638	3,264	1FE
93978T WE 5	WA HSG FIN COMM 1A 4.00 06/01/2039		02/22/2018	Payment on Intercompany Balance		1,467,064	1,380,000	12,420	1FE
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045		02/22/2018	Payment on Intercompany Balance		1,659,050	1,570,000	29,830	1FE
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046		02/22/2018	Payment on Intercompany Balance		1,705,523	1,650,000	27,431	1FE
97689Q EK 8	WISCONSIN ST HSG D 3.00 09/01/2032		02/22/2018	Payment on Intercompany Balance		3,769,280	3,940,000	56,145	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						115,082,082	112,694,607	871,181	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
003555 ZZ 5	ACA COMPLIANCE TL L+550 02/01/2023 AR		02/09/2018	Private Placement		936,009	963,740	0	3FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		02/22/2018	Private Placement		11,034,707	10,993,500	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		03/01/2018	Private Placement		357,000	357,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		03/06/2018	Private Placement		798,000	798,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		03/08/2018	Private Placement		840,000	840,000	0	1FE
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		01/19/2018	Exchanged		6,370,000	7,000,000	0	1AM
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	Exchanged		3,265	3,257	0	4Z
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024		02/22/2018	Payment on Intercompany Balance		1,949,750	2,000,000	967	1FE
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045		02/22/2018	Payment on Intercompany Balance		10	0	0	5*GI
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036		01/26/2018	Greensledge Capital Market		1,800,000	1,800,000	0	1FE
03330P AC 3	ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036		01/26/2018	Greensledge Capital Market		2,400,000	2,400,000	0	1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		02/22/2018	Payment on Intercompany Balance		2,225,118	2,294,250	20,988	2AM
038923 AC 2	ARBOR REALTY TRUST 5.625 05/01/2023		03/08/2018	SANDLER & O'NEIL PARTNERS		1,999,740	2,000,000	0	1FE
04010L AV 5	ARES CAPITAL CORP 4.25 03/01/2025		01/08/2018	BANC OF AMERICA SECURITIES		4,981,050	5,000,000	0	2FE
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022		02/22/2018	Payment on Intercompany Balance		2,024,918	2,000,000	6,000	1FE
05525F AA 9	BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE		01/03/2018	AMHERST SECURITIES CORP		2,285,156	3,000,000	0	1AM
05549N AC 0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035		02/13/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0	1FE
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022	C	02/22/2018	Payment on Intercompany Balance		1,962,538	2,000,000	161	1FE
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018		02/09/2018	Private Placement		234,559	234,559	0	4Z
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018		03/28/2018	Private Placement		2,869	2,869	0	4Z
09257W AC 4	BLACKSTONE MTGE 4.75 03/15/2023		03/23/2018	BANC OF AMERICA SECURITIES		1,477,500	1,500,000	0	2Z
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036		02/02/2018	Greensledge Capital Market		3,000,000	3,000,000	0	1FE
11133T AB 9	BROADRIDGE FINANCIAL SOL 3.95 09/01/2020		02/22/2018	Payment on Intercompany Balance		3,066,093	3,000,000	56,288	2FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		02/21/2018	DEUTSCHE BANK		3,499,939	3,500,000	0	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		02/09/2018	CANTOR FITZGERALD & CO		493,091	496,720	1,166	1FE
12673P AH 8	CA INC 3.60 08/15/2022		02/22/2018	Payment on Intercompany Balance		501,734	500,000	350	2FE
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030		02/08/2018	NATIXIS		3,000,000	3,000,000	0	1FE
15673N AE 3	CERB 2018-1A B CLO MEZ FLT 04/15/2030		02/08/2018	NATIXIS		2,000,000	2,000,000	0	1FE
17401Q AQ 4	CITIZENS BANK NA BKNT 3.70 03/29/2023		03/26/2018	MORGAN STANLEY		3,994,200	4,000,000	0	2FE
19624V AB 3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047		02/22/2018	Payment on Intercompany Balance		1,497,554	1,500,000	3,287	1FE
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018		02/22/2018	Payment on Intercompany Balance		1,017,161	1,000,000	7,143	2FE
21688A AJ 1	RABOBANK NED NY 2.75 01/10/2022	C	02/22/2018	Payment on Intercompany Balance		1,967,684	2,000,000	6,417	1FE
225401 AB 4	CREDIT SUISSE 3.574 01/09/2023	C	02/22/2018	Payment on Intercompany Balance		1,997,148	2,000,000	8,538	2FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	01/09/2018	WELLS FARGO BROKERAGE SERVICES		1,308,241	1,314,815	2,747	1FE
23342K AC 8	DRB 2017-A A2B ABS SNR 2.85 05/27/2042		02/22/2018	Payment on Intercompany Balance		1,466,835	1,500,000	3,206	1FE
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022		02/22/2018	Payment on Intercompany Balance		1,968,422	2,000,000	7,283	1FE
24702N AZ 3	DELL TL B L+200 09/07/2023		01/03/2018	CS FIRST BOSTON		1,001,250	1,000,000	0	2FE
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	02/22/2018	Payment on Intercompany Balance		1,081,695	1,095,041	927	1FE
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		02/22/2018	Payment on Intercompany Balance		1,942,019	1,990,000	4,600	2AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		02/22/2018	Payment on Intercompany Balance		998,258	977,500	4,532	2AM
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030		02/15/2018	AMHERST SECURITIES CORP		999,375	1,000,000	0	1FE
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024		01/09/2018	SCOTIA CAPITAL		400,995	399,000	0	3FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		02/23/2018	CS FIRST BOSTON		2,704,381	2,727,931	1,641	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		03/27/2018	CS FIRST BOSTON		2,752,527	2,782,856	2,093	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		02/22/2018	Payment on Intercompany Balance		1,109,088	1,104,519	365	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
28618X AE 2	ERL 2016-1A A2 ABS SEQ SNR 5.047 03/46		02/22/2018	Payment on Intercompany Balance		3,365,400	3,250,000	1,367	1FE
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		01/04/2018	JP MORGAN SECURITIES INC		603,000	600,000	0	2FE
32007U BX 6	FIRST DATA TL L+225 04/26/2024		01/03/2018	CS FIRST BOSTON		1,002,500	1,000,000	0	3FE
33830J AB 1	GUYS 2017-1AW 1AW ABS SNR 3.6 07/25/2047		02/15/2018	GUGGENHEIM CAPITAL MARKET		2,972,628	2,992,500	7,481	1FE
345397 YL 1	FORD MOTOR CREDIT CO 3.339 03/28/2022		02/22/2018	Payment on Intercompany Balance		986,470	1,000,000	13,356	2FE
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		03/15/2018	WELLS FARGO BROKERAGE SERVICES		1,003,000	1,000,000	10,216	1FE
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		03/27/2018	RAYMOND JAMES & ASSOCIATES		976,000	976,000	10,775	1FE
360555 ZZ 2	FWR HOLDING CORP DD L+600 08/25/2023 AR		01/12/2018	Private Placement		52,405	52,405	0	3FE
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025		01/10/2018	BANC OF AMERICA SECURITIES		2,694,724	2,670,000	6,973	1FE
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		02/16/2018	NATIXIS		4,000,000	4,000,000	0	1FE
36655Y AC 1	GARR 2018-1A A2 CLO MEZ FLT 03/20/27		02/16/2018	NATIXIS		2,000,000	2,000,000	0	1FE
370555 ZZ 0	GEHL FOODS TL L+500 01/25/2024 AR		01/25/2018	Private Placement		1,213,768	1,250,000	0	3FE
37254B AA 8	GENPACT LUX SARL 3.70 04/01/2022	C	02/22/2018	Payment on Intercompany Balance		980,377	1,000,000	14,492	2FE
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018	WELLS FARGO BROKERAGE SERVICES		3,500,000	3,500,000	0	1FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		01/24/2018	CS FIRST BOSTON		3,999,948	4,000,000	0	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		01/24/2018	CS FIRST BOSTON		1,999,998	2,000,000	0	1FE
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		02/09/2018	CS FIRST BOSTON		16,999,733	17,000,000	0	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		02/09/2018	CS FIRST BOSTON		4,999,969	5,000,000	0	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		02/22/2018	Payment on Intercompany Balance		1,517,288	1,549,309	4,040	1FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		02/22/2018	Payment on Intercompany Balance		1,611,779	1,632,623	3,257	1FE
438516 BM 7	HONEYWELL INTL 1.85 11/01/2021		02/22/2018	Payment on Intercompany Balance		1,924,570	2,000,000	11,408	1FE
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022		02/22/2018	Payment on Intercompany Balance		1,930,972	2,000,000	23,594	2FE
450555 ZZ 3	IMA CONSULTING DDTL L+400 12/13/2023 AR		02/21/2018	Private Placement		192,042	194,473	0	1FE
451102 BJ 5	ICAHN ENTERPRISES/FIN 6.25 02/01/2022		02/14/2018	Exchanged		3,086,574	3,000,000	6,771	3FE
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		01/26/2018	JP MORGAN SECURITIES INC		4,500,000	4,500,000	0	1FE
46185J AC 2	IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037		01/26/2018	JP MORGAN SECURITIES INC		2,500,000	2,500,000	0	1FE
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		02/22/2018	Payment on Intercompany Balance		330,440	330,426	991	1FE
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		02/22/2018	Payment on Intercompany Balance		2,949,717	3,000,000	5,958	1FE
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		02/22/2018	Payment on Intercompany Balance		2,005,205	2,000,000	6,436	1FE
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		03/01/2018	AMHERST SECURITIES CORP		2,579,977	2,584,015	9,069	2AM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		03/05/2018	AMHERST SECURITIES CORP		957,775	960,175	3,563	2AM
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022		02/22/2018	Payment on Intercompany Balance		978,979	1,000,000	10,563	1FE
53944Y AC 7	LLOYDS BK GR PLC 3.00 01/11/2022	C	02/22/2018	Payment on Intercompany Balance		1,962,834	2,000,000	6,833	1FE
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28		02/02/2018	Exchanged		1,047,969	1,187,500	0	1AM
571748 BB 7	MARSH & MCLENNAN 2.75 01/30/2022		02/22/2018	Payment on Intercompany Balance		981,092	1,000,000	1,681	1FE
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022		02/22/2018	Payment on Intercompany Balance		972,459	1,000,000	8,958	1FE
579999 ZZ 9	MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR		01/08/2018	Private Placement		372,944	381,726	0	3FE
58551T AA 5	MELLON CAP IV 6.244 06/29/49 1		02/22/2018	Payment on Intercompany Balance		1,835,000	2,000,000	14,222	2FE
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025		01/19/2018	ROYAL BANK OF CANADA		399,000	400,000	0	3FE
59217G CD 9	MET LIFE GLOB FUNDING 2.65 04/08/2022		02/22/2018	Payment on Intercompany Balance		979,813	1,000,000	9,864	1FE
59801M AE 8	MIDO 2018-8A B CLO MEZ FLT 02/20/31		01/16/2018	GOLDMAN SACHS		1,500,000	1,500,000	0	1FE
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029		02/22/2018	Payment on Intercompany Balance		1,403,549	1,400,000	4,835	1FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		01/05/2018	Private Placement		187,668	187,668	0	3FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		02/12/2018	Private Placement		119,316	119,316	0	3FE
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		01/05/2018	CITIGROUP		112,400	111,841	0	3FE
61034H AA 2	MCMML 2018-1A A CLO SSNR FLT 04/15/2030		02/01/2018	DEUTSCHE BANK		2,800,000	2,800,000	0	1FE
61034H AC 8	MCMML 2018-1A B CLO MEZ FLT 04/15/2030		02/01/2018	DEUTSCHE BANK		600,000	600,000	0	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/23/2018	Private Placement		328,065	328,065	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/29/2018	Private Placement		905,806	905,806	0	1FE
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		02/22/2018	Payment on Intercompany Balance		1,707,077	1,707,181	4,546	1FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		01/05/2018	BANC OF AMERICA SECURITIES		200,117	199,494	0	3FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		01/05/2018	CS FIRST BOSTON		803,000	800,000	0	3FE
63254A AU 2	NATL AUS BANK/NY 2.80 01/10/2022	C	02/22/2018	Payment on Intercompany Balance		3,941,176	4,000,000	13,067	1FE
647551 B* 0	NEW MOUNTAIN FINANCE 4.87 01/30/2023		01/23/2018	Private Placement		4,000,000	4,000,000	0	2FE
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		03/02/2018	STIFEL NICOLAUS		2,490,000	2,500,000	22,135	2Z
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP		882,837	878,445	0	3FE
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26		02/22/2018	Payment on Intercompany Balance		1,971,962	2,000,000	5,328	1FE
68267B AA 8	OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029		02/21/2018	SOCIETE GENERALE SEC		6,998,097	7,000,000	0	1FE
68267B AB 6	OMFIT 2018-1A B ABS MEZ 3.61 03/14/2029		02/21/2018	SOCIETE GENERALE SEC		5,999,584	6,000,000	0	1FE
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		02/22/2018	Payment on Intercompany Balance		3,024,028	3,000,000	1,210	1FE
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033		03/12/2018	CITIGROUP		1,999,571	2,000,000	0	1FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		01/26/2018	Private Placement		58,938	65,754	0	3FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		03/08/2018	Private Placement		24,658	24,658	0	3FE
69354W AC 0	PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023		02/21/2018	CS FIRST BOSTON		6,400,000	6,400,000	0	2AM
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		01/19/2018	Private Placement		11,953	11,953	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		01/30/2018	Private Placement		13,235	13,235	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/05/2018	Private Placement		6,066	6,066	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/06/2018	Private Placement		11,397	11,397	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/20/2018	Private Placement		4,096	4,096	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/22/2018	Private Placement		9,476	9,476	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/01/2018	Private Placement		5,882	5,882	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/06/2018	Private Placement		18,197	18,197	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/12/2018	Private Placement		12,868	12,868	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/27/2018	Private Placement		5,944	5,944	0	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		01/08/2018	Private Placement		102,067	102,580	0	3FE
713448 DT 2	PEPSICO INC 2.25 05/02/2022		02/22/2018	Payment on Intercompany Balance		1,940,100	2,000,000	13,750	1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2018	Capitalized Interest		5,764	5,764	0	5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		02/15/2018	Private Placement		28,050	28,050	0	5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2018	Capitalized Interest		2,510	2,510	0	5*GI
715222 ZZ 1	PETIQ TL L+525 01/16/2023 AR		01/17/2018	Private Placement		614,167	626,769	0	2FE
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		02/01/2018	Private Placement		2,260,200	2,260,200	0	3FE
74041U AB 5	PRETSL14A A2 CDO SSNR FLT 06/24/34		03/06/2018	GUGGENHEIM CAPITAL MARKET		3,500,000	3,500,000	14,975	2AM
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034		03/06/2018	GUGGENHEIM CAPITAL MARKET		10,500,000	10,500,000	64,729	5AM
74041U AH 2	PRETSL 14A C CDO MEZ FLT 06/24/2034		03/06/2018	GUGGENHEIM CAPITAL MARKET		2,000,000	2,000,000	15,557	5AM
74334A AA 7	PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35		02/08/2018	GOLDMAN SACHS		7,999,961	8,000,000	0	1FE
74334A AB 5	PROG 2018-SFR1 B ABS MEZ 3.484 03/17/35		02/08/2018	GOLDMAN SACHS		2,999,918	3,000,000	0	1FE
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022		02/22/2018	Payment on Intercompany Balance		691,406	704,000	7,761	2FE
76110H 2Y 4	RALI 2005-QS5 A2 IO INV 4/25/2035		02/22/2018	Payment on Intercompany Balance		455,201	0	15,854	6FE
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031	C	03/29/2018	CITIGROUP		2,000,000	2,000,000	0	1FE
77775* BU 4	ROSENTHAL & ROSENTHAL 4.38 1/15/2025		01/18/2018	Private Placement		5,000,000	5,000,000	0	2FE
78403D AM 2	SBA TOWER TRUST 18-1 C 3.448 03/15/2023		02/16/2018	BARCLAYS CAPITAL		8,000,000	8,000,000	0	1FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		03/14/2018	WELLS FARGO BROKERAGE SERVICES		2,498,832	2,500,000	0	1FE
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024	C	02/22/2018	Payment on Intercompany Balance		985,726	1,000,000	13,542	1FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34		02/22/2018	Payment on Intercompany Balance		1,081,944	1,094,710	177	1FE
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028		03/21/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	0	2FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		02/22/2018	Payment on Intercompany Balance		1,433,754	1,441,033	2,994	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		01/30/2018	DEUTSCHE BANK		4,499,708	4,500,000	0	1FE
83405R AB 3	SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027		01/30/2018	DEUTSCHE BANK		2,999,474	3,000,000	0	1FE
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48		01/23/2018	GUGGENHEIM CAPITAL MARKET		1,500,000	1,500,000	0	2AM
84546S AP 8	SOUTHWESTERN ENERGY TL L+250 12/14/2020		03/27/2018	CS FIRST BOSTON		2,988,750	3,000,000	0	3FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		01/23/2018	CS FIRST BOSTON		2,008,468	1,998,709	7,020	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		02/21/2018	CS FIRST BOSTON		2,005,138	1,993,923	5,313	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		02/22/2018	Payment on Intercompany Balance		1,314,222	1,313,644	3,005	1FE
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025		03/14/2018	GOLDMAN SACHS		3,000,000	3,000,000	0	2FE
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029		02/22/2018	Payment on Intercompany Balance		2,015,277	2,000,000	208	1FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		01/04/2018	Private Placement		333,333	333,333	0	2FE
87265K AE 2	TPG SPECIALTY LE 4 01/22/23		01/17/2018	BANC OF AMERICA SECURITIES		9,996,900	10,000,000	0	2FE
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000	0	1FE
87266X AC 7	TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		2,500,000	2,500,000	0	1FE
87266X AE 3	TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		02/22/2018	Payment on Intercompany Balance		994,669	987,500	9,145	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		02/22/2018	Payment on Intercompany Balance		1,017,676	987,500	10,446	2AM
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		02/08/2018	BANC OF AMERICA SECURITIES		404,391	405,198	825	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		02/08/2018	BANC OF AMERICA SECURITIES		81,113	82,000	164	1FE
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	01/18/2018	CANTOR FITZGERALD & CO		935,043	931,260	192	1FE
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35		01/17/2018	CS FIRST BOSTON		8,004,612	8,308,387	28,107	1FE
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35		03/20/2018	GUGGENHEIM CAPITAL MARKET		8,063,238	8,280,604	18,709	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		02/22/2018	SG AMERICAS SECURITIES		11,104,768	11,347,680	7,857	1FE
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042		01/16/2018	BANC OF AMERICA SECURITIES		2,378,680	2,380,819	6,518	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		02/22/2018	Payment on Intercompany Balance		2,707,316	2,739,832	1,443	1FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/03/2018	CS FIRST BOSTON		7,517,763	8,527,771	31,643	1AM
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/17/2018	CS FIRST BOSTON		3,684,845	4,056,244	557	1AM
90351D AH 0	UBS GROUP FUNDING 2.65 02/01/2022	C	02/22/2018	Payment on Intercompany Balance		1,942,560	2,000,000	3,092	1FE
91823A AG 6	VBTOW 2018-1A C ABS SSNR 3.413 02/15/48		02/12/2018	BARCLAYS CAPITAL		5,000,000	5,000,000	0	1FE
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		02/09/2018	GUGGENHEIM CAPITAL MARKET		1,500,000	1,500,000	0	1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		02/22/2018	Payment on Intercompany Balance		496,776	500,000	6,771	2FE
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024		01/03/2018	GOLDMAN SACHS		1,003,750	1,000,000	0	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		01/23/2018	Private Placement		252,209	261,356	0	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		01/31/2018	Private Placement		129,371	130,678	0	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		03/01/2018	Private Placement		194,057	196,017	0	3FE
940555 ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR		02/01/2018	Private Placement		39,143	39,639	0	3FE
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		02/22/2018	Payment on Intercompany Balance		1,978,049	1,955,000	14,845	2AM
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025		02/22/2018	Payment on Intercompany Balance		1,018,086	1,000,000	5,139	2FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		02/28/2018	PERFORMANCE TRUST		1,543,872	1,552,606	132	1FE
961214 DG 5	WESTPAC BANKING 2.80 01/11/2022	C	02/22/2018	Payment on Intercompany Balance		1,964,830	2,000,000	6,378	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		02/22/2018	Payment on Intercompany Balance		52,163	50,000	698	2FE
970222 ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR		03/01/2018	Capitalized Interest		3,298	3,084	0	2FE
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030	C	03/29/2018	WELLS FARGO BROKERAGE SERVICES		2,500,000	2,500,000	0	1FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR		03/14/2018	Private Placement		81,393	82,008	0	2FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		02/12/2018	Private Placement		1,500,000	1,500,000	0	3FE
98886Y AS 7	ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26		02/22/2018	Payment on Intercompany Balance		4,310,337	4,300,000	12,024	1FE
98954R AH 3	ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029		02/22/2018	Payment on Intercompany Balance		1,514,322	1,500,000	4,547	1FE
98954R AJ 9	ZIGG 2014-1A B1R CLO MEZ FLT 04/17/2029		02/22/2018	Payment on Intercompany Balance		1,524,340	1,500,000	5,447	1FE
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029		02/22/2018	Payment on Intercompany Balance		2,990,373	3,000,000	11,229	1FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	BARCLAYS CAPITAL		602,250	600,000	0	3FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	SCOTIA CAPITAL		401,750	400,000	0	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					401,671,102	405,724,459	732,477	XXX
8399997.	Total - Bonds - Part 3					530,285,443	534,350,066	1,659,898	XXX
8399999.	Total - Bonds					530,285,443	534,350,066	1,659,898	XXX
Preferred Stocks - Industrial and Miscellaneous									
009522 ZZ 9	AIRWAY THERAPEUTICS B		03/01/2018	Exchanged	202,093.000	332,877	0.00	0	RP4UZ
009522 ZZ 9	AIRWAY THERAPEUTICS B		03/01/2018	Private Placement	728,534.000	1,200,000	0.00	0	RP4UZ
025816 BL 2	AMERICAN EXPRESS C 4.90		02/22/2018	Payment on Intercompany Balance		1,011,250	1,000,000.00	21,369	P3UFE
060505 DR 2	BANK OF AMER CRP 8.00 12/29/2049		02/22/2018	Payment on Intercompany Balance		2,015,000	2,000,000.00	6,596	P3LFE
064058 AB 6	BANK OF NY MELLON D 4.50		02/22/2018	Payment on Intercompany Balance		976,250	1,000,000.00	7,750	P2UFE
064058 AF 7	BANK OF NY MELLON F 4.625		02/22/2018	Payment on Intercompany Balance		1,975,000	2,000,000.00	39,056	P2UFE
10924B AA 5	BRIGHTHOUSE A 6.50		01/23/2018	UBS WARBURG		3,330,000	3,000,000.00	112,667	P2UFE
19075Q AC 6	COBANK ACB 6.25		02/22/2018	Payment on Intercompany Balance		1,616,250	1,500,000.00	0	P2UFE
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		03/27/2018	Private Placement	120,669.000	1,448,028	0.00	0	P4AZ
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		03/31/2018	Capitalized Interest	14,489.000	173,868	0.00	0	P4AZ
316773 60 5	FIFTH THIRD BANK I 6.625		02/22/2018	Payment on Intercompany Balance	80,000.000	2,232,400	0.00	0	P3LFE
369604 BQ 5	GEN ELECTRIC CO 5.00 D		02/22/2018	Payment on Intercompany Balance		2,182,530	2,188,000.00	20,361	P2UFE
371877 ZZ 7	GENETESIS A-2		03/15/2018	Private Placement	39,641.000	299,995	0.00	0	P4AZ
38145G 30 8	GOLDMAN SACHS GP J 5.50		02/22/2018	Payment on Intercompany Balance	40,000.000	1,044,800	0.00	0	P3LFE
404280 BP 3	HSBC HOLDINGS 6.50 (COCO)	C	03/19/2018	HSBC SECURITIES		2,000,000	2,000,000.00	0	P2LFE
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049		02/22/2018	Payment on Intercompany Balance		2,017,500	2,000,000.00	49,156	P2UFE
46625H JQ 4	JPMORGAN CHASE 6.75		02/22/2018	Payment on Intercompany Balance		1,097,500	1,000,000.00	3,938	P2UFE
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15		02/22/2018	Payment on Intercompany Balance		1,006,250	1,000,000.00	15,879	P2UFE
55261F 60 9	M&T BANK CORP a 5.00		02/22/2018	Payment on Intercompany Balance	1,500.000	1,515,045	0.00	0	P2UFE
55261F 70 8	M&T BANK CORP C 5.00		02/22/2018	Payment on Intercompany Balance	1,500.000	1,518,000	0.00	0	P2UFE
59156R BP 2	METLIFE INC C 5.25		02/22/2018	Payment on Intercompany Balance		2,047,500	2,000,000.00	19,542	P2UFE
59156R BT 4	METLIFE INC D 5.875		03/20/2018	BANC OF AMERICA SECURITIES		2,000,000	2,000,000.00	0	P2UFE
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2018	Capitalized Interest	221.180	1,117	0.00	0	P5*AGI
665859 AQ 7	NORTHERN TRST CO D 4.60		02/22/2018	Payment on Intercompany Balance		992,500	1,000,000.00	18,017	P2UFE
743315 AU 7	PROGRESSIVE CORP B 5.375		03/09/2018	CS FIRST BOSTON		3,500,000	3,500,000.00	0	P2UFE
857477 60 8	STATE STREET CORP D 5.90		02/22/2018	Payment on Intercompany Balance	40,000.000	1,072,400	0.00	0	P2LFE
902973 15 5	US BANCORP SERIES B F/R		02/22/2018	Payment on Intercompany Balance	30,000.000	662,400	0.00	0	P2LFE
902973 86 6	US BANCORP SER A V/R		02/22/2018	Payment on Intercompany Balance	1,000.000	904,380	0.00	0	P2LFE
949746 55 6	WELLS FARGO CO 5.85		02/22/2018	Payment on Intercompany Balance	40,000.000	1,062,400	0.00	0	P2LFE
949746 PM 7	WELLS FARGO CO K 7.98 3/29/2049		02/22/2018	Payment on Intercompany Balance		1,017,501	1,000,000.00	34,802	P2LFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					42,252,740	XXX	349,131	XXX
8999997.	Total - Preferred Stocks - Part 3					42,252,740	XXX	349,131	XXX
8999999.	Total - Preferred Stocks					42,252,740	XXX	349,131	XXX
Common Stocks - Industrial and Miscellaneous									
00123Q 10 4	AGNC INVESTMENT CORP		02/22/2018	Payment on Intercompany Balance	15,633.000	290,617	XXX	0	L
00176N AG 2	AMMC 2018-22A CLO SUB FLT 04/25/31		03/08/2018	MITSUBISHI		7,628,400	XXX	0	U

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

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00176N AH 0	AMMC 2018-22I CLO SUB 0 04/25/31		03/08/2018	MITSUBISHI		1,554,042	XXX	0	U
037347 10 1	ANWORTH MORTGAGE ASSET CORP		02/22/2018	Payment on Intercompany Balance	86,300.000	409,925	XXX	0	L
06738E 20 4	BARCLAYS PLC-SPONS ADR	C	02/22/2018	Payment on Intercompany Balance	68,500.000	776,105	XXX	0	L
12673A 10 8	CYS INVESTMENTS INC		02/22/2018	Payment on Intercompany Balance	252,500.000	1,628,625	XXX	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		02/06/2018	FRIEDMAN BILLINGS RAMSEY	184,000.000	1,588,858	XXX	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		02/06/2018	RBC CAPITAL MARKETS	160,000.000	1,369,472	XXX	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		02/07/2018	RBC CAPITAL MARKETS	159,962.000	1,376,601	XXX	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		02/08/2018	RBC CAPITAL MARKETS	280,000.000	2,379,048	XXX	0	L
19625W 10 4	COLONY NORTHSTAR INC-CLASS A		02/09/2018	FRIEDMAN BILLINGS RAMSEY	80,000.000	652,000	XXX	0	L
22662X 10 0	CRIMSON WINE GROUP LTD		02/22/2018	Payment on Intercompany Balance	26.000	236	XXX	0	L
24703L 10 3	DELL TECHNOLOGIES-CL V		01/30/2018	ISI GROUP	8,333.000	588,491	XXX	0	L
24703L 10 3	DELL TECHNOLOGIES-CL V		01/31/2018	STIFEL NICOLAUS	7,000.000	496,982	XXX	0	L
24703L 10 3	DELL TECHNOLOGIES-CL V		02/01/2018	STIFEL NICOLAUS	5,000.000	358,106	XXX	0	L
24703L 10 3	DELL TECHNOLOGIES-CL V		02/22/2018	Payment on Intercompany Balance	1,671.000	116,836	XXX	0	L
25470M 10 9	DISH NETWORK CORP - A		03/22/2018	ISI GROUP	30,000.000	1,143,855	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/09/2018	CORNERSTONE MACRO	7,310.000	107,230	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/10/2018	CORNERSTONE MACRO	3,998.000	58,762	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/11/2018	CORNERSTONE MACRO	5,930.000	88,133	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/12/2018	CORNERSTONE MACRO	14,397.000	216,131	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/16/2018	CORNERSTONE MACRO	7,598.000	114,342	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/17/2018	CORNERSTONE MACRO	7,638.000	115,460	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/18/2018	CORNERSTONE MACRO	10,988.000	166,095	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/19/2018	CORNERSTONE MACRO	660.000	9,973	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/22/2018	CORNERSTONE MACRO	270.000	4,082	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/26/2018	FRIEDMAN BILLINGS RAMSEY	71,969.000	1,080,535	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/30/2018	FRIEDMAN BILLINGS RAMSEY	180.000	2,639	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		01/31/2018	FRIEDMAN BILLINGS RAMSEY	30,000.000	439,779	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		02/01/2018	FRIEDMAN BILLINGS RAMSEY	18,000.000	264,488	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		02/02/2018	FRIEDMAN BILLINGS RAMSEY	26,200.000	381,970	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		02/05/2018	FRIEDMAN BILLINGS RAMSEY	14,200.000	204,009	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		02/08/2018	FRIEDMAN BILLINGS RAMSEY	13,200.000	195,988	XXX	0	L
288522 30 3	ELLINGTON FINANCIAL LLC		02/09/2018	FRIEDMAN BILLINGS RAMSEY	15,000.000	221,711	XXX	0	L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		02/06/2018	STRATEGAS RESEARCH	73,530.000	739,543	XXX	0	L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		02/07/2018	STRATEGAS RESEARCH	150,604.000	1,521,477	XXX	0	L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		02/08/2018	STRATEGAS RESEARCH	225,000.000	2,250,968	XXX	0	L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		02/09/2018	STRATEGAS RESEARCH	150,000.000	1,463,400	XXX	0	L
33938J 10 6	FLEXION THERAPEUTICS INC		02/05/2018	RAYMOND JAMES & ASSOCIATES	5,000.000	109,730	XXX	0	L
33938J 10 6	FLEXION THERAPEUTICS INC		02/08/2018	RAYMOND JAMES & ASSOCIATES	20,000.000	456,072	XXX	0	L
33938J 10 6	FLEXION THERAPEUTICS INC		02/09/2018	RAYMOND JAMES & ASSOCIATES	8,400.000	182,611	XXX	0	L
33938J 10 6	FLEXION THERAPEUTICS INC		03/28/2018	RAYMOND JAMES & ASSOCIATES	20,000.000	430,120	XXX	0	L
37045V 10 0	GENERAL MOTORS CO		02/22/2018	Payment on Intercompany Balance	146,200.000	5,929,872	XXX	0	L
38741L 10 7	GRANITE POINT MORTGAGE TRUST		02/22/2018	Payment on Intercompany Balance	13,361.000	224,064	XXX	0	L
442496 10 5	HOWARD BANCORP INC		03/01/2018	Stock Merger 320666ZZ6	103,900.000	1,896,175	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/08/2018	CORNERSTONE MACRO	50,000.000	850,650	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/15/2018	STIFEL NICOLAUS	60,923.000	1,018,992	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/19/2018	STIFEL NICOLAUS	50,000.000	831,770	XXX	0	L

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/20/2018	STIFEL NICOLAUS	100,000.000	1,640,060	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/21/2018	STIFEL NICOLAUS	50,000.000	832,125	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/23/2018	STIFEL NICOLAUS	2,090.000	33,640	XXX	0	L
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/28/2018	STIFEL NICOLAUS	37,500.000	606,559	XXX	0	L
527288 10 4	LEUCADIA NATIONAL CORP		02/22/2018	Payment on Intercompany Balance	263.000	6,570	XXX	0	L
55378A 10 5	MTGE INVESTMENT CORP		02/22/2018	Payment on Intercompany Balance	29,095.000	510,617	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		02/28/2018	RBC CAPITAL MARKETS	17,900.000	1,270,676	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/01/2018	RBC CAPITAL MARKETS	5,000.000	349,645	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/19/2018	RBC CAPITAL MARKETS	25,000.000	1,734,363	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/20/2018	RBC CAPITAL MARKETS	55,000.000	3,782,213	XXX	0	L
81617J 30 1	SELECT ENERGY SERVICES INC-A		02/15/2018	Exchanged	150,000.000	1,822,500	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		01/31/2018	FRIEDMAN BILLINGS RAMSEY	20,000.000	2,815,432	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		01/31/2018	STIFEL NICOLAUS	5,000.000	710,221	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/02/2018	FRIEDMAN BILLINGS RAMSEY	25,000.000	3,498,085	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/05/2018	CANTOR FITZGERALD & CO	10,000.000	1,328,961	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/05/2018	RAYMOND JAMES & ASSOCIATES	15,000.000	2,033,292	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/07/2018	CANTOR FITZGERALD & CO	2,500.000	330,830	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/08/2018	CANTOR FITZGERALD & CO	7,500.000	960,856	XXX	0	L
82481R 10 6	SHIRE PLC-ADR		02/09/2018	CANTOR FITZGERALD & CO	2,500.000	317,045	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/01/2018	RBC CAPITAL MARKETS	10,000.000	366,295	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/02/2018	RBC CAPITAL MARKETS	10,000.000	364,610	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/02/2018	UBS WARBURG	20,000.000	724,600	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/05/2018	STRATEGAS RESEARCH	7,650.000	273,599	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/05/2018	UBS WARBURG	10,000.000	360,300	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/08/2018	STRATEGAS RESEARCH	20,000.000	700,000	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/28/2018	FRIEDMAN BILLINGS RAMSEY	10,000.000	336,177	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		02/28/2018	RBC CAPITAL MARKETS	30,000.000	997,764	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		03/14/2018	STRATEGAS RESEARCH	25,000.000	827,108	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		03/15/2018	RBC CAPITAL MARKETS	37,500.000	1,221,780	XXX	0	L
876030 10 7	TAPESTRY INC		02/22/2018	Payment on Intercompany Balance	81,000.000	4,015,980	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/07/2018	CORNERSTONE MACRO	13,269.000	551,353	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/09/2018	CORNERSTONE MACRO	13,150.000	546,288	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/14/2018	CORNERSTONE MACRO	2,655.000	109,890	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/15/2018	CORNERSTONE MACRO	10,000.000	412,956	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/16/2018	CORNERSTONE MACRO	75,000.000	3,096,450	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/19/2018	CORNERSTONE MACRO	50,000.000	2,056,865	XXX	0	L
896047 50 3	TRIBUNE MEDIA CO - A		03/20/2018	CORNERSTONE MACRO	50,000.000	2,052,535	XXX	0	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/02/2018	STRATEGAS RESEARCH	100,000.000	1,463,170	XXX	0	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/05/2018	CORNERSTONE MACRO	200,000.000	2,876,200	XXX	0	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/06/2018	CORNERSTONE MACRO	120.000	1,690	XXX	0	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/22/2018	Payment on Intercompany Balance	70,500.000	1,070,190	XXX	0	L
G81276 10 0	SIGNET JEWELERS LTD		02/06/2018	RBC CAPITAL MARKETS	12,500.000	621,811	XXX	0	L
G81276 10 0	SIGNET JEWELERS LTD		02/09/2018	RBC CAPITAL MARKETS	12,500.000	593,593	XXX	0	L
G9001E 12 8	LIBERTY LATIN AMERICA LTD CL C	D	01/02/2018	Exchanged	125,000.000	2,673,750	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					96,833,612	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					96,833,612	XXX	0	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					96,833,612	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					139,086,352	XXX	349,131	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					669,371,795	XXX	2,009,028	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031	..	03/25/2018.	MBS Paydown		422	422	422	415	0	(0)	0	(0)	0	422	0	0	0	4	05/01/2031.	1
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031	..	01/25/2018.	MBS Paydown		6,651	6,651	6,639	6,477	0	174	0	174	0	6,651	0	0	0	33	05/01/2031.	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031	..	03/25/2018.	MBS Paydown		613	613	625	606	0	(4)	0	(4)	0	613	0	0	0	7	09/01/2031.	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031	..	03/25/2018.	MBS Paydown		222	222	221	96	0	(4)	0	(4)	0	222	0	0	0	2	09/01/2031.	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031	..	03/25/2018.	MBS Paydown		329	329	338	257	0	4	0	4	0	329	0	0	0	4	10/01/2031.	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032	..	03/25/2018.	MBS Paydown		6,557	6,557	6,647	5,707	0	(344)	0	(344)	0	6,557	0	0	0	34	09/01/2032.	1
912828 J6 8	U.S. TREASURY NOTES 1.00 03/15/2018	..	03/15/2018.	Maturity		1,000,000	1,000,000	1,001,875	1,000,129	0	(129)	0	(129)	0	1,000,000	0	0	0	5,000	03/15/2018.	1
0599999. Total - Bonds - U.S. Government						1,014,795	1,014,795	1,016,768	1,013,687	0	(303)	0	(303)	0	1,014,795	0	0	0	5,084	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C XP 0	CALIFORNIA ST REF CM 3.875 12/01/2030	..	01/01/2018.	Partial Call		1,010,000	1,010,000	1,010,000	1,009,976	0	24	0	24	0	1,010,000	0	0	0	1,318	12/01/2030.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						1,010,000	1,010,000	1,010,000	1,009,976	0	24	0	24	0	1,010,000	0	0	0	1,318	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
403755 VV 0	GWINNETT CNTY GA 5.00 02/01/2019	..	02/01/2018.	Call		4,725,000	4,725,000	5,501,459	4,733,935	0	(8,935)	0	(8,935)	0	4,725,000	0	0	0	118,125	02/01/2019.	1FE
403755 VY 4	GWINNETT CNTY GA 5.00 02/01/2022	..	02/01/2018.	Call		1,000,000	1,000,000	1,164,330	1,001,891	0	(1,891)	0	(1,891)	0	1,000,000	0	0	0	25,000	02/01/2022.	1FE
509246 JL 9	LAKE CNTY IL SD 7.375 02/01/2018	..	02/01/2018.	Maturity		2,210,000	2,210,000	2,865,751	2,217,753	0	(7,753)	0	(7,753)	0	2,210,000	0	0	0	81,494	02/01/2018.	1FE
850000 3S 7	SPRING TX ISD UNREF 5.00 8/15/2019	..	03/07/2018.	Call		120,000	120,000	124,110	120,000	0	0	0	0	0	120,000	0	0	0	3,367	08/15/2019.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						8,055,000	8,055,000	9,655,650	8,073,579	0	(18,579)	0	(18,579)	0	8,055,000	0	0	0	227,985	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024	..	01/20/2018.	Partial Call		725,000	725,000	716,419	718,472	0	6,528	0	6,528	0	725,000	0	0	0	16,103	01/01/2024.	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	..	03/01/2018.	MBS Paydown		71,579	71,579	71,579	71,579	0	0	0	0	0	71,579	0	0	0	331	07/01/2043.	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039	..	03/01/2018.	MBS Paydown		8,413	8,413	8,539	8,518	0	(80)	0	(80)	0	8,413	0	0	0	103	12/01/2039.	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028	..	03/01/2018.	Partial Call		120,000	120,000	120,489	120,158	0	(158)	0	(158)	0	120,000	0	0	0	1,275	08/01/2028.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	03/01/2018.	MBS Paydown		6,542	6,542	6,542	6,542	0	0	0	0	0	6,542	0	0	0	38	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	03/01/2018.	MBS Paydown		9,110	9,110	9,087	9,091	0	6	0	6	0	9,110	0	0	0	53	02/01/2042.	1FE
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040	..	01/15/2018.	Sinking Fund Redemption		15,000	15,000	14,475	14,552	0	445	0	445	0	15,000	0	0	0	338	01/15/2040.	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	03/01/2018.	MBS Paydown		26,538	26,538	26,487	24,220	0	0	0	0	0	26,538	0	0	0	136	02/01/2044.	1FE
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045	..	03/01/2018.	Paydown		48,736	48,736	48,736	48,735	0	1	0	1	0	48,736	0	0	0	277	11/01/2045.	1FE
20775C SP 0	CT HSG FIN AUTH A-5 3.85 11/15/2034	..	01/25/2018.	Partial Call		75,000	75,000	75,000	75,007	0	(7)	0	(7)	0	75,000	0	0	0	67	11/15/2034.	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	..	02/01/2018.	Partial Call		40,000	40,000	42,968	41,033	0	(1,033)	0	(1,033)	0	40,000	0	0	0	6	06/01/2035.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	..	01/01/2018.	Sinking Fund Redemption		25,000	25,000	25,990	25,416	0	(388)	0	(388)	0	25,000	0	0	0	613	07/01/2029.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	..	03/01/2018.	Partial Call		10,000	10,000	10,396	10,166	0	(167)	0	(167)	0	10,000	0	0	0	248	07/01/2029.	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	..	03/25/2018.	MBS Paydown		4,622	4,622	4,439	4,397	0	140	0	140	0	4,622	0	0	0	37	06/25/2032.	1
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028	..	01/01/2018.	Sinking Fund Redemption		225,000	225,000	243,113	231,744	0	(2,454)	0	(2,454)	0	225,000	0	0	0	5,625	07/01/2028.	1FE
34074M GX 3	FL HSG 4.45 07/01/2026	..	01/01/2018.	Partial Call		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	4,339	07/01/2026.	1FE
34074M GZ 8	FL HSG 4.50 01/01/2029	..	01/01/2018.	Sinking Fund Redemption		320,000	320,000	345,658	332,508	0	(7,193)	0	(7,193)	0	320,000	0	0	0	7,200	01/01/2029.	1FE
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035	..	01/01/2018.	Partial Call		295,000	295,000	317,066	308,525	0	(13,525)	0	(13,525)	0	295,000	0	0	0	5,900	07/01/2035.	1FE
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046	..	01/01/2018.	Partial Call		195,000	195,000	211,659	202,302	0	(7,302)	0	(7,302)	0	195,000	0	0	0	3,413	07/01/2046.	1FE
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047	..	01/01/2018.	Partial Call		150,000	150,000	163,037	158,392	0	(8,392)	0	(8,392)	0	150,000	0	0	0	3,000	01/01/2047.	1FE
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045	..	02/01/2018.	Partial Call		230,000	230,000	243,890	238,169	0	(8,169)	0	(8,169)	0	230,000	0	0	0	96	12/01/2045.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039	..	02/01/2018.	Partial Call		55,000	55,000	58,613	57,690	0	(2,690)	0	(2,690)	0	55,000	0	0	0	19	06/01/2039.	1FE
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045	..	02/01/2018.	Partial Call		210,000	210,000	225,284	217,651	0	(7,651)	0	(7,651)	0	210,000	0	0	0	103	06/01/2045.	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029	..	02/01/2018.	Partial Call		65,000	65,000	69,499	65,514	0	(514)	0	(514)	0	65,000	0	0	0	83	06/01/2029.	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037	..	03/01/2018.	MBS Paydown		50,890	50,890	50,890	50,890	0	0	0	0	0	50,890	0	0	0	243	07/01/2037.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	..	03/01/2018.	MBS Paydown		206,044	206,044	206,044	206,044	0	0	0	0	0	206,044	0	0	0	1,184	12/01/2043.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047	..	03/01/2018.	MBS Paydown		64,765	64,765	64,765	64,760	0	2	0	2	0	64,765	0	0	0	366	02/01/2047.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043	..	03/01/2018.	MBS Paydown		27,696	27,696	26,257	0	0	1,302	0	1,302	0	27,696	0	0	0	57	06/01/2043.	1FE
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031	..	03/26/2018.	MBS Paydown		5,561	5,561	5,561	5,561	0	0	0	0	0	5,561	0	0	0	39	02/01/2031.	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032	..	03/26/2018.	MBS Paydown		9,119	9,119	9,119	9,151	0	(4)	0	(4)	0	9,119	0	0	0	54	07/01/2032.	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032	..	03/26/2018.	MBS Paydown		19,185	19,185	19,185	19,185	0	0	0	0	0	19,185	0	0	0	111	07/01/2032.	1FE
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031	..	01/01/2018.	Partial Call		75,000	75,000	75,000	75,000	0	(0)	0	(0)	0	75,000	0	0	0	1,069	07/01/2031.	1FE
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033	..	01/01/2018.	Partial Call		205,000	205,000	205,000	205,000	0	(0)	0	(0)	0	205,000	0	0	0	3,024	01/01/2033.	1FE
45505T JC 6	IN HSG & CMNTY DEV A-2 4.00 01/01/2039	..	01/01/2018.	Paydown		115,000	115,000	121,744	120,334	0	0	0	0	0	115,000	0	0	0	2,300	01/01/2039.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	03/01/2018.	Partial Call		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	193	02/01/2042.	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028	..	03/21/2018.	Partial Call		35,000	35,000	37,701	36,242	0	(1,242)	0	(1,242)	0	35,000	0	0	0	937	01/01/2028.	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	03/21/2018.	Partial Call		20,000	20,000	20,761	20,326	0	(326)	0	(326)	0	20,000	0	0	0	427	07/01/2033.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	01/01/2018.	Partial Call		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	13	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	03/01/2018.	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	200	11/01/2041.	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038	..	03/01/2018.	MBS Paydown		7,455	7,455	7,293	0	0	(495)	0	(495)	0	7,455	0	0	0	19	12/01/2038.	1FE
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045	..	03/12/2018.	Partial Call		75,000	75,000	79,049	0	0	(4,049)	0	(4,049)	0	75,000	0	0	0	79	11/15/2045.	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	..	01/26/2018.	Partial Call		30,000	30,000	32,148	31,295	0	(1,295)	0	(1,295)	0	30,000	0	0	0	7	12/01/2043.	1FE
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019	..	03/01/2018.	Paydown		310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	935	12/01/2019.	1FE
57586P K8 8	MA HSG AUTH 5.00 12/01/2028	..	01/26/2018.	Partial Call		275,000	275,000	295,246	276,511	0	(1,511)	0	(1,511)	0	275,000	0	0	0	458	12/01/2028.	1FE
57586P P2 6	MA ST HSG 4.50 06/01/2029	..	01/26/2018.	Partial Call		210,000	210,000	222,367	214,357	0	(4,357)	0	(4,357)	0	210,000	0	0	0	314	06/01/2029.	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034	..	01/26/2018.	Partial Call		25,000	25,000	26,163	25,574	0	(574)	0	(574)	0	25,000	0	0	0	10	06/01/2034.	1FE
57587A FR 4	MA HSG FIN AGY 172 3.30 12/01/2029	..	01/26/2018.	Partial Call		895,000	895,000	895,000	895,000	0	0	0	0	0	895,000	0	0	0	1,453	12/01/2029.	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045	..	01/26/2018.	Partial Call		70,000	70,000	77,017	74,926	0	(4,926)	0	(4,926)	0	70,000	0	0	0	15	06/01/2045.	1FE
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042	..	01/26/2018.	Partial Call		125,000	125,000	132,084	129,291	0	(4,291)	0	(4,291)	0	125,000	0	0	0	18	06/01/2042.	1FE
57587A TW 8	MA HSG FIN AGY 186 3.95 06/01/2030	..	01/26/2018.	Call		875,000	875,000	875,000	875,035	0	(35)	0	(35)	0	875,000	0	0	0	5,280	06/01/2030.	1FE
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039	..	01/26/2018.	Paydown		100,000	100,000	105,469	104,530	0	6,622	0	6,622	0	100,000	0	0	0	13	06/01/2039.	1FE
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020	..	01/01/2018.	Sinking Fund Redemption		530,000	530,000	611,148	547,839	0	(17,839)	0	(17,839)	0	530,000	0	0	0	13,250	01/01/2020.	1
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028	..	03/15/2018.	Sinking Fund Redemption		25,000	25,000	24,625	24,714	0	282	0	282	0	25,000	0	0	0	469	03/15/2028.	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	..	03/01/2018.	Partial Call		115,000	115,000	116,835	115,522	0	(522)	0	(522)	0	115,000	0	0	0	2,906	07/01/2034.	1FE
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	03/01/2018.	MBS Paydown		10,963	10,963	10,712	0	0	0	0	0	0	10,963	0	0	0	27	09/01/2044.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	03/01/2018.	MBS Paydown		300,020	300,020	299,711	272,974	0	0	0	0	0	300,020	0	0	0	1,726	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	03/01/2018.	MBS Paydown		295,428	295,428	295,428	295,428	0	0	0	0	0	295,428	0	0	0	1,277	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	03/01/2018.	MBS Paydown		244,220	244,220	243,540	212,925	0	375	0	375	0	244,220	0	0	0	1,113	04/01/2045.	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	..	03/01/2018.	MBS Paydown		61,343	61,343	61,343	61,343	0	0	0	0	0	61,343	0	0	0	212	11/01/2045.	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046	..	03/01/2018.	MBS Paydown		399,304	399,304	399,304	399,304	0	0	0	0	0	399,304	0	0	0	1,870	02/01/2046.	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046	..	03/01/2018.	MBS Paydown		79,354	79,354	79,354	79,354	0	0	0	0	0	79,354	0	0	0	294	08/01/2046.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046	..	03/01/2018.	MBS Paydown		72,720	72,720	70,020	65,756	0	0	0	0	0	72,720	0	0	0	262	10/01/2046.	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047	..	03/01/2018.	MBS Paydown		51,689	51,689	51,689	51,689	0	(0)	0	(0)	0	51,689	0	0	0	282	03/01/2047.	1FE
60416Q GY 4	MN HSG FIN AGY I 2.80 12/01/2047	..	03/01/2018.	MBS Paydown		22,484	22,484	22,484	22,484	0	0	0	0	0	22,484	0	0	0	121	12/01/2047.	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	..	03/01/2018.	Partial Call		65,000	65,000	69,162	66,879	0	(1,879)	0	(1,879)	0	65,000	0	0	0	1,311	07/01/2040.	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	..	03/01/2018.	Partial Call		75,000	75,000	78,128	60,851	0	(1,796)	0	(1,796)	0	75,000	0	0	0	894	07/01/2031.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	03/01/2018.	Partial Call		275,000	275,000	299,681	286,556	0	(11,556)	0	(11,556)	0	275,000	0	0	0	5,519	01/01/2045.	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	..	01/01/2018.	Partial Call		50,000	50,000	49,813	49,840	0	160	0	160	0	50,000	0	0	0	875	01/01/2032.	1FE
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041	..	03/01/2018.	Partial Call		10,000	10,000	10,556	0	0	(556)	0	(556)	0	10,000	0	0	0	1	01/01/2041.	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046	..	03/01/2018.	Partial Call		415,000	415,000	436,568	432,416	0	(17,416)	0	(17,416)	0	415,000	0	0	0	7,286	01/01/2046.	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031	..	01/01/2018.	Partial Call		40,000	40,000	40,000	40,001	0	(1)	0	(1)	0	40,000	0	0	0	620	07/01/2031.	1FE
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031	..	01/01/2018.	Partial Call		45,000	45,000	45,000	45,002	0	(2)	0	(2)	0	45,000	0	0	0	833	01/01/2031.	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047	..	03/01/2018.	Partial Call		90,000	90,000	95,335	94,082	0	(4,082)	0	(4,082)	0	90,000	0	0	0	1,805	01/01/2047.	1FE
60416S UA 6	MN HSG FIN AGY A 3.20 07/01/2030	..	01/01/2018.	Partial Call		50,000	50,000	50,000	50,001	0	(1)	0	(1)	0	50,000	0	0	0	720	07/01/2030.	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	03/01/2018.	MBS Paydown		15,126	15,126	15,126	15,126	0	0	0	0	0	15,126	0	0	0	72	12/01/2032.	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	03/01/2018.	Partial Call		75,000	75,000	79,642	78,619	0	(3,619)	0	(3,619)	0	75,000	0	0	0	10	12/01/2038.	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	..	03/01/2018.	MBS Paydown		142,210	142,210	141,921	129,786	0	0	0	0	0	142,210	0	0	0	649	10/01/2034.	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040	..	01/01/2018.	Partial Call		110,000	110,000	120,953	117,807	0	(7,807)	0	(7,807)	0	110,000	0	0	0	25	11/01/2040.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	..	03/01/2018.	MBS Paydown		124,671	124,671	124,671	124,671	0	0	0	0	0	124,671	0	0	0	717	08/01/2036.	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	03/01/2018.	Partial Call		20,000	20,000	20,992	0	0	(992)	0	(992)	0	20,000	0	0	0	7	11/01/2045.	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036	..	02/01/2018.	Partial Call		230,000	230,000	249,495	244,973	0	(14,973)	0	(14,973)	0	230,000	0	0	0	45	11/01/2036.	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043	..	03/01/2018.	Partial Call		75,000	75,000	79,451	77,361	0	(2,361)	0	(2,361)	0	75,000	0	0	0	413	03/01/2043.	1FE
641667 LX 6	NEW ALBANY IN SCH 5.25 07/15/2023	..	01/15/2018.	Call		1,500,000	1,500,000	1,615,620	1,500,715	0	(715)	0	(715)	0	1,500,000	0	0	0	39,375	07/15/2023.	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	..	03/01/2018.	Sinking Fund Redemption		45,000	45,000	48,326	47,023	0	(1,900)	0	(1,900)	0	45,000	0	0	0	900	03/01/2044.	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035	..	03/01/2018.	MBS Paydown		10,569	10,569	10,192	0	0	104	0	104	0	10,569	0	0	0	24	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	..	03/01/2018.	Partial Call		170,000	170,000	180,333	177,127	0	(7,127)	0	(7,127)	0	170,000	0	0	0	2,763	03/01/2045.	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	..	03/01/2018.	Partial Call		180,000	180,000	180,000	179,694	0	306	0	306	0	180,000	0	0	0	949	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037	..	03/01/2018.	MBS Paydown		23,507	23,507	22,979	0	0	240	0	240	0	23,507	0	0	0	61	02/01/2037.	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037	..	03/01/2018.	MBS Paydown		126,130	126,130	126,130	126,130	0	(0)	0	(0)	0	126,130	0	0	0	597	09/01/2037.	1FE
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	03/01/2018.	Partial Call		35,000	35,000	36,170	0	0	(1,170)	0	(1,170)	0	35,000	0	0	0	613	03/01/2046.	1FE
647200 6V 1	NM MTGE FIN B-1 3.55 09/01/2037	..	03/01/2018.	Partial Call		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	414	09/01/2037.	1FE
647200 6Z 2	NM MTGE FIN AMT B-2 3.75 03/01/2048	..	03/01/2018.	Paydown		45,000	45,000	47,998	47,962	0	(66)	0	(66)	0	45,000	0	0	0	492	03/01/2048.	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030	..	03/01/2018.	Sinking Fund Redemption		205,000	205,000	212,243	207,496	0	(2,290)	0	(2,290)	0	205,000	0	0	0	5,484	03/01/2030.	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	..	01/01/2018.	Partial Call		135,000	135,000	148,283	140,183	0	(5,183)	0	(5,183)	0	135,000	0	0	0	253	09/01/2028.	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	..	03/01/2018.	Sinking Fund Redemption		95,000	95,000	104,347	98,648	0	(3,282)	0	(3,282)	0	95,000	0	0	0	2,553	09/01/2028.	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	..	02/01/2018.	Partial Call		40,000	40,000	42,129	40,922	0	(922)	0	(922)	0	40,000	0	0	0	29	03/01/2028.	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	..	03/01/2018.	Sinking Fund Redemption		40,000	40,000	42,129	40,922	0	(836)	0	(836)	0	40,000	0	0	0	954	03/01/2028.	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	03/01/2018.	Partial Call		75,000	75,000	79,409	77,098	0	(2,098)	0	(2,098)	0	75,000	0	0	0	1,406	03/01/2043.	1FE
647200 WN 0	NM MTG FIN 5.70 07/01/2039	..	01/01/2018.	Call		510,000	510,000	538,050	510,000	0	0	0	0	0	510,000	0	0	0	14,535	07/01/2039.	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043	..	03/01/2018.	MBS Paydown		405	405	390	0	0	(75)	0	(75)	0	405	0	0	0	1	02/01/2043.	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	03/01/2018.	MBS Paydown		14,691	14,691	14,279	0	0	(97)	0	(97)	0	14,691	0	0	0	35	07/01/2043.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034	..	03/01/2018.	MBS Paydown		37,163	37,163	37,163	37,163	0	0	0	0	0	37,163	0	0	0	138	10/01/2034.	1FE
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026	..	01/15/2018.	Sinking Fund Redemption		85,000	85,000	82,257	83,277	0	1,648	0	1,648	0	85,000	0	0	0	1,955	01/15/2026.	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	..	03/11/2018.	Sinking Fund Redemption		197,608	197,608	208,228	197,509	584	(141)	0	443	0	197,608	0	0	0	2,905	09/11/2018.	3
649883 2W 4	NY MTGE AGY AMT 206 4.00 10/01/2037	..	03/30/2018.	Partial Call		45,000	45,000	48,621	48,523	0	(3,523)	0	(3,523)	0	45,000	0	0	0	0	10/01/2037.	1FE
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034	..	03/30/2018.	Partial Call		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	0	10/01/2034.	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	..	03/30/2018.	Partial Call		620,000	620,000	656,382	634,331	0	(14,331)	0	(14,331)	0	620,000	0	0	0	1,414	10/01/2034.	1FE
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035	..	03/30/2018.	Partial Call		245,000	245,000	252,480	0	0	(7,480)	0	(7,480)	0	245,000	0	0	0	451	10/01/2035.	1FE
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043	..	03/30/2018.	Partial Call		430,000	430,000	444,599	438,469	0	(8,469)	0	(8,469)	0	430,000	0	0	0	0	10/01/2043.	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	..	01/01/2018.	Sinking Fund Redemption		115,000	115,000	122,015	117,552	0	(2,377)	0	(2,377)	0	115,000	0	0	0	2,588	07/01/2028.	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	01/01/2018.	Paydown		300,000	300,000	317,082	313,360	0	0	0	0	0	300,000	0	0	0	5,250	07/01/2039.	1FE
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047	..	01/01/2018.	Paydown		30,000	30,000	32,432	32,384	0	0	0	0	0	30,000	0	0	0	680	07/01/2047.	1FE
658268 BT 3	NC DEPT OF ST TREAS 5.00 03/01/2018	..	03/01/2018.	Maturity		4,000,000	4,000,000	4,475,480	4,010,555	0	(10,555)	0	(10,555)	0	4,000,000	0	0	0	100,000	03/01/2018.	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028	..	01/01/2018.	Partial Call		95,000	95,000	97,941	96,077	0	(1,077)	0	(1,077)	0	95,000	0	0	0	2,019	07/01/2028.	1FE
667315 EV 3	NW ALLEN IN SCH BLDG 5.00 01/15/2018	..	01/15/2018.	Maturity		1,005,000	1,005,000	1,099,098	1,005,499	0	(499)	0	(499)	0	1,005,000	0	0	0	25,125	01/15/2018.	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044	..	03/01/2018.	MBS Paydown		339,487	339,487	346,956	346,421	0	(3,945)	0	(3,945)	0	339,487	0	0	0	1,700	02/01/2044.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036	..	03/01/2018.	MBS Paydown		22,313	22,313	21,500	0	0	(15)	0	(15)	0	22,313	0	0	0	50	03/01/2036.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	03/01/2018.	MBS Paydown		219,905	219,905	219,884	209,017	0	(11)	0	(11)	0	219,905	0	0	0	704	03/01/2046.	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031	..	03/01/2018.	Partial Call		90,000	90,000	90,000	89,998	0	2	0	2	0	90,000	0	0	0	1,260	09/01/2031.	1FE
67756Q UV 7	OH ST HSG FIN A 3.70 03/01/2032	..	03/01/2018.	Partial Call		45,000	45,000	45,000	44,999	0	1	0	1	0	45,000	0	0	0	833	03/01/2032.	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	03/01/2018.	Paydown		80,000	80,000	86,938	85,965	0	(247)	0	(247)	0	80,000	0	0	0	1,800	03/01/2047.	1FE
67756Q WE 3	OH HSG FIN AGY D 3.40 09/01/2037	..	03/01/2018.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	145	09/01/2037.	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044	..	03/01/2018.	Partial Call		382,028	382,028	382,028	382,028	0	0	0	0	0	382,028	0	0	0	2,283	03/01/2044.	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035	..	03/01/2018.	Partial Call		163,186	163,186	163,186	163,186	0	0	0	0	0	163,186	0	0	0	716	09/01/2035.	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031	..	03/01/2018.	Sinking Fund Redemption		190,000	190,000	204,022	195,794	0	(4,387)	0	(4,387)	0	190,000	0	0	0	4,275	03/01/2031.	1FE
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	03/30/2018.	Partial Call		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	852	07/01/2034.	1FE
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	..	03/30/2018.	Partial Call		190,000	190,000	204,239	198,656	0	(8,656)	0	(8,656)	0	190,000	0	0	0	4,014	07/01/2043.	1FE
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044	..	03/30/2018.	Partial Call		270,000	270,000	283,624	275,483	0	(5,483)	0	(5,483)	0	270,000	0	0	0	4,265	07/01/2044.	1FE
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	..	03/30/2018.	Partial Call		55,000	55,000	57,294	0	0	(2,294)	0	(2,294)	0	55,000	0	0	0	32	07/01/2036.	1FE
686087 VV 6	OREGON ST HSG & CMNTY D 3.45 01/01/2038	..	03/30/2018.	Partial Call		10,000	10,000	9,705	0	0	295	0	295	0	10,000	0	0	0	1	01/01/2038.	1FE
686087 WV 5	OR HSG & CMNTY SVC G 3.45 01/01/2033	..	03/30/2018.	Partial Call		170,000	170,000	170,000	170,000	0	(0)	0	(0)	0	170,000	0	0	0	58	01/01/2033.	1FE
686087 WW 3	OR HSG & CMNTY SVCS G 4.00 01/01/2040	..	03/30/2018.	Partial Call		150,000	150,000	161,190	161,171	0	(11,171)	0	(11,171)	0	150,000	0	0	0	77	01/01/2040.	1FE
68608N CH 3	OREGON ST HSG 5.00 07/01/2028	..	03/30/2018.	Partial Call		75,000	75,000	79,484	75,369	0	(369)	0	(369)	0	75,000	0	0	0	2,071	07/01/2028.	1FE
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028	..	03/30/2018.	Partial Call		100,000	100,000	109,788	103,542	0	(3,542)	0	(3,542)	0	100,000	0	0	0	2,885	07/01/2028.	1FE
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046	..	01/03/2018.	Partial Call		240,000	240,000	255,314	252,319	0	(12,319)	0	(12,319)	0	240,000	0	0	0	158	10/01/2046.	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041	..	01/03/2018.	Partial Call		190,000	190,000	197,838	192,968	0	(2,968)	0	(2,968)	0	190,000	0	0	0	358	10/01/2041.	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	01/03/2018.	Partial Call		190,000	190,000	199,139	195,082	0	(5,082)	0	(5,082)	0	190,000	0	0	0	137	04/01/2040.	1FE
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	01/03/2018.	Partial Call		245,000	245,000	259,916	246,157	0	(1,157)	0	(1,157)	0	245,000	0	0	0	604	04/01/2028.	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	..	03/01/2018.	Sinking Fund Redemption		60,000	60,000	64,560	61,569	0	(1,383)	0	(1,383)	0	60,000	0	0	0	1,350	09/01/2028.	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046	..	03/01/2018.	MBS Paydown		228,000	228,000	232,653	232,203	0	(2,455)	0	(2,455)	0	228,000	0	0	0	1,078	01/01/2046.	1FE
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043	..	01/01/2018.	Partial Call		10,000	10,000	10,885	10,681	0	(681)	0	(681)	0	10,000	0	0	0	200	07/01/2043.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
83712D XF 8	SC HSG FIN A 3.55 01/01/2032	..	01/01/2018.	Partial Call		10,000	10,000	10,000	10,000	0	(0)	0	(0)	0	10,000	0	0	0	178	01/01/2032.	1FE
83712D XJ 0	SC HSG FIN A 4.00 01/01/2047	..	01/01/2018.	Partial Call		20,000	20,000	21,466	21,195	0	(1,195)	0	(1,195)	0	20,000	0	0	0	400	01/01/2047.	1FE
83756C HG 3	SD HSG DEV AUTH D 3.15 11/01/2028	..	03/15/2018.	Partial Call		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	452	11/01/2028.	1FE
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031	..	03/15/2018.	Partial Call		370,000	370,000	370,000	370,008	0	(8)	0	(8)	0	370,000	0	0	0	3,150	05/01/2031.	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045	..	03/01/2018.	Partial Call		15,000	15,000	15,723	0	0	(723)	0	(723)	0	15,000	0	0	0	1	07/01/2045.	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031	..	03/01/2018.	Partial Call		110,000	110,000	110,000	110,003	0	(3)	0	(3)	0	110,000	0	0	0	1,955	07/01/2031.	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	..	03/01/2018.	Partial Call		120,000	120,000	127,564	122,712	0	(2,712)	0	(2,712)	0	120,000	0	0	0	2,748	01/01/2028.	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	..	02/01/2018.	Partial Call		60,000	60,000	62,174	60,809	0	(809)	0	(809)	0	60,000	0	0	0	1,366	07/01/2031.	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	..	03/01/2018.	Partial Call		40,000	40,000	36,388	37,045	0	2,955	0	2,955	0	40,000	0	0	0	723	01/01/2031.	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	03/01/2018.	Partial Call		35,000	35,000	37,237	36,307	0	(1,307)	0	(1,307)	0	35,000	0	0	0	707	07/01/2043.	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	..	03/01/2018.	Partial Call		135,000	135,000	148,622	144,605	0	(9,605)	0	(9,605)	0	135,000	0	0	0	2,724	07/01/2045.	1FE
880461 JR 0	TN HSG DEV AGY 1B 3.25 07/01/2036	..	01/01/2018.	Partial Call		40,000	40,000	37,630	37,707	0	2,293	0	2,293	0	40,000	0	0	0	650	07/01/2036.	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047	..	03/01/2018.	Partial Call		15,000	15,000	15,581	0	0	(581)	0	(581)	0	15,000	0	0	0	1	01/01/2047.	1FE
880461 NJ 3	TN HSG FIN AGY 3.625 07/01/2032	..	01/01/2018.	Partial Call		15,000	15,000	15,000	14,999	0	1	0	1	0	15,000	0	0	0	272	07/01/2032.	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	03/01/2018.	Partial Call		30,000	30,000	32,318	31,991	0	(1,991)	0	(1,991)	0	30,000	0	0	0	404	07/01/2042.	1FE
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036	..	03/01/2018.	Partial Call		5,000	5,000	4,957	0	0	43	0	43	0	5,000	0	0	0	0	07/01/2036.	1FE
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032	..	03/26/2018.	MBS Paydown		23,262	23,262	23,494	23,415	0	3,112	0	3,112	0	23,262	0	0	0	144	01/01/2032.	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	03/01/2018.	Partial Call		40,000	40,000	40,000	40,009	0	(9)	0	(9)	0	40,000	0	0	0	397	03/01/2046.	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046	..	03/01/2018.	Partial Call		295,000	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	848	03/01/2046.	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47	..	03/01/2018.	MBS Paydown		2,864	2,864	2,781	0	0	(79)	0	(79)	0	2,864	0	0	0	7	09/01/2047.	1FE
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031	..	01/01/2018.	Partial Call		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	1,199	10/01/2031.	1FE
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031	..	03/13/2018.	Call		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	7,016	10/01/2031.	1FE
92812Q VS 3	VA HSG DEV SER C 6.07 08/01/2018	..	02/01/2018.	Sinking Fund Redemption		1,475,000	1,475,000	1,475,000	1,474,988	0	12	0	12	0	1,475,000	0	0	0	44,766	08/01/2018.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	03/25/2018.	MBS Paydown		362,220	362,220	362,220	362,220	0	0	0	0	0	362,220	0	0	0	1,839	10/25/2037.	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	..	03/01/2018.	Paydown		186,207	186,207	186,207	186,091	0	115	0	115	0	186,207	0	0	0	918	06/25/2042.	1FE
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039	..	03/25/2018.	MBS Paydown		25,276	25,276	24,934	0	0	89	0	89	0	25,276	0	0	0	66	11/25/2039.	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037	..	03/01/2018.	Partial Call		90,000	90,000	93,228	91,964	0	(1,964)	0	(1,964)	0	90,000	0	0	0	49	06/01/2037.	1FE
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	03/01/2018.	Partial Call		55,000	55,000	58,165	57,541	0	(2,541)	0	(2,541)	0	55,000	0	0	0	19	12/01/2046.	1FE
93978T WE 5	WA HSG FIN COMM 1A 4.00 06/01/2039	..	03/01/2018.	Partial Call		30,000	30,000	31,893	0	0	(1,893)	0	(1,893)	0	30,000	0	0	0	7	06/01/2039.	1FE
95662M T8 3	WV ST HSG DEV B AMT 4.35 11/01/2027	..	02/01/2018.	Partial Call		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	113	11/01/2027.	1FE
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045	..	03/01/2018.	Partial Call		155,000	155,000	163,792	0	0	(8,792)	0	(8,792)	0	155,000	0	0	0	3,100	09/01/2045.	1FE
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	03/01/2018.	Partial Call		135,000	135,000	139,543	0	0	(4,543)	0	(4,543)	0	135,000	0	0	0	2,363	03/01/2046.	1FE
97689Q FK 7	WI HSG & ECON DEV C 4.00 3/1/2048	..	03/01/2018.	Paydown		100,000	100,000	108,474	108,141	0	(298)	0	(298)	0	100,000	0	0	0	1,411	03/01/2048.	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025	..	03/01/2018.	Partial Call		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	751	12/01/2025.	1FE
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	03/01/2018.	Partial Call		240,000	240,000	250,949	244,758	0	(4,758)	0	(4,758)	0	240,000	0	0	0	195	12/01/2044.	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						31,125,607	31,125,607	32,573,773	30,430,425	584	(325,336)	0	(324,752)	0	31,125,607	0	0	0	440,637	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	03/16/2018.	MBS Paydown		45,400	45,400	45,400	45,400	0	0	0	0	0	45,400	0	0	0	301	05/16/2042.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	03/15/2018.	MBS Paydown		21,496	21,496	21,496	21,496	0	0	0	0	0	21,496	0	0	0	151	02/15/2040.	1FE
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29	..	01/14/2018.	MBS Paydown		10,000	10,000	10,000	9,958	0	49	0	49	0	10,000	0	0	0	62	04/14/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	..	03/15/2018.	MBS Paydown		47,258	47,258	47,258	47,258	0	0	0	0	0	47,258	0	0	0	263	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	..	03/15/2018.	MBS Paydown		89,970	89,970	87,317	87,780	0	82	0	82	0	89,970	0	0	0	437	06/15/2044.	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	..	03/25/2018.	MBS Paydown		172,782	172,782	131,854	135,410	0	10,799	0	10,799	0	172,782	0	0	0	445	12/25/2036.	1FM
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023 AR	..	03/29/2018.	Paydown		2,544	2,544	2,502	2,492	13	40	0	53	0	2,544	0	0	0	40	07/28/2023.	3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023 AR	..	03/29/2018.	Paydown		3,635	3,635	3,612	3,597	15	23	0	38	0	3,635	0	0	0	59	07/28/2023.	3FE
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036	..	03/25/2018.	MBS Paydown		59,085	59,085	42,006	40,853	0	214	0	214	0	59,085	0	0	0	169	08/25/2036.	1FM
00952* AA 6	AIRWAY THERAPEUTICS LLC 8.00 01/15/2019	..	03/01/2018.	Exchanged		300,000	300,000	300,000	296,031	3,969	0	0	3,969	0	300,000	0	0	0	32,877	01/15/2019.	5*GI
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	01/30/2018.	MBS Paydown		22,569	22,569	19,162	18,567	0	(153)	0	(153)	0	22,569	0	0	0	107	07/30/2034.	1FE
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	..	01/31/2018.	Book Value Adjustment		6,326,018	7,000,000	6,820,625	0	0	0	0	0	0	6,370,000	0	(43,982)	(43,982)	43,982	07/25/2027.	1AM
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	..	01/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	306,458	0	(306,458)	(306,458)	0	07/25/2027.	1AM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2018.	MBS Paydown		140,878	140,878	122,021	112,964	0	6,718	0	6,718	0	140,878	0	0	0	924	03/25/2037.	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	03/25/2018.	Pass-Through Loss		0	6,086	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037.	1FM
023555 ZZ 1	AMERICAN ACADEMY TL L+625 12/15/2022 AR	..	03/29/2018.	Paydown		3,125	3,125	3,047	3,047	0	78	0	78	0	3,125	0	0	0	63	12/15/2022.	3FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	..	03/25/2018.	MBS Paydown		18,114	18,114	13,585	11,321	0	875	0	875	0	18,114	0	0	0	52	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	03/17/2018.	MBS Paydown		6,773	6,773	6,879	6,849	0	(9)	0	(9)	0	6,773	0	0	0	41	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	03/17/2018.	MBS Paydown		62,745	62,745	63,348	63,204	0	(7)	0	(7)	0	62,745	0	0	0	385	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	03/17/2018.	MBS Paydown		21,586	21,586	21,585	21,571	0	(2)	0	(2)	0	21,586	0	0	0	121	04/17/2052.	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	03/20/2018.	MBS Paydown		18,240	18,240	18,240	18,240	0	0	0	0	0	18,240	0	0	0	306	12/20/2024.	1AM
033286 AN 5	ANCHC 2014-5A BR CLO MEZ FLT 10/15/26	..	01/15/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,799	0	201	0	201	0	1,000,000	0	0	0	7,562	10/15/2026.	1FE
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26	..	01/28/2018.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	12,113	04/28/2026.	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	C	01/15/2018.	MBS Paydown		47,049	47,049	47,049	47,049	0	0	0	0	0	47,049	0	0	0	201	12/15/2029.	1FE
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	C	02/01/2018.	Distribution		1,904,394	1,904,394	1,904,394	1,904,394	0	0	0	0	0	1,904,394	0	0	0	12,471	12/15/2029.	1FE
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27	..	01/30/2018.	Distribution		1,690,000	1,690,000	1,690,000	1,690,167	0	(2)	0	(2)	0	1,690,165	0	(165)	(165)	20,007	01/14/2027.	1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44	..	03/05/2018.	MBS Paydown		5,750	5,750	5,577	0	0	98	0	98	0	5,750	0	0	0	61	09/05/2044.	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	01/30/2018.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	78	10/30/2045.	2AM
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27	..	03/13/2018.	Distribution		2,000,000	2,000,000	2,000,000	2,000,224	0	(8)	0	(8)	0	2,000,216	0	(216)	(216)	30,080	01/20/2027.	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	03/25/2018.	MBS Paydown		459,470	459,470	385,955	414,667	0	10,947	0	10,947	0	459,470	0	0	0	1,193	11/25/2036.	1FM
04621X AE 8	ASSURANT INC 2.50 03/15/2018	..	03/15/2018.	Maturity		5,000,000	5,000,000	4,991,000	4,999,605	0	395	0	395	0	5,000,000	0	0	0	62,500	03/15/2018.	2FE
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	..	03/25/2018.	MBS Paydown		131,252	131,252	100,341	103,194	0	(6,474)	0	(6,474)	0	131,252	0	0	0	376	01/25/2037.	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	..	03/25/2018.	Pass-Through Loss		0	(1,870)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE	..	03/26/2018.	MBS Paydown		35,361	35,361	34,411	34,715	0	(50)	0	(50)	0	35,361	0	0	0	236	07/26/2045.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE	..	03/26/2018.	MBS Paydown		153,400	153,400	133,134	136,947	0	(4,956)	0	(4,956)	0	153,400	0	0	0	729	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE	..	03/26/2018.	Pass-Through Loss		0	8,316	0	0	0	0	0	0	0	0	0	0	0	0	06/26/2037.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE	..	03/25/2018.	MBS Paydown		209,174	209,174	186,688	192,087	0	1,199	0	1,199	0	209,174	0	0	0	610	02/27/2037.	1FM
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	03/25/2018.	MBS Paydown		98,746	98,746	98,721	98,722	0	(2)	0	(2)	0	98,746	0	0	0	511	05/25/2029.	1FE
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	..	03/15/2018.	MBS Paydown		203,248	203,248	203,247	203,136	0	(133)	0	(133)	0	203,248	0	0	0	1,177	11/15/2048.	1FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	03/20/2018.	MBS Paydown		280,474	280,474	246,641	248,777	0	2,116	0	2,116	0	280,474	0	0	0	1,654	11/20/2035.	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	03/20/2018.	Pass-Through Loss		0	8,059	0	0	0	0	0	0	0	0	0	0	0	0	11/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	03/20/2018.	MBS Paydown		3,873	3,873	3,575	3,533	0	(3,344)	0	(3,344)	0	3,873	0	0	0	23	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	03/20/2018.	Pass-Through Loss		0	2,244	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2018.	MBS Paydown		186,193	186,193	151,810	119,954	0	(14,775)	0	(14,775)	0	186,193	0	0	0	1,670	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	03/25/2018.	Pass-Through Loss		0	27,607	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	03/25/2018.	MBS Paydown		22,229	22,229	18,020	16,480	0	(2,908)	0	(2,908)	0	22,229	0	0	0	81	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	03/25/2018.	Pass-Through Loss		0	2,543	2,062	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034	..	03/25/2018.	MBS Paydown		26,870	26,870	25,123	25,106	0	(1,575)	0	(1,575)	0	26,870	0	0	0	153	04/25/2034.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	03/25/2018.	MBS Paydown		3,297	3,297	3,153	3,236	0	(4)	0	(4)	0	3,297	0	0	0	13	11/25/2035.	2FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	03/25/2018.	Pass-Through Loss		0	1,024	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035.	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	03/25/2018.	MBS Paydown		909	909	860	676	0	(13)	0	(13)	0	909	0	0	0	11	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	03/25/2018.	Pass-Through Loss		0	504	477	0	0	0	0	0	0	0	0	0	0	0	10/25/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2018.	MBS Paydown		189,133	189,133	172,256	170,916	0	3,168	0	3,168	0	189,133	0	0	0	1,057	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	03/20/2018.	Pass-Through Loss		0	23,317	0	0	0	0	0	0	0	0	0	0	0	0	05/20/2036.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	03/25/2018.	MBS Paydown		13,105	13,105	11,456	10,263	0	(1,034)	0	(1,034)	0	13,105	0	0	0	110	05/25/2037.	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	03/25/2018.	Pass-Through Loss		0	(213)	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR	..	03/29/2018.	Paydown		2,042	2,042	1,981	1,979	5	58	0	63	0	2,042	0	0	0	35	08/17/2023.	3FE
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE	..	03/26/2018.	MBS Paydown		45,890	45,890	39,721	40,849	0	(1,486)	0	(1,486)	0	45,890	0	0	0	127	07/26/2036.	2FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE	..	03/26/2018.	Pass-Through Loss		0	(509)	0	0	0	0	0	0	0	0	0	0	0	0	07/26/2036.	2FM
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022	..	02/01/2018.	Paydown		7,142	7,142	5,903	5,823	130	1,188	0	1,319	0	7,142	0	0	0	70	12/10/2022.	4FE
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034	..	03/25/2018.	MBS Paydown		1,607	1,607	1,629	1,631	0	333	0	333	0	1,607	0	0	0	12	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	..	03/25/2018.	MBS Paydown		80,008	80,008	80,858	80,380	0	125	0	125	0	80,008	0	0	0	742	09/25/2033.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	03/25/2018.	MBS Paydown		134,163	134,163	113,703	110,544	0	(3,329)	0	(3,329)	0	134,163	0	0	0	685	04/25/2035.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	03/25/2018.	MBS Paydown		105,855	105,855	107,112	106,618	0	(157)	0	(157)	0	105,855	0	0	0	1,258	09/25/2020.	1FM
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28	..	02/09/2018.	Distribution		2,000,000	2,000,000	2,000,000	2,005,751	0	(220)	0	(220)	0	2,005,532	0	(5,532)	(5,532)	19,584	01/20/2028.	1Z
088588 ZZ 4	BEYONDTRUST SOFTWARE L+625 11/21/2023 AR	..	03/29/2018.	Paydown		3,125	3,125	3,054	3,055	0	70	0	70	0	3,125	0	0	0	62	11/21/2023.	3FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	..	03/15/2018.	MBS Paydown		69	69	69	33	1	1,836	0	1,837	0	69	0	0	0	1	12/15/2029.	6FE
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022	..	02/01/2018.	MBS Paydown		744,818	744,818	714,560	742,881	0	1,937	0	1,937	0	744,818	0	0	0	4,181	02/01/2022.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	..	03/20/2018.	Sinking Fund Redemption		41,214	41,214	41,283	41,255	0	(2)	0	(2)	0	41,214	0	0	0	477	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	..	03/20/2018.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	924	06/20/2020.	2FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	..	01/02/2018.	Sinking Fund Redemption		222,000	222,000	241,878	222,000	0	0	0	0	0	222,000	0	0	0	7,948	01/02/2020.	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	..	01/15/2018.	Sinking Fund Redemption		139,160	139,160	139,160	139,349	0	0	0	0	0	139,160	0	0	0	4,135	01/15/2022.	1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033	..	03/15/2018.	MBS Paydown		238,820	238,820	238,816	0	0	23	0	23	0	238,820	0	0	0	431	02/15/2033.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2018.	MBS Paydown		75,000	75,000	73,854	74,108	0	53	0	53	0	75,000	0	0	0	433	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	03/25/2018.	MBS Paydown		116,250	116,250	114,276	114,840	0	77	0	77	0	116,250	0	0	0	648	03/27/2028.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047	..	03/15/2018.	MBS Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	18	04/15/2047.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	03/20/2018.	MBS Paydown		30,804	30,804	30,135	18,191	0	1,664	0	1,664	0	30,804	0	0	0	189	06/20/2036.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	03/18/2018.	MBS Paydown		21,667	21,667	21,663	21,665	0	0	0	0	0	21,667	0	0	0	94	03/18/2028.	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28	..	03/18/2018.	MBS Paydown		24,667	24,667	24,658	24,661	0	0	0	0	0	24,667	0	0	0	131	06/18/2028.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	03/18/2018.	MBS Paydown		415,368	415,368	410,879	397,948	0	139	0	139	0	415,368	0	0	0	2,297	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	..	03/18/2018.	MBS Paydown		45,218	45,218	45,213	45,214	0	0	0	0	0	45,218	0	0	0	311	02/18/2041.	1FE
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36	..	03/26/2018.	MBS Paydown		31,900	31,900	31,900	31,842	0	16	0	16	0	31,900	0	0	0	171	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	03/26/2018.	Pass-Through Loss		0	1,454	1,448	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	02/26/2018.	Pass-Through Loss		0	361	243	0	0	0	0	0	0	0	0	0	0	0	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	03/26/2018.	MBS Paydown		3,325	3,325	2,238	2,217	0	163	0	163	0	3,325	0	0	0	30	09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	02/26/2018.	MBS Paydown		7,670	7,670	7,670	7,633	0	(5)	0	(5)	0	7,670	0	0	0	32	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	03/26/2018.	Pass-Through Loss		0	(425)	0	0	0	(1)	0	(1)	0	(1,330)	0	1,330	1,330	0	07/26/2037.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	03/26/2018.	MBS Paydown		124,214	124,214	18,420	34,982	0	23,424	0	23,424	0	124,214	0	0	0	1,080	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	03/26/2018.	Pass-Through Loss		0	200	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2036.	1FM
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	..	02/26/2018.	MBS Paydown		6,438	6,438	6,438	6,412	0	26	0	26	0	6,438	0	0	0	32	01/26/2036.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36	..	02/26/2018.	MBS Paydown		288	288	288	287	0	2	0	2	0	288	0	0	0	3	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	02/26/2018.	Pass-Through Loss		0	1	1	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37	..	02/26/2018.	MBS Paydown		29,206	29,206	23,086	19,319	0	7	0	7	0	29,206	0	0	0	64	04/26/2037.	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	03/26/2018.	MBS Paydown		38,496	38,496	34,713	35,960	0	687	0	687	0	38,496	0	0	0	338	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37	..	03/26/2018.	Pass-Through Loss		0	5,012	0	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2037.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	03/26/2018.	MBS Paydown		71,919	71,919	60,800	69,258	0	982	0	982	0	71,919	0	0	0	185	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	03/26/2018.	MBS Paydown		128,375	128,375	128,375	128,375	0	0	0	0	0	128,375	0	0	0	1,532	03/26/2037.	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE	..	03/28/2018.	Pass-Through Loss		0	(8)	0	0	0	0	0	0	0	0	0	0	0	0	12/27/2036.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	03/25/2018.	MBS Paydown		186,402	186,402	186,145	174,398	0	1,426	0	1,426	0	186,402	0	0	0	1,623	04/25/2035.	2FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	03/25/2018.	Pass-Through Loss		0	4,232	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035.	2FM
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	..	01/25/2018.	MBS Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	..	03/25/2018.	MBS Paydown		174,160	174,160	176,772	175,007	0	(238)	0	(238)	0	174,160	0	0	0	1,501	08/25/2024.	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34	..	03/25/2018.	MBS Paydown		7,115	7,115	7,239	7,176	0	9	0	9	0	7,115	0	0	0	90	10/25/2034.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	02/25/2018.	Pass-Through Loss		0	64,049	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	03/25/2018.	MBS Paydown		22,615	22,615	0	0	0	22,615	0	22,615	0	22,615	0	0	0	113	01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	03/25/2018.	MBS Paydown		7,493	7,493	6,471	3,342	0	(141)	0	(141)	0	7,493	0	0	0	87	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	03/25/2018.	Pass-Through Loss		0	908	784	0	0	0	0	0	0	0	0	0	0	0	05/25/2036.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36	..	03/20/2018.	MBS Paydown		11,498	11,498	10,071	9,953	0	(4,276)	0	(4,276)	0	11,498	0	0	0	64	04/20/2036.	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	..	03/25/2018.	MBS Paydown		1,498	1,498	1,487	1,181	0	381	0	381	0	1,498	0	0	0	14	11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	02/20/2018.	Pass-Through Loss		0	(16)	0	0	0	0	0	0	0	0	0	0	0	0	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	03/20/2018.	MBS Paydown		8,940	8,940	8,129	8,170	0	(4,289)	0	(4,289)	0	8,940	0	0	0	50	12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036	..	03/25/2018.	MBS Paydown		9,718	9,718	8,409	8,242	0	(5,535)	0	(5,535)	0	9,718	0	0	0	56	01/25/2036.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034	..	03/20/2018.	MBS Paydown		64,450	64,450	64,549	64,594	0	(101)	0	(101)	0	64,450	0	0	0	200	09/20/2034.	1FM
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034	..	03/25/2018.	MBS Paydown		19,828	19,828	19,865	19,824	0	4	0	4	0	19,828	0	0	0	118	05/25/2034.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34	..	03/20/2018.	MBS Paydown		12,336	12,336	12,390	12,398	0	135	0	135	0	12,336	0	0	0	68	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34	..	03/20/2018.	MBS Paydown		17,792	17,792	17,870	17,882	0	195	0	195	0	17,792	0	0	0	98	11/20/2034.	1FM
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047	..	02/20/2018.	MBS Paydown		15,000	15,000	14,884	14,893	0	3	0	3	0	15,000	0	0	0	244	08/20/2047.	2AM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	..	03/15/2018.	MBS Paydown		18,239	18,239	18,233	18,234	0	0	0	0	0	18,239	0	0	0	139	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041	..	03/15/2018.	MBS Paydown		112,474	112,474	112,348	112,345	0	49	0	49	0	112,474	0	0	0	974	08/15/2041.	1FE
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35	..	03/25/2018.	MBS Paydown		114,447	114,447	114,465	113,791	0	(662)	0	(662)	0	114,447	0	0	0	1,054	11/25/2035.	4FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	03/25/2018.	MBS Paydown		5,493	5,493	4,908	4,402	0	(323)	0	(323)	0	5,493	0	0	0	32	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	03/25/2018.	Pass-Through Loss		0	674	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	03/25/2018.	MBS Paydown		2,039	2,039	1,779	1,691	0	6,668	0	6,668	0	2,039	0	0	0	31	11/25/2036.	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	03/25/2018.	MBS Paydown		174,005	174,005	144,106	132,923	0	765	0	765	0	174,005	0	0	0	1,209	08/25/2037.	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	03/25/2018.	Pass-Through Loss		0	45,563	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2037.	1FM
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR	..	03/29/2018.	Paydown		7,465	7,465	7,383	7,383	0	82	0	82	0	7,465	0	0	0	137	11/07/2023.	3FE
172967 59 8	CITIGROUP INC 6.50 SERIES T C15	..	03/09/2018.	Distribution		37,998	0	0	0	0	0	0	0	0	0	0	37,998	37,998	0		6FE
172967 57 2	CITIGROUP INC AA 8.125	..	03/09/2018.	Distribution		3,666	0	0	0	0	0	0	0	0	0	0	3,666	3,666	0		6FE
172967 ER 8	CITIGROUP INC C 8.40 04/29/2049	..	03/09/2018.	Distribution		12,569	0	0	0	0	0	0	0	0	0	0	12,569	12,569	0	04/29/2049.	6FE
172967 55 6	CITIGROUP INC F 8.50	..	03/09/2018.	Distribution		3,823	0	0	0	0	0	0	0	0	0	0	3,823	3,823	0		6FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	..	03/25/2018.	MBS Paydown		3,801	3,801	3,801	1,477	0	1	0	1	0	3,801	0	0	0	18	03/25/2036.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	03/25/2018.	MBS Paydown		32,099	32,099	32,098	18,612	0	(81)	0	(81)	0	32,099	0	0	0	255	08/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	03/25/2018.	MBS Paydown		25,251	25,251	23,603	22,601	0	(512)	0	(512)	0	25,251	0	0	0	248	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	03/25/2018.	Pass-Through Loss		0	2,376	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036.	1FM
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	02/25/2018.	MBS Paydown		120,546	120,546	120,544	120,546	0	0	0	0	0	120,546	0	0	0	637	07/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	03/25/2018.	MBS Paydown		139,275	139,275	120,473	139,275	0	0	0	0	0	139,275	0	0	0	1,266	09/25/2036.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	03/25/2018.	MBS Paydown		10,236	10,236	3,432	3,240	0	2,133	0	2,133	0	10,236	0	0	0	33	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	03/25/2018.	Pass-Through Loss		0	1,752	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037.	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	03/25/2018.	MBS Paydown		49,213	49,213	39,862	38,039	0	(64)	0	(64)	0	49,213	0	0	0	475	06/25/2037.	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	03/25/2018.	Pass-Through Loss		0	13,619	11,032	0	0	0	0	0	0	0	0	0	0	0	06/25/2037.	1FM
190555 ZZ 8	CLINICAL INNOVATIONS L+600 10/17/2023 AR	..	03/29/2018.	Paydown		3,125	3,125	3,054	3,054	2	70	0	71	0	3,125	0	0	0	59	10/17/2023.	3FE
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050	..	03/20/2018.	MBS Paydown		103,278	103,278	103,277	103,268	0	0	0	0	0	103,278	0	0	0	419	04/20/2050.	1FE
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR	..	03/29/2018.	Paydown		3,125	3,125	3,082	3,075	9	42	0	50	0	3,125	0	0	0	51	08/21/2023.	3FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	03/25/2018.	MBS Paydown		139,061	139,061	139,023	139,026	0	27	0	27	0	139,061	0	0	0	641	10/25/2040.	1FE
20825A AA 6	CONN 2017-B A ABS SSNR 2.73 03/15/2020	..	03/15/2018.	MBS Paydown		1,867,860	1,867,860	1,867,781	1,867,786	0	24	0	24	0	1,867,860	0	0	0	6,892	07/15/2020.	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	02/15/2018.	MBS Paydown		13,996	13,996	13,985	3,451	0	0	0	0	0	13,996	0	0	0	125	03/15/2027.	1FM
225401 AB 4	CREDIT SUISSE 3.574 01/09/2023	C	02/12/2018.	GOLDMAN SACHS		3,009,480	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	9,480	9,480	57,519	01/09/2023.	2FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	03/18/2018.	MBS Paydown		62,500	62,500	61,527	61,719	0	37	0	37	0	62,500	0	0	0	320	04/18/2028.	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	01/17/2018.	CS FIRST BOSTON		3,859,722	3,888,889	3,878,359	2,625,694	0	113	0	113	0	3,878,493	0	(18,771)	(18,771)	11,102	11/18/2029.	1FE
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	01/17/2018.	Factor Based Paydown		55,556	55,556	55,405	0	0	0	0	0	0	55,556	0	0	0	0	11/18/2029.	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	..	03/15/2018.	MBS Paydown		22,995	22,995	16,068	19,499	0	(8,141)	0	(8,141)	0	22,995	0	0	0	56	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	02/25/2018.	Pass-Through Loss		0	1,626	1,236	0	0	0	0	0	0	998	0	(998)	(998)	0	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	03/25/2018.	MBS Paydown		88,449	88,449	67,274	58,147	0	12,406	0	12,406	0	88,449	0	0	0	245	12/25/2046.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	02/20/2018.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	62	02/20/2045.	2AM
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47	..	02/20/2018.	MBS Paydown		7,500	7,500	7,496	7,497	0	0	0	0	0	7,500	0	0	0	82	11/20/2047.	1FE
24702N AZ 3	DELL TL B L+200 09/07/2023	..	01/31/2018.	Paydown		2,500	2,500	2,503	0	0	(0)	0	(0)	0	2,500	0	0	0	4	09/07/2023.	2FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27	..	03/25/2018.	MBS Paydown		4,534	4,534	4,550	4,534	0	0	0	0	0	4,534	0	0	0	49	01/25/2027.	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	..	02/25/2018.	MBS Paydown		48,415	48,415	38,127	40,454	0	3,618	0	3,618	0	48,415	0	0	0	42	12/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	03/25/2018.	MBS Paydown		131,618	131,618	119,314	120,152	0	453	0	453	0	131,618	0	0	0	402	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	03/25/2018.	Pass-Through Loss		0	2,743	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037.	1FM
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35	..	03/25/2018.	MBS Paydown		110,851	110,851	111,509	105,469	0	854	0	854	0	110,851	0	0	0	977	04/25/2035.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	..	03/25/2018.	MBS Paydown		9,599	9,599	8,231	9,131	0	309	0	309	0	9,599	0	0	0	34	03/25/2020.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	03/25/2018.	MBS Paydown		6,941	6,941	6,931	4,586	0	(442)	0	(442)	0	6,941	0	0	0	50	02/25/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	03/25/2018.	Pass-Through Loss		0	944	942	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.	1FM
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034	..	02/25/2018.	MBS Paydown		89,772	89,772	89,752	89,420	0	353	0	353	0	89,772	0	0	0	442	07/25/2034.	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	03/14/2018.	MBS Paydown		19,166	19,166	18,932	0	0	6	0	6	0	19,166	0	0	0	61	07/14/2028.	1FE
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47	..	01/25/2018.	MBS Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	135	07/25/2047.	2AM
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	..	01/20/2018.	MBS Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	07/20/2045.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027	..	01/15/2018.	MBS Paydown		226,127	226,127	226,124	226,124	0	0	0	0	0	226,127	0	0	0	2,249	04/15/2027.	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27	..	01/15/2018.	MBS Paydown		294,468	294,468	294,419	294,424	0	1	0	1	0	294,468	0	0	0	2,650	04/15/2027.	2AM
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019	..	01/15/2018.	Paydown		48,229	48,229	48,229	48,229	0	0	0	0	0	48,229	0	0	0	422	01/15/2019.	1
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024	..	03/29/2018.	Paydown		1,000	1,000	1,005	0	0	2	0	2	0	1,000	0	0	0	7	10/02/2024.	3FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	03/15/2018.	MBS Paydown		31,250	31,250	31,248	31,249	0	0	0	0	0	31,250	0	0	0	224	12/15/2039.	1FE
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR	..	03/29/2018.	Paydown		3,125	3,125	3,047	3,048	0	77	0	77	0	3,125	0	0	0	110	10/03/2023.	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	..	01/01/2018.	MBS Paydown		16,914	16,914	16,999	16,914	0	0	0	0	0	16,914	0	0	0	192	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	..	01/01/2018.	MBS Paydown		14,461	14,461	14,485	14,461	0	0	0	0	0	14,461	0	0	0	155	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044	..	03/19/2018.	MBS Paydown		56,675	56,675	54,798	55,404	0	103	0	103	0	56,675	0	0	0	216	04/19/2044.	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/19/2018.	MBS Paydown		56,389	56,389	55,903	0	0	15	0	15	0	56,389	0	0	0	127	02/19/2045.	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46	..	03/19/2018.	MBS Paydown		16,654	16,654	16,723	0	0	(2)	0	(2)	0	16,654	0	0	0	55	03/19/2046.	1FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037	..	03/25/2018.	MBS Paydown		135,865	135,865	112,895	117,168	0	(7,241)	0	(7,241)	0	135,865	0	0	0	499	04/25/2037.	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	..	03/15/2018.	MBS Paydown		32,530	32,530	32,683	32,577	0	(3)	0	(3)	0	32,530	0	0	0	228	10/15/2042.	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	..	03/15/2018.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	105	11/15/2042.	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	03/25/2018.	MBS Paydown		166,576	166,576	147,259	152,727	0	(11,429)	0	(11,429)	0	166,576	0	0	0	472	10/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	03/25/2018.	MBS Paydown		139,618	139,618	130,106	137,086	0	(1,331)	0	(1,331)	0	139,618	0	0	0	394	07/25/2036.	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35	..	03/25/2018.	MBS Paydown		15,501	15,501	13,176	13,085	0	(5,826)	0	(5,826)	0	15,501	0	0	0	83	02/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	03/25/2018.	MBS Paydown		23,468	23,468	22,346	20,357	0	337	0	337	0	23,468	0	0	0	89	11/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	03/25/2018.	Pass-Through Loss		0	6	6	0	0	0	0	0	0	0	0	0	0	0	11/25/2035.	1FM
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036	..	03/25/2018.	MBS Paydown		423,428	423,428	362,163	387,409	0	8,004	0	8,004	0	423,428	0	0	0	1,487	02/25/2036.	1FM
345222 ZZ 9	FOUNDATION RISK TL L+475 11/10/2023 AR	..	03/29/2018.	Paydown		855	855	833	833	0	21	0	21	0	855	0	0	0	14	11/10/2023.	2FE
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033	..	03/15/2018.	MBS Paydown		295,402	295,402	295,359	295,360	0	6	0	6	0	295,402	0	0	0	1,751	07/15/2033.	1FE
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR	..	03/29/2018.	Paydown		2,613	2,613	2,478	2,478	4	131	0	135	0	2,613	0	0	0	61	09/15/2023.	3FE
358222 ZZ 3	FRIEDRICH HOLDINGS L+700 02/07/2023 MD	..	03/30/2018.	Paydown		12,500	12,500	12,500	12,493	0	7	0	7	0	12,500	0	0	0	263	02/07/2023.	2FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033	..	03/25/2018.	MBS Paydown		97,869	97,869	96,829	97,869	0	0	0	0	0	97,869	0	0	0	786	04/25/2033.	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34	..	03/25/2018.	MBS Paydown		52,132	52,132	52,132	27,576	0	3,376	0	3,376	0	52,132	0	0	0	516	09/25/2034.	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35	..	03/25/2018.	MBS Paydown		11,357	11,357	9,579	9,620	0	(145)	0	(145)	0	11,357	0	0	0	42	07/25/2035.	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	03/25/2018.	MBS Paydown		26,030	26,030	17,261	16,687	0	130	0	130	0	26,030	0	0	0	71	03/25/2047.	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	03/25/2018.	MBS Paydown		262,640	262,640	263,593	246,767	0	(9,848)	0	(9,848)	0	262,640	0	0	0	2,609	02/25/2036.	5FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	03/25/2018.	Pass-Through Loss		0	122,259	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.	5FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	03/25/2018.	MBS Paydown		97,685	97,685	95,731	97,124	0	38	0	38	0	97,685	0	0	0	480	06/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034	..	03/25/2018.	MBS Paydown		50,617	50,617	49,161	49,141	0	188	0	188	0	50,617	0	0	0	291	08/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	..	03/25/2018.	MBS Paydown		15,483	15,483	15,246	15,162	0	(149)	0	(149)	0	15,483	0	0	0	127	12/25/2034.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035	..	03/25/2018.	MBS Paydown		101,581	101,581	98,787	98,690	0	217	0	217	0	101,581	0	0	0	290	01/25/2035.	1FM
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035	..	03/25/2018.	MBS Paydown		13,413	13,413	12,743	12,732	0	55	0	55	0	13,413	0	0	0	38	01/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045	..	03/10/2018.	MBS Paydown		690,447	690,447	655,939	688,944	0	(12,349)	0	(12,349)	0	690,447	0	0	0	9,128	11/10/2045.	1FM
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/23/2018.	DEUTSCHE BANK		1,935,000	2,000,000	2,089,875	1,962,500	72,217	(1,948)	0	70,269	0	2,032,769	0	(97,769)	(97,769)	3,846	09/24/2021.	4FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/23/2018.	GOLDMAN SACHS		772,000	800,000	831,000	785,000	25,855	(608)	0	25,247	0	810,247	0	(38,247)	(38,247)	49,796	09/24/2021.	4FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/28/2018.	BARCLAYS CAPITAL		384,000	400,000	409,113	392,500	9,095	(94)	0	9,001	0	401,501	0	(17,501)	(17,501)	53,903	09/24/2021.	4FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR	..	03/29/2018.	Paydown		39,478	39,478	39,084	39,026	90	362	0	452	0	39,478	0	0	0	349	12/18/2019.	3FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	CS FIRST BOSTON		5,226,614	5,278,875	5,206,790	5,229,497	0	897	0	897	0	5,229,624	0	(3,010)	(3,010)	14,191	04/17/2028.	1FE
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	MBS Paydown		83,792	83,792	82,647	83,008	0	13	0	13	0	83,792	0	0	0	0	04/17/2028.	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	03/25/2018.	MBS Paydown		21,288	21,288	21,062	21,294	0	(18)	0	(18)	0	21,288	0	0	0	163	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	03/15/2018.	Sinking Fund Redemption		94,563	94,563	94,945	94,701	0	(17)	0	(17)	0	94,563	0	0	0	1,418	12/15/2020.	3FE
404055 ZZ 1	HAI ACQUISITION TL L+500 11/01/2024 AR	..	03/29/2018.	Paydown		3,125	3,125	3,046	3,047	0	78	0	78	0	3,125	0	0	0	62	11/01/2024.	2FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23	..	03/25/2018.	MBS Paydown		229,625	229,625	229,622	0	0	0	0	0	0	229,625	0	0	0	751	01/25/2023.	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23	..	03/25/2018.	MBS Paydown		114,813	114,813	114,813	0	0	(0)	0	(0)	0	114,813	0	0	0	422	01/25/2023.	1FE
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23	..	03/25/2018.	MBS Paydown		637,832	637,832	637,822	0	0	1	0	1	0	637,832	0	0	0	2,314	02/25/2023.	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23	..	03/25/2018.	MBS Paydown		187,598	187,598	187,596	0	0	0	0	0	0	187,598	0	0	0	773	02/25/2023.	1FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	03/25/2018.	MBS Paydown		6,682	6,682	5,864	6,639	1,022	1,477	0	2,499	0	6,682	0	0	0	60	09/25/2037.	4FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	02/25/2018.	MBS Paydown		15,116	15,116	13,008	10,320	0	163	0	163	0	15,116	0	0	0	151	09/25/2037.	3FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	02/25/2018.	Pass-Through Loss		0	3	3	0	0	0	0	0	0	0	0	0	0	0	09/25/2037.	3FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	03/24/2018.	MBS Paydown		449,998	449,998	440,697	0	0	9,276	0	9,276	0	449,998	0	0	0	2,514	06/24/2049.	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034	..	03/19/2018.	MBS Paydown		60,485	60,485	60,219	60,145	0	124	0	124	0	60,485	0	0	0	384	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034	..	03/19/2018.	MBS Paydown		63,779	63,779	64,654	65,061	0	(329)	0	(329)	0	63,779	0	0	0	421	08/19/2034.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	03/19/2018.	MBS Paydown		223,287	223,287	175,136	173,001	0	(14,127)	0	(14,127)	0	223,287	0	0	0	557	09/19/2046.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	03/19/2018.	Pass-Through Loss		0	(743)	0	0	0	0	0	0	0	(610)	0	610	610	0	09/19/2046.	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47	..	03/19/2018.	MBS Paydown		198,424	198,424	158,292	157,898	0	(7,779)	0	(7,779)	0	198,424	0	0	0	637	01/25/2047.	1FM
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	03/20/2018.	MBS Paydown		132,181	132,181	131,698	131,850	0	292	0	292	0	132,181	0	0	0	1,478	03/20/2043.	2AM
415333 ZZ 9	HARVEY TOOLS TL L+475 10/12/2024 AR	..	03/29/2018.	Paydown		2,467	2,467	2,417	2,409	9	49	0	58	0	2,467	0	0	0	39	10/12/2024.	3FE
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028	..	03/25/2018.	MBS Paydown		290,864	290,864	289,676	199,910	0	264	0	264	0	290,864	0	0	0	1,164	12/26/2028.	1FE
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	03/25/2018.	MBS Paydown		9,909	9,909	6,813	1,918	0	3,162	0	3,162	0	9,909	0	0	0	29	02/25/2037.	1FM
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035	..	03/25/2018.	MBS Paydown		52,911	52,911	48,182	48,191	0	(1,489)	0	(1,489)	0	52,911	0	0	0	168	03/25/2035.	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	..	03/25/2018.	MBS Paydown		69,916	69,916	61,177	62,808	0	(1,721)	0	(1,721)	0	69,916	0	0	0	180	12/25/2036.	1FM
450222 ZZ 0	IMA CONSULTING TL L+400 12/13/2023 AR	..	03/29/2018.	Paydown		720	720	702	702	0	18	0	18	0	720	0	0	0	10	12/13/2023.	1FE
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019	..	01/15/2018.	Call		2,250,000	2,250,000	2,054,063	2,166,717	0	83,283	0	83,283	0	2,250,000	0	0	0	36,563	03/15/2019.	3FE
451102 BG 1	ICAHN ENTERPRISES 6.25 02/01/2022	..	02/14/2018.	Exchanged		3,086,574	3,000,000	3,090,000	3,071,250	17,518	(2,194)	0	15,324	0	3,086,574	0	0	0	100,521	02/01/2022.	3FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	03/25/2018.	MBS Paydown		21,122	21,122	17,742	18,744	0	(715)	0	(715)	0	21,122	0	0	0	56	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	03/25/2018.	MBS Paydown		38,972	38,972	19,435	3,198	0	4,896	0	4,896	0	38,972	0	0	0	139	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	03/25/2018.	Pass-Through Loss		0	(684)	0	0	0	0	0	0	0	(160)	0	160	160	0	08/25/2035.	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	..	03/25/2018.	MBS Paydown		383,343	383,343	332,582	335,762	0	(14,265)	0	(14,265)	0	383,343	0	0	0	1,192	02/25/2037.	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021 MD	..	03/30/2018.	Paydown		3,750	3,750	3,750	3,744	0	6	0	6	0	3,750	0	0	0	82	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	03/30/2018.	Paydown		172	172	172	170	0	2	0	2	0	172	0	0	0	4	12/30/2021.	2FE
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	03/25/2018.	MBS Paydown		73,074	73,074	54,479	53,601	0	8,119	0	8,119	0	73,074	0	0	0	322	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35	..	03/25/2018.	Pass-Through Loss		0	3,930	0	0	0	0	0	0	0	(1,039)	0	1,039	1,039	0	02/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35	..	03/25/2018.	MBS Paydown		32,631	32,631	27,943	27,219	0	(3,319)	0	(3,319)	0	32,631	0	0	0	273	06/25/2035.	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35	..	03/25/2018.	Pass-Through Loss		0	1	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2035.	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035	..	02/25/2018.	Pass-Through Loss		0	(145)	0	0	0	0	0	0	0	(123)	0	123	123	0	06/25/2035.	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035	..	03/25/2018.	MBS Paydown		8,813	8,813	7,419	7,259	0	(9,181)	0	(9,181)	0	8,813	0	0	0	50	06/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	03/25/2018.	MBS Paydown		404	404	109	16	113	1,455	0	1,569	0	404	0	0	0	4	06/25/2035.	6FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	03/25/2018.	Pass-Through Loss		0	(6,112)	0	0	(1,715)	0	0	(1,715)	0	(6,155)	0	6,155	6,155	0	06/25/2035.	6FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	03/25/2018.	MBS Paydown		20,778	20,778	17,038	17,214	0	476	0	476	0	20,778	0	0	0	162	10/25/2034.	1FM
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037	..	03/17/2018.	MBS Paydown		21,531	21,531	21,531	0	0	0	0	0	0	21,531	0	0	0	50	03/17/2037.	1FE
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41	..	03/17/2018.	MBS Paydown		129,735	129,735	129,735	129,735	0	0	0	0	0	129,735	0	0	0	936	06/17/2041.	1FE
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	01/20/2018.	MBS Paydown		995,281	995,281	995,281	995,281	0	0	0	0	0	995,281	0	0	0	8,958	04/20/2023.	1FE
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020	..	02/26/2018.	Distribution		330,426	330,426	330,440	0	0	0	0	0	0	330,440	0	(15)	(15)	1,123	04/22/2020.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	..	03/15/2018.	MBS Paydown		47,465	47,465	47,423	47,425	0	(4)	0	(4)	0	47,465	0	0	0	279	03/17/2070.	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035	..	02/25/2018.	Pass-Through Loss		0	251	245	0	0	0	0	0	0	251	0	(251)	(251)	0	08/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035	..	03/25/2018.	MBS Paydown		25,294	25,294	24,725	24,717	0	(265)	0	(265)	0	25,294	0	0	0	211	08/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	02/25/2018.	Pass-Through Loss		0	4,089	4,132	0	0	0	0	0	0	(360)	0	360	360	0	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	03/25/2018.	MBS Paydown		11,074	11,074	10,652	7,334	0	261	0	261	0	11,074	0	0	0	124	12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	03/25/2018.	MBS Paydown		51,217	51,217	51,203	36,363	0	923	0	923	0	51,217	0	0	0	333	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	03/25/2018.	Pass-Through Loss		0	5,702	5,704	0	0	0	0	0	0	(3)	0	3	3	0	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	01/30/2018.	Distribution		12,714	0	0	0	0	0	0	0	0	0	0	12,714	12,714	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	03/01/2018.	Distribution		0	0	0	0	0	0	0	0	0	0	0	4,115	4,115	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	03/29/2018.	Distribution		13,214	0	0	0	0	25,927	0	25,927	0	25,927	0	(16,829)	(16,829)	0	05/25/2036.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	..	03/15/2018.	MBS Paydown		104,894	104,894	103,157	103,705	0	969	0	969	0	104,894	0	0	0	979	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	03/25/2018.	MBS Paydown		2,815	2,815	2,739	1,948	0	92	0	92	0	2,815	0	0	0	13	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49	..	03/15/2018.	MBS Paydown		11,435	11,435	11,488	11,463	0	342	0	342	0	11,435	0	0	0	91	06/15/2049.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	03/27/2018.	MBS Paydown		48,218	48,218	39,117	41,504	0	5,258	0	5,258	0	48,218	0	0	0	257	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	03/26/2018.	MBS Paydown		52,407	52,407	40,157	43,261	0	(623)	0	(623)	0	52,407	0	0	0	343	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	03/26/2018.	MBS Paydown		21,971	21,971	17,042	21,971	0	0	0	0	0	21,971	0	0	0	276	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	03/26/2018.	MBS Paydown		96,891	96,891	9,908	0	0	0	0	0	0	96,891	0	0	0	609	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	03/26/2018.	Pass-Through Loss		0	31,587	3,230	0	0	0	0	0	0	0	0	0	0	0	04/26/2035.	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	..	03/27/2018.	MBS Paydown		209,558	209,558	202,223	202,753	0	(4,759)	0	(4,759)	0	209,558	0	0	0	1,053	10/27/2042.	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	03/17/2018.	MBS Paydown		72,259	72,259	71,753	71,783	0	(149)	0	(149)	0	72,259	0	0	0	295	09/17/2042.	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	03/27/2018.	MBS Paydown		28,578	28,578	27,435	27,500	0	(150)	0	(150)	0	28,578	0	0	0	119	12/27/2042.	1FE
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	..	03/25/2018.	MBS Paydown		368,264	368,264	337,422	344,985	0	2,624	0	2,624	0	368,264	0	0	0	1,102	06/26/2047.	1AM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	03/25/2018.	MBS Paydown		31,071	31,071	29,362	23,161	0	(10,551)	0	(10,551)	0	31,071	0	0	0	406	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	03/26/2018.	MBS Paydown		13,441	13,441	10,301	11,749	0	(4,074)	0	(4,074)	0	13,441	0	0	0	136	10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35	..	03/26/2018.	Pass-Through Loss		0	37,838	9,692	0	0	(4)	0	(4)	0	0	0	0	0	0	10/25/2035.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	..	03/21/2018.	MBS Paydown		128,926	128,926	106,018	115,046	0	3,933	0	3,933	0	128,926	0	0	0	836	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	..	03/21/2018.	Pass-Through Loss		0	7,543	0	0	0	(7,098)	0	(7,098)	0	(214)	0	214	214	0	06/21/2037.	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	..	03/26/2018.	MBS Paydown		124,253	124,253	124,253	117,863	0	(7,098)	0	(7,098)	0	124,253	0	0	0	395	04/26/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	03/26/2018.	Pass-Through Loss		0	64,159	4,947	0	0	(0)	0	(0)	0	(15)	0	15	15	0	04/26/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36	..	03/26/2018.	MBS Paydown		7,695	7,695	7,695	7,634	0	(1)	0	(1)	0	7,695	0	0	0	96	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	03/26/2018.	Pass-Through Loss		0	827	303	0	0	0	0	0	0	0	0	0	0	0	09/26/2036.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	03/26/2018.	MBS Paydown		97,658	97,658	92,592	95,197	0	(433)	0	(433)	0	97,658	0	0	0	872	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	..	03/26/2018.	Pass-Through Loss		0	2,766	1,232	0	0	1	0	1	0	0	0	0	0	0	09/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	03/26/2018.	MBS Paydown		31,357	31,357	31,357	27,513	0	1,886	0	1,886	0	31,357	0	0	0	97	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	03/26/2018.	Pass-Through Loss		0	11,279	1,279	0	0	(0)	0	(0)	0	0	0	0	0	0	09/26/2036.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36	..	03/21/2018.	MBS Paydown		44,931	44,931	44,931	36,797	0	1,490	0	1,490	0	44,931	0	0	0	277	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36	..	03/26/2018.	MBS Paydown		15,379	15,379	13,580	12,928	0	(63)	0	(63)	0	15,379	0	0	0	127	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	03/26/2018.	Pass-Through Loss		0	1,723	400	0	88	(14)	0	74	0	1,723	0	(1,723)	(1,723)	0	12/26/2036.	6FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	03/26/2018.	MBS Paydown		85,733	85,733	85,733	85,594	0	15	0	15	0	85,733	0	0	0	689	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	03/26/2018.	Pass-Through Loss		0	63,481	35,836	0	0	(18)	0	(18)	0	53	0	(53)	(53)	0	04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	03/26/2018.	MBS Paydown		36,593	36,593	28,897	30,649	0	3,097	0	3,097	0	36,593	0	0	0	295	06/26/2037.	1FM
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37	..	01/26/2018.	MBS Paydown		5,386	5,386	2,074	4,921	0	465	0	465	0	5,386	0	0	0	25	08/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37	..	03/26/2018.	MBS Paydown		5,251	5,251	1,409	4,185	0	1,008	0	1,008	0	5,251	0	0	0	36	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	03/26/2018.	Pass-Through Loss		0	905	0	0	0	(1)	0	(1)	0	0	0	0	0	0	08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	03/26/2018.	MBS Paydown		93,235	93,235	57,214	81,055	0	(7,627)	0	(7,627)	0	93,235	0	0	0	585	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	03/26/2018.	Pass-Through Loss		0	16,609	0	0	0	4	0	4	0	0	0	0	0	0	09/26/2035.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	03/26/2018.	MBS Paydown		14,108	14,108	14,108	9,804	0	(494)	0	(494)	0	14,108	0	0	0	86	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	03/26/2018.	MBS Paydown		28,379	28,379	5,528	26,205	0	5,082	0	5,082	0	28,379	0	0	0	94	06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	03/26/2018.	MBS Paydown		8,589	8,589	8,348	7,864	0	(1,727)	0	(1,727)	0	8,589	0	0	0	70	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	03/26/2018.	MBS Paydown		14,880	14,880	14,880	14,709	0	(9)	0	(9)	0	14,880	0	0	0	133	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	03/26/2018.	Pass-Through Loss		0	7,071	1,945	0	0	0	0	0	0	0	0	0	0	0	02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	03/26/2018.	MBS Paydown		11,161	11,161	11,161	11,041	0	(6)	0	(6)	0	11,161	0	0	0	96	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	03/26/2018.	Pass-Through Loss		0	5,304	5,304	0	0	(6)	0	(6)	0	0	0	0	0	0	02/26/2037.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	03/26/2018.	MBS Paydown		68,233	68,233	62,463	61,106	0	1,932	0	1,932	0	68,233	0	0	0	388	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35	..	03/26/2018.	Pass-Through Loss		0	10,467	6,268	0	0	2	0	2	0	0	0	0	0	0	09/26/2035.	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	..	03/26/2018.	MBS Paydown		71,997	71,997	58,976	62,624	0	(2,748)	0	(2,748)	0	71,997	0	0	0	301	11/26/2036.	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	..	03/26/2018.	Pass-Through Loss		0	11,049	398	0	0	0	0	0	0	0	0	0	0	0	11/26/2036.	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	03/26/2018.	MBS Paydown		25,332	25,332	25,332	25,208	0	25	0	25	0	25,332	0	0	0	260	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	03/26/2018.	Pass-Through Loss		0	3,888	1,622	0	0	1	0	1	0	0	0	0	0	0	11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2018.	MBS Paydown		52,832	52,832	12,742	47,945	0	766	0	766	0	52,832	0	0	0	295	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	03/26/2018.	Pass-Through Loss		0	2,138	537	0	0	0	0	0	0	1,769	0	(1,769)	(1,769)	0	11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36	..	03/26/2018.	MBS Paydown		15,039	15,039	15,039	14,978	0	(1)	0	(1)	0	15,039	0	0	0	192	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36	..	03/26/2018.	Pass-Through Loss		0	12,130	9,373	0	0	(0)	0	(0)	0	0	0	0	0	0	07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	03/26/2018.	MBS Paydown		21,665	21,665	21,665	21,453	0	(89)	0	(89)	0	21,665	0	0	0	155	04/26/2037.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	03/26/2018.	MBS Paydown		21,642	21,642	21,642	21,083	0	113	0	113	0	21,642	0	0	0	160	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36	..	03/26/2018.	Pass-Through Loss		0	2,828	780	0	0	(0)	0	(0)	0	0	0	0	0	0	04/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	03/26/2018.	MBS Paydown		27,766	27,766	27,766	27,349	0	(50)	0	(50)	0	27,766	0	0	0	293	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	03/26/2018.	Pass-Through Loss		0	8,881	2,502	0	0	(18)	0	(18)	0	(893)	0	893	893	0	03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	03/26/2018.	MBS Paydown		26,504	26,504	26,717	26,430	0	(1)	0	(1)	0	26,504	0	0	0	212	03/26/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	03/26/2018.	Pass-Through Loss		0	7,232	7,291	0	0	(3)	0	(3)	0	0	0	0	0	0	03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	03/26/2018.	MBS Paydown		22,382	22,382	22,717	22,311	0	(4)	0	(4)	0	22,382	0	0	0	188	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	03/26/2018.	Pass-Through Loss		0	12,174	12,357	0	0	(9)	0	(9)	0	0	0	0	0	0	04/26/2037.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36	..	03/26/2018.	MBS Paydown		27,397	27,397	27,397	27,298	0	4	0	4	0	27,397	0	0	0	257	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	03/26/2018.	Pass-Through Loss		0	8,581	8,581	0	0	(2)	0	(2)	0	0	0	0	0	0	02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	03/26/2018.	MBS Paydown		5,328	5,328	5,168	4,284	0	(100)	0	(100)	0	5,328	0	0	0	34	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	03/26/2018.	Pass-Through Loss		0	448	435	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	03/26/2018.	MBS Paydown		72,463	72,463	29,966	44,247	0	(4,164)	0	(4,164)	0	72,463	0	0	0	186	01/26/2047.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36	..	03/26/2018.	MBS Paydown		9,096	9,096	8,176	7,066	0	(3,431)	0	(3,431)	0	9,096	0	0	0	55	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	03/26/2018.	Pass-Through Loss		0	1,869	1,429	0	0	2	0	2	0	0	0	0	0	0	02/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	03/26/2018.	Pass-Through Loss		0	(74)	1	0	0	0	0	0	0	(41)	0	41	41	0	01/26/2047.	1FM
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042	..	03/15/2018.	MBS Paydown		63,000	63,000	62,998	62,998	0	0	0	0	0	63,000	0	0	0	481	12/15/2042.	1FE
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028	..	03/12/2018.	Distribution		1,650,000	1,650,000	1,650,000	1,650,028	0	(1)	0	(1)	0	1,650,027	0	(27)	(27)	27,469	01/16/2028.	1Z
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	01/25/2018.	MBS Paydown		7,209	7,209	5,839	7,209	0	0	0	0	0	7,209	0	0	0	31	07/25/2029.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	03/15/2018.	MBS Paydown		62,500	62,500	61,287	61,429	0	25	0	25	0	62,500	0	0	0	448	01/15/2042.	1FE
523278 ZA 0	LECTRUS CORP 8.00 PIK 12-31-17	..	03/01/2018.	Private Placement		50,602	50,602	50,602	50,602	0	0	0	0	0	50,602	0	0	0	337	12/31/2017.	6*
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017	..	03/01/2018.	Private Placement		208,273	208,273	208,273	204,107	4,165	0	0	4,165	0	208,273	0	0	0	0	09/29/2017.	6*
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017	..	03/01/2018.	Private Placement		512,978	2,237,607	2,193,611	447,521	37,062	0	0	37,062	0	484,583	0	28,394	28,394	0	11/15/2017.	6
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	..	03/15/2018.	MBS Paydown		59,760	59,760	59,741	59,255	0	(901)	0	(901)	0	59,760	0	0	0	511	09/15/2018.	1FE
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	03/25/2018.	MBS Paydown		30,892	30,892	22,242	20,203	0	(88)	0	(88)	0	30,892	0	0	0	106	12/25/2035.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	03/25/2018.	MBS Paydown		21,225	21,225	15,071	11,000	0	(7,351)	0	(7,351)	0	21,225	0	0	0	39	06/25/2037.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	03/25/2018.	Pass-Through Loss		0	(879)	0	0	0	0	0	0	0	(468)	0	468	468	0	06/25/2037.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	03/25/2018.	MBS Paydown		733,758	733,758	569,779	582,551	0	88,432	0	88,432	0	733,758	0	0	0	2,123	11/25/2046.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	03/25/2018.	Pass-Through Loss		0	12,963	10,066	0	0	0	0	0	0	9,103	0	(9,103)	(9,103)	0	11/25/2046.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	02/25/2018.	MBS Paydown		6,818	6,818	4,417	4,612	0	(527)	0	(527)	0	6,818	0	0	0	50	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	03/25/2018.	Pass-Through Loss		0	2,337	1,521	0	0	(1,071)	0	(1,071)	0	(7)	0	7	7	0	01/25/2037.	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	03/25/2018.	MBS Paydown		6,212	6,212	6,087	6,029	0	(2)	0	(2)	0	6,212	0	0	0	26	02/25/2034.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	03/15/2018.	MBS Paydown		490,943	490,943	485,458	486,143	0	165	0	165	0	490,943	0	0	0	2,433	01/15/2045.	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051	..	03/12/2018.	MBS Paydown		13,369	13,369	13,482	13,375	0	468	0	468	0	13,369	0	0	0	182	03/12/2051.	1FM
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028	..	02/02/2018.	Distribution		2,612,500	2,612,500	2,514,531	2,498,088	0	0	0	0	0	2,612,500	0	0	0	20,443	01/18/2028.	1AM
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028	..	02/02/2018.	Exchanged		1,047,969	1,187,500	1,142,969	1,135,495	0	26,886	0	26,886	0	1,047,969	0	0	0	39,731	01/18/2028.	1AM
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28	..	03/01/2018.	Distribution		278,885	0	0	0	0	0	0	0	0	278,885	0	0	0	0	01/18/2028.	1AM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	03/25/2018.	MBS Paydown		9,026	9,026	8,688	8,728	0	(2,043)	0	(2,043)	0	9,026	0	0	0	51	12/25/2033.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035	..	03/25/2018.	MBS Paydown		29,954	29,954	28,456	28,503	0	747	0	747	0	29,954	0	0	0	280	02/25/2035.	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	..	03/25/2018.	MBS Paydown		33,990	33,990	33,990	33,990	0	0	0	0	0	33,990	0	0	0	245	08/25/2034.	1FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	..	03/25/2018.	MBS Paydown		87,180	87,180	87,071	85,356	0	(98)	0	(98)	0	87,180	0	0	0	573	11/25/2035.	1FM
579999 ZZ 9	MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR	..	03/20/2018.	Paydown		381,726	381,726	372,944	0	0	8,782	0	8,782	0	381,726	0	0	0	5,150	10/31/2021.	3FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	..	03/25/2018.	MBS Paydown		245,332	245,332	228,695	233,794	0	1,156	0	1,156	0	245,332	0	0	0	829	08/25/2035.	1FM
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042	..	03/15/2018.	MBS Paydown		44,818	44,818	44,818	44,818	0	0	0	0	0	44,818	0	0	0	342	10/15/2042.	1FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR	..	01/05/2018.	Commitment Fee		2,324	0	0	0	0	0	0	0	0	2,324	0	0	0	0	12/02/2022.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR	..	02/12/2018.	Commitment Fee		1,477	0	0	0	0	0	0	0	0	1,477	0	0	0	0	12/02/2022.	3FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	..	03/25/2018.	MBS Paydown		474,979	474,979	420,649	437,733	0	(3,032)	0	(3,032)	0	474,979	0	0	0	1,545	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE	..	03/25/2018.	Pass-Through Loss		0	5,044	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2046.	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23	..	03/28/2018.	Paydown		1,765,161	1,765,161	1,761,649	0	0	102	0	102	0	1,765,212	0	(51)	(51)	5,940	10/30/2023.	1FE
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035	..	03/25/2018.	MBS Paydown		34,035	34,035	31,439	32,462	0	417	0	417	0	34,035	0	0	0	124	11/25/2035.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	..	03/25/2018.	MBS Paydown		1,574	1,574	1,222	744	0	(1,077)	0	(1,077)	0	1,574	0	0	0	9	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	..	03/25/2018.	MBS Paydown		63,589	63,589	54,475	28,341	0	(7,883)	0	(7,883)	0	63,589	0	0	0	251	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	..	03/25/2018.	MBS Paydown		182,530	182,530	166,273	160,903	0	6,459	0	6,459	0	182,530	0	0	0	1,052	07/25/2047.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	..	03/26/2018.	MBS Paydown		79,544	79,544	82,600	78,201	0	(746)	0	(746)	0	79,544	0	0	0	897	04/26/2036.	1FM
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023	..	03/31/2018.	Paydown		2,537	2,537	2,546	0	0	1	0	1	0	2,537	0	0	0	18	06/30/2023.	3FE
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47	..	03/20/2018.	MBS Paydown		78,345	78,345	78,344	78,344	0	0	0	0	0	78,345	0	0	0	438	10/21/2047.	1FE
636333 ZZ 2	NATIONAL IPA TL L+550 09/19/2022 AR	..	03/29/2018.	Paydown		1,620	1,620	1,595	1,598	0	1	0	1	0	1,620	0	0	0	27	09/19/2022.	3FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028	..	03/15/2018.	MBS Paydown		242,558	242,558	242,468	242,513	0	7	0	7	0	242,558	0	0	0	1,083	12/15/2028.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	03/25/2018.	MBS Paydown		28,226	28,226	18,770	12,222	0	(248)	0	(248)	0	28,226	0	0	0	121	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	03/25/2018.	MBS Paydown		11,290	11,290	7,508	4,892	0	(102)	0	(102)	0	11,290	0	0	0	48	10/25/2036.	1FM
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025	..	03/02/2018.	MBS Paydown		156,022	156,022	153,916	155,519	0	134	0	134	0	156,022	0	0	0	948	06/02/2025.	1FE
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024	..	03/01/2018.	Paydown		9,714	9,714	9,763	0	0	(49)	0	(49)	0	9,714	0	0	0	31	01/17/2024.	3FE
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	02/01/2018.	Cash Tender		328,223	321,000	295,320	307,850	0	384	0	384	0	308,234	0	12,766	12,766	15,087	08/01/2020.	4FE
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035	..	03/25/2018.	MBS Paydown		4,549	4,549	3,781	3,850	0	(1,782)	0	(1,782)	0	4,549	0	0	0	16	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035	..	03/25/2018.	MBS Paydown		90,861	90,861	62,581	63,420	0	7,397	0	7,397	0	90,861	0	0	0	238	08/25/2035.	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35	..	03/25/2018.	MBS Paydown		152,554	152,554	132,722	152,369	0	0	0	0	0	152,554	0	0	0	505	11/25/2035.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	..	03/25/2018.	MBS Paydown		8,491	8,491	8,442	4,381	0	(1,258)	0	(1,258)	0	8,491	0	0	0	62	03/25/2047.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	..	03/25/2018.	Pass-Through Loss		0	3,027	3,009	0	0	0	0	0	0	0	0	0	0	0	03/25/2047.	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE	..	02/26/2018.	Pass-Through Loss		0	(3,194)	0	0	0	0	0	0	0	(2,845)	0	2,845	2,845	0	12/26/2036.	1FM
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011	..	03/23/2018.	Distribution		35,506	0	0	0	0	35,506	0	35,506	0	35,506	0	0	0	0	07/15/2011.	6
670444 ZZ 4	NUSPIRE LLC L+6.50 11/08/2022 MD	..	03/29/2018.	Paydown		2,500	2,500	2,500	2,498	0	2	0	2	0	2,500	0	0	0	50	11/08/2022.	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	03/15/2018.	MBS Paydown		22,971	22,971	22,969	8,245	0	3,627	0	3,627	0	22,971	0	0	0	235	05/15/2024.	1AM
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27	..	03/15/2018.	Distribution		1,100,000	1,100,000	1,099,874	1,099,938	0	3	0	3	0	1,099,942	0	58	58	16,867	01/20/2027.	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26	..	03/18/2018.	MBS Paydown		691,037	691,037	690,818	691,000	0	(1)	0	(1)	0	691,037	0	0	0	4,047	03/18/2026.	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028	..	03/18/2018.	MBS Paydown		146,030	146,030	146,005	146,021	0	3	0	3	0	146,030	0	0	0	1,497	03/20/2028.	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032	..	03/05/2018.	Paydown		63,912	63,912	63,913	63,913	0	(0)	0	(0)	0	63,912	0	0	0	385	07/05/2032.	1FE
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	..	01/20/2018.	MBS Paydown		1,500,000	1,500,000	1,448,906	1,466,939	0	33,061	0	33,061	0	1,500,000	0	0	0	11,016	07/20/2027.	1Z
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR	..	03/29/2018.	Paydown		1,091	1,091	1,080	1,052	25	13	0	39	0	1,091	0	0	0	16	10/10/2024.	3FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022	..	01/31/2018.	Paydown		933	933	933	923	9	0	0	9	0	933	0	0	0	0	02/10/2022.	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022	..	01/31/2018.	Paydown		2,328	2,328	2,328	2,197	131	0	0	131	0	2,328	0	0	0	0	08/10/2022.	5FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023 AR	..	01/02/2018.	Paydown		2,548	2,548	2,503	2,499	5	44	0	49	0	2,548	0	0	0	0	08/25/2023.	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR	..	01/02/2018.	Paydown		577	577	574	561	6	11	0	17	0	577	0	0	0	0	08/25/2023.	3FE
715335 ZZ 1	PHNTM HOLDINGS L+525 06/18/2020 AR	..	03/29/2018.	Paydown		910	910	901	901	0	9	0	9	0	910	0	0	0	16	06/18/2020.	3FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	..	03/25/2018.	MBS Paydown		52,605	52,605	49,383	52,605	0	0	0	0	0	52,605	0	0	0	159	11/25/2046.	1FM
74041U AB 5	PRETSL14A A2 CDO SSNR FLT 06/24/34	..	03/24/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	0	0	18,826	06/24/2034.	2AM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034	..	03/24/2018.	MBS Paydown		10,500,000	10,500,000	10,500,000	0	0	0	0	0	0	10,500,000	0	0	0	0	06/24/2034.	5AM
74041U AH 2	PRETSL 14A C CDO MEZ FLT 06/24/2034	..	03/24/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	19,558	06/24/2034.	5AM
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	..	03/24/2018.	MBS Paydown		23,547	23,547	20,751	20,938	0	(2,202)	0	(2,202)	0	23,547	0	0	0	252	09/24/2033.	1FE
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32	..	02/12/2018.	MBS Paydown		1,226	1,226	1,213	1,218	0	7	0	7	0	1,226	0	0	0	5	06/12/2032.	1FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	03/25/2018.	MBS Paydown		201,645	201,645	185,258	200,223	0	1,335	0	1,335	0	201,645	0	0	0	534	08/25/2046.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	03/25/2018.	MBS Paydown		77,751	77,751	60,987	62,359	0	(5,025)	0	(5,025)	0	77,751	0	0	0	249	01/25/2037.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	03/25/2018.	Pass-Through Loss		0	1,595	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	03/26/2018.	MBS Paydown		95,955	95,955	92,199	92,249	0	(568)	0	(568)	0	95,955	0	0	0	522	01/26/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	03/26/2018.	Pass-Through Loss		0	2,901	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE	..	03/25/2018.	Pass-Through Loss		0	32,834	0	0	0	12	0	12	0	0	0	0	0	0	10/26/2035.	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE	..	03/25/2018.	MBS Paydown		49,876	49,876	46,510	48,125	0	359	0	359	0	49,876	0	0	0	177	01/26/2036.	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	..	03/27/2018.	MBS Paydown		155,376	155,376	136,731	147,723	0	2,098	0	2,098	0	155,376	0	0	0	471	07/26/2033.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	03/25/2018.	MBS Paydown		37,072	37,072	20,403	13,736	0	2,105	0	2,105	0	37,072	0	0	0	325	02/25/2037.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	03/25/2018.	Pass-Through Loss		0	4,283	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2018.	MBS Paydown		130,333	130,333	111,601	105,304	0	2,502	0	2,502	0	130,333	0	0	0	849	07/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	03/25/2018.	Pass-Through Loss		0	9,360	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2036.	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	..	03/25/2018.	MBS Paydown		602,327	602,327	471,936	480,168	0	19,572	0	19,572	0	602,327	0	0	0	1,946	05/25/2036.	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	..	03/25/2018.	Pass-Through Loss		(1,060)	0	0	0	0	0	0	0	0	(855)	0	855	855	0	05/25/2036.	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37	..	03/25/2018.	MBS Paydown		3,438	3,438	3,438	1,542	0	2,781	0	2,781	0	3,438	0	0	0	49	04/25/2037.	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	..	03/25/2018.	MBS Paydown		40,134	40,134	39,977	39,192	0	(39)	0	(39)	0	40,134	0	0	0	227	02/25/2036.	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	..	03/25/2018.	MBS Paydown		805	805	805	9,689	0	5	0	5	0	805	0	0	0	7	06/25/2034.	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35	..	03/25/2018.	MBS Paydown		157,054	157,054	157,000	51,534	0	4,574	0	4,574	0	157,054	0	0	0	1,450	09/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	..	03/25/2018.	MBS Paydown		207,785	207,785	175,079	172,006	0	9,026	0	9,026	0	207,785	0	0	0	1,594	07/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	..	03/25/2018.	Pass-Through Loss		0	4,376	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035.	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	03/25/2018.	MBS Paydown		41,923	41,923	35,106	30,204	0	(3,527)	0	(3,527)	0	41,923	0	0	0	116	08/25/2035.	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	03/25/2018.	Pass-Through Loss		0	7,669	6,422	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	03/25/2018.	MBS Paydown		16,952	16,952	15,575	12,472	0	(847)	0	(847)	0	16,952	0	0	0	189	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	03/25/2018.	Pass-Through Loss		0	3,957	3,636	0	0	0	0	0	0	0	0	0	0	0	10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	03/25/2018.	MBS Paydown		12,675	12,675	12,667	9,087	0	7	0	7	0	12,675	0	0	0	119	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	03/25/2018.	Pass-Through Loss		0	3,970	3,967	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	..	03/25/2018.	MBS Paydown		20,234	20,234	19,819	19,936	0	(205)	0	(205)	0	20,234	0	0	0	78	03/25/2035.	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	..	03/25/2018.	MBS Paydown		7,602	7,602	7,583	7,587	0	10	0	10	0	7,602	0	0	0	72	01/25/2035.	1FM
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037	..	03/25/2018.	MBS Paydown		153,471	153,471	148,484	152,338	0	81	0	81	0	153,471	0	0	0	856	07/25/2037.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2018.	MBS Paydown		274,643	274,643	251,642	250,146	0	6,541	0	6,541	0	274,643	0	0	0	1,584	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2018.	Pass-Through Loss		0	23,998	0	0	0	0	0	0	0	0	0	0	0	0	05/18/2035.	1FM
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023	..	01/12/2018.	Consent Fee		1,369	0	0	0	0	0	0	0	0	1,369	0	0	0	0	05/15/2023.	4FE
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023	..	03/29/2018.	Paydown		5,000	5,000	4,700	4,839	0	161	0	161	0	5,000	0	0	0	74	04/14/2023.	3FE
78355H JT 7	RYDER SYSTEM INC MTN 2.50 03/01/2018	..	02/07/2018.	Call		5,000,000	5,000,000	4,988,450	4,999,630	0	370	0	370	0	5,000,000	0	0	0	54,167	03/01/2018.	2FE
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023	..	03/20/2018.	MBS Paydown		89,776	89,776	89,762	89,762	0	1	0	1	0	89,776	0	0	0	522	12/20/2023.	1FE
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018	..	03/09/2018.	Call		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	11,244	04/15/2018.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	03/20/2018.	MBS Paydown		187,302	187,302	187,262	187,269	0	16	0	16	0	187,302	0	0	0	1,109	01/20/2023.	1FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR	..	01/02/2018.	Paydown		1,563	1,563	1,524	1,525	0	38	0	38	0	1,563	0	0	0	0	09/05/2023.	4FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	03/15/2018.	MBS Paydown		289,058	289,058	289,058	289,058	0	0	0	0	0	289,058	0	0	0	2,388	05/16/2044.	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	..	03/15/2018.	MBS Paydown		99,463	99,463	99,462	99,463	0	0	0	0	0	99,463	0	0	0	738	04/17/2028.	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	..	03/15/2018.	MBS Paydown		236,712	236,712	236,708	236,712	0	0	0	0	0	236,712	0	0	0	1,522	01/17/2045.	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045	..	03/15/2018.	MBS Paydown		110,587	110,587	110,559	110,586	0	(3)	0	(3)	0	110,587	0	0	0	390	06/15/2045.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	03/15/2018.	MBS Paydown		289,225	289,225	289,144	289,220	0	(3)	0	(3)	0	289,225	0	0	0	862	05/17/2027.	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	03/25/2018.	MBS Paydown		177,218	177,218	177,198	177,203	0	4	0	4	0	177,218	0	0	0	965	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	03/25/2018.	MBS Paydown		172,069	172,069	172,065	172,067	0	0	0	0	0	172,069	0	0	0	870	12/26/2025.	1FE
813084 A* 1	SEBRING 11.50 4/25/2018	..	01/23/2018.	Book Value Adjustment		4,909	0	0	0	0	0	0	0	0	0	0	4,909	4,909	0	04/25/2018.	6
813084 A* 1	SEBRING 11.50 4/25/2018	..	01/23/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	4,909	0	(4,909)	(4,909)	0	04/25/2018.	6
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	03/25/2018.	MBS Paydown		25,697	25,697	16,509	15,873	0	(2,192)	0	(2,192)	0	25,697	0	0	0	78	05/25/2037.	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	..	03/25/2018.	MBS Paydown		482,537	482,537	485,553	484,240	0	(221)	0	(221)	0	482,537	0	0	0	5,196	10/25/2036.	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	03/05/2018.	Paydown		63,429	63,429	63,429	63,429	0	0	0	0	0	63,429	0	0	0	556	10/05/2022.	2FE
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025	..	01/15/2018.	MBS Paydown		1,350,000	1,350,000	1,319,625	1,338,029	0	11,971	0	11,971	0	1,350,000	0	0	0	14,867	04/15/2025.	1Z
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025	..	01/15/2018.	MBS Paydown		1,500,000	1,500,000	1,466,250	1,486,602	0	13,398	0	13,398	0	1,500,000	0	0	0	16,800	04/15/2025.	1Z
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	03/20/2018.	MBS Paydown		522,157	522,157	521,619	478,723	0	442	0	442	0	522,157	0	0	0	2,299	03/20/2034.	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026	..	03/25/2018.	MBS Paydown		110,141	110,141	109,585	0	0	188	0	188	0	110,141	0	0	0	366	05/25/2026.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	03/25/2018.	MBS Paydown		230,859	230,859	230,839	230,842	0	5	0	5	0	230,859	0	0	0	1,210	01/26/2026.	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026	..	03/25/2018.	MBS Paydown		908,343	908,343	907,993	907,341	0	77	0	77	0	908,343	0	0	0	3,265	11/25/2026.	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027	..	03/25/2018.	MBS Paydown		285,453	285,453	285,435	0	0	6	0	6	0	285,453	0	0	0	1,072	02/25/2027.	1FE
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025	..	01/26/2018.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	12,704	04/26/2025.	1Z
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025	..	01/26/2018.	MBS Paydown		1,125,002	1,125,002	1,125,002	1,125,002	0	0	0	0	0	1,125,002	0	0	0	6,318	04/26/2025.	1Z
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	03/25/2018.	MBS Paydown		48,041	48,041	26,242	12,788	0	9,033	0	9,033	0	48,041	0	0	0	512	05/25/2035.	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	03/25/2018.	Pass-Through Loss		0	1,584	865	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.	1FM
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45	..	02/20/2018.	MBS Paydown		4,704	4,704	4,696	4,696	0	0	0	0	0	4,704	0	0	0	26	01/20/2045.	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047	..	03/20/2018.	MBS Paydown		5,912	5,912	5,941	0	0	(0)	0	(0)	0	5,912	0	0	0	24	12/20/2047.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	03/25/2018.	MBS Paydown		73,132	73,132	73,164	0	0	6	0	6	0	73,132	0	0	0	277	04/25/2029.	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	03/15/2018.	MBS Paydown		937,692	937,692	935,862	937,145	0	321	0	321	0	937,692	0	0	0	6,670	11/15/2024.	1FE
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037	..	03/15/2018.	MBS Paydown		38,400	38,400	38,256	38,258	0	3	0	3	0	38,400	0	0	0	326	12/15/2037.	1FE
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021	..	03/20/2018.	Sinking Fund Redemption		312,500	312,500	312,495	312,495	0	1	0	1	0	312,500	0	0	0	2,625	09/20/2021.	2FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	03/20/2018.	MBS Paydown		9,087	9,087	9,083	9,083	0	0	0	0	0	9,087	0	0	0	60	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	03/25/2018.	MBS Paydown		240,800	240,800	211,312	207,776	0	28,341	0	28,341	0	240,800	0	0	0	1,049	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	03/25/2018.	Pass-Through Loss		0	2,663	1,573	0	0	0	0	0	0	1,558	0	(1,558)	(1,558)	0	11/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	03/25/2018.	MBS Paydown		160,246	160,246	130,305	120,750	0	4,037	0	4,037	0	160,246	0	0	0	1,129	07/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	03/25/2018.	Pass-Through Loss		0	5,207	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	03/25/2018.	MBS Paydown		50,743	50,743	44,691	43,143	0	(60)	0	(60)	0	50,743	0	0	0	285	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	03/25/2018.	Pass-Through Loss		0	216	0	0	0	0	0	0	0	(4)	0	4	4	0	07/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	02/25/2018.	Pass-Through Loss		0	(778)	68	0	0	0	0	0	0	(722)	0	722	722	0	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	03/25/2018.	MBS Paydown		41,025	41,025	28,686	26,361	0	3,445	0	3,445	0	41,025	0	0	0	154	08/25/2035.	1FM

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
863579	XR	4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	03/25/2018.	MBS Paydown		172,317	172,317	153,869	153,754	0	3,753	0	3,753	0	172,317	0	0	0	1,132	09/25/2035.	1FM
863579	ZL	5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	03/25/2018.	MBS Paydown		34,439	34,439	29,652	29,280	0	(4,091)	0	(4,091)	0	34,439	0	0	0	273	10/25/2035.	1FM
863587	AE	1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	..	03/25/2018.	MBS Paydown		218,482	218,482	176,917	197,830	0	684	0	684	0	218,482	0	0	0	554	06/25/2036.	1FM
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	03/25/2018.	MBS Paydown		9,929	9,929	8,973	9,282	0	(98)	0	(98)	0	9,929	0	0	0	50	08/25/2031.	1FM
86359A	MG	5	SASC 2003-AL1 APO 4/25/31	..	03/25/2018.	MBS Paydown		13,324	13,324	9,384	11,341	0	71	0	71	0	13,324	0	0	0	0	04/25/2031.	1AM
86359A	WT	6	SASC 2003-AL2 APO 0.00 01/25/2031	..	03/25/2018.	MBS Paydown		29,009	29,009	22,554	25,135	0	173	0	173	0	29,009	0	0	0	0	01/25/2031.	1AM
86359B	YF	2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034	..	03/25/2018.	MBS Paydown		88,705	88,705	89,064	89,044	0	(87)	0	(87)	0	88,705	0	0	0	545	08/25/2034.	1FM
863619	AB	8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	03/25/2018.	MBS Paydown		48,945	48,945	46,253	48,945	0	0	0	0	0	48,945	0	0	0	104	06/25/2037.	1FM
866100	ZZ	6	SUMMIT COMPANIES L+625 09/01/2022 MD	..	01/02/2018.	Paydown		4,667	4,667	4,667	4,667	0	0	0	0	0	4,667	0	0	0	0	09/01/2022.	2FE
87244B	AA	6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047	..	01/30/2018.	MBS Paydown		26,250	26,250	26,199	26,203	0	1	0	1	0	26,250	0	0	0	0	04/30/2047.	2AM
87266H	AA	6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	01/20/2018.	MBS Paydown		88,098	88,098	79,068	80,444	0	7,168	0	7,168	0	88,098	0	0	0	831	01/20/2038.	1FE
874074	AA	5	TAL 2017-1A A ABS SNR 4.50 04/21/2042	..	03/20/2018.	MBS Paydown		49,103	49,103	49,699	49,653	0	(15)	0	(15)	0	49,103	0	0	0	360	04/20/2042.	1FE
87407P	AA	8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	03/20/2018.	MBS Paydown		97,500	97,500	97,419	97,455	0	2	0	2	0	97,500	0	0	0	459	02/22/2038.	1FE
87407P	AE	0	TAL 2013-2A A ABS 3.55 11/20/2038	..	03/20/2018.	MBS Paydown		75,000	75,000	74,035	74,198	0	35	0	35	0	75,000	0	0	0	443	11/20/2038.	1FE
87407P	AP	5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39	..	03/20/2018.	MBS Paydown		5,673	5,673	5,662	0	0	0	0	0	0	5,673	0	0	0	24	05/20/2039.	1FE
87407P	AR	1	TAL 2014-3A A ABS SNR 3.27 11/21/2039	..	03/20/2018.	MBS Paydown		77,000	77,000	76,953	74,982	0	1	0	1	0	77,000	0	0	0	417	11/21/2039.	1FE
881561	GQ	1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34	..	03/25/2018.	MBS Paydown		244,126	244,126	239,548	244,126	0	0	0	0	0	244,126	0	0	0	1,120	07/25/2034.	1FM
88156E	AB	2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	01/25/2018.	Pass-Through Loss		0	(0)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038.	1FM
88156E	AB	2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	03/25/2018.	MBS Paydown		62,896	62,896	53,687	55,840	0	(8,382)	0	(8,382)	0	62,896	0	0	0	159	01/25/2038.	1FM
88159T	AA	8	TES 2017-2A A ABS SSNR 4.12 02/20/2048	..	02/20/2018.	MBS Paydown		46,711	46,711	46,708	46,707	0	(2)	0	(2)	0	46,711	0	0	0	347	02/20/2048.	1FE
88315F	AA	9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	03/20/2018.	MBS Paydown		13,960	13,960	14,016	0	0	(1)	0	(1)	0	13,960	0	0	0	63	05/20/2042.	1FE
89412L	AA	6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	02/10/2018.	MBS Paydown		27,783	27,783	26,767	0	0	(2,598)	0	(2,598)	0	27,783	0	0	0	126	11/10/2035.	1FE
89412R	AB	1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034	..	01/15/2018.	MBS Paydown		340,589	340,589	275,026	283,429	0	(12,511)	0	(12,511)	0	340,589	0	0	0	3,958	07/15/2034.	1FE
89656F	AA	4	TRL 2012-1A A1 ABS 2.266 01/15/43	..	03/15/2018.	MBS Paydown		292,390	292,390	287,357	57,292	0	701	0	701	0	292,390	0	0	0	665	01/15/2043.	1FE
89679H	AA	3	TCF 2017-1A A ABS SNR 3.52 06/20/2042	..	03/20/2018.	MBS Paydown		60,407	60,407	60,353	0	0	4	0	4	0	60,407	0	0	0	345	06/20/2042.	1FE
89690E	AF	4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047	..	03/15/2018.	MBS Paydown		57,509	57,509	56,827	0	0	22	0	22	0	57,509	0	0	0	130	08/15/2047.	1FE
89708B	AA	1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36	..	01/15/2018.	MBS Paydown		359,717	359,717	317,113	0	0	141	0	141	0	359,717	0	0	0	1,516	07/15/2036.	1AM
898205	AA	7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038	..	01/20/2018.	MBS Paydown		52,521	52,521	50,945	51,981	0	1,397	0	1,397	0	52,521	0	0	0	446	04/20/2038.	1FE
898205	AB	5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38	..	01/20/2018.	MBS Paydown		70,101	70,101	70,101	64,016	0	125	0	125	0	70,101	0	0	0	680	04/20/2038.	1FE
909319	AA	3	UNITED AIR 2013-1 A 4.30 08/15/2025	..	02/15/2018.	Sinking Fund Redemption		24,918	24,918	24,918	24,918	0	0	0	0	0	24,918	0	0	0	536	08/15/2025.	1FE
92211M	AC	7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043	..	03/15/2018.	MBS Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	4	02/16/2043.	1FE
92331L	AJ	9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28	..	02/14/2018.	Distribution		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	29,502	01/15/2028.	1FE
92535V	AA	0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	03/15/2018.	MBS Paydown		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	24	10/15/2046.	2AM
92565E	AB	9	VICI PROPERTIES TL L+225 12/15/2024	..	02/06/2018.	Paydown		45,455	45,455	45,625	0	0	(170)	0	(170)	0	45,455	0	0	0	170	12/15/2024.	3FE
92922F	3N	6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	03/25/2018.	MBS Paydown		92,013	92,013	87,268	87,724	0	(692)	0	(692)	0	92,013	0	0	0	425	10/25/2035.	1FM
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	..	03/25/2018.	MBS Paydown		40,917	40,917	33,040	28,866	0	6,057	0	6,057	0	40,917	0	0	0	140	01/25/2046.	1FM
92935V	AE	8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44	..	03/15/2018.	MBS Paydown		2,271,114	2,271,114	2,289,544	2,271,793	0	(3,394)	0	(3,394)	0	2,271,114	0	0	0	8,231	03/15/2044.	1FM
92990G	AG	8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	03/25/2018.	MBS Paydown		117,519	117,519	87,513	84,578	0	(7,234)	0	(7,234)	0	117,519	0	0	0	639	05/25/2037.	1FM
92990G	AG	8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	03/25/2018.	Pass-Through Loss		0	3,105	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	1FM
933636	AG	7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	03/25/2018.	MBS Paydown		15,344	15,344	14,466	14,443	0	(1,124)	0	(1,124)	0	15,344	0	0	0	81	04/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	03/25/2018.	Pass-Through Loss		0	402	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2037.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	..	03/25/2018.	MBS Paydown		34,344	34,344	30,727	30,873	0	(3,313)	0	(3,313)	0	34,344	0	0	0	179	11/25/2036.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	..	03/25/2018.	Pass-Through Loss		0	466	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	03/25/2018.	MBS Paydown		25,776	25,776	24,371	24,478	0	(153)	0	(153)	0	25,776	0	0	0	141	10/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	03/25/2018.	Pass-Through Loss		0	1,601	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2036.	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	..	03/25/2018.	MBS Paydown		127,460	127,460	105,456	103,076	0	(4,172)	0	(4,172)	0	127,460	0	0	0	748	07/25/2037.	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37	..	03/25/2018.	Pass-Through Loss		0	8,828	0	0	0	0	0	0	0	(25)	0	25	25	0	07/25/2037.	1FM
935777 ZZ 8	VISTAPHARM TL L+600 12/21/2021 AR	..	03/29/2018.	Paydown		3,471	3,471	3,402	1,702	0	34	0	34	0	3,471	0	0	0	35	12/21/2021.	2FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR	..	03/29/2018.	Paydown		2,413	2,413	2,372	883	0	44	0	45	0	2,413	0	0	0	22	08/31/2023.	3FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2018.	MBS Paydown		10,162	10,162	8,028	4,065	0	202	0	202	0	10,162	0	0	0	32	07/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2018.	Pass-Through Loss		0	3,923	3,099	0	0	0	0	0	0	0	0	0	0	0	07/25/2036.	1FM
940333 ZZ 3	VLS BUYER TL L+600 10/17/2023 AR	..	01/02/2018.	Paydown		2,434	2,434	2,372	2,371	2	61	0	63	0	2,434	0	0	0	6	10/17/2023.	3FE
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042	..	03/15/2018.	MBS Paydown		57,600	57,600	57,600	57,600	0	0	0	0	0	57,600	0	0	0	369	11/15/2042.	1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33	..	03/15/2018.	MBS Paydown		277,368	277,368	277,093	277,093	0	(1)	0	(1)	0	277,368	0	0	0	1,224	06/15/2033.	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	03/25/2018.	MBS Paydown		104,711	104,711	108,496	106,150	68	(2,972)	0	(2,905)	0	104,711	0	0	0	989	05/25/2037.	4FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	03/25/2018.	Pass-Through Loss		0	5,801	0	0	4	0	0	4	0	0	0	0	0	0	05/25/2037.	4FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034	..	03/25/2018.	MBS Paydown		15,524	15,524	15,699	15,723	0	225	0	225	0	15,524	0	0	0	60	11/25/2034.	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	..	03/25/2018.	MBS Paydown		84,002	84,002	83,900	69,872	0	5,007	0	5,007	0	84,002	0	0	0	533	03/25/2036.	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36	..	03/25/2018.	Pass-Through Loss		0	68	68	0	0	0	0	0	0	57	0	(57)	(57)	0	03/25/2036.	1FM
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045	..	01/19/2018.	Distribution		491,501	488,750	488,701	488,721	0	1	0	1	0	488,721	0	29	29	4,307	06/15/2045.	2AM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	03/15/2018.	MBS Paydown		5,000	5,000	5,059	0	0	0	0	0	0	5,000	0	0	0	51	06/15/2045.	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45	..	03/15/2018.	MBS Paydown		3,125	3,125	3,030	3,038	0	2	0	2	0	3,125	0	0	0	35	06/15/2045.	1AM
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023	..	03/01/2018.	Make Whole Call		5,653,752	5,200,000	5,261,406	5,242,486	0	(1,949)	0	(1,949)	0	5,240,538	0	(40,538)	(40,538)	613,544	04/01/2023.	2FE
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027	..	03/20/2018.	MBS Paydown		238,543	238,543	238,462	232,867	0	21	0	21	0	238,543	0	0	0	1,080	05/20/2027.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030	..	03/20/2018.	MBS Paydown		110,734	110,734	110,600	0	0	(282)	0	(282)	0	110,734	0	0	0	511	12/20/2030.	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	03/20/2018.	MBS Paydown		483,126	483,126	482,484	482,383	0	50	0	50	0	483,126	0	0	0	2,566	07/20/2028.	1FE
980555 ZZ 2	WRENCH GROUP TL L+450 12/15/2024 AR	..	03/29/2018.	Paydown		528	528	520	520	0	8	0	8	0	528	0	0	0	8	12/15/2024.	2FE
BL2410 28 2	ENDO INTL B 1L L+425 04/12/2024	..	03/29/2018.	Paydown		3,000	3,000	2,985	2,985	0	15	0	15	0	3,000	0	0	0	44	04/12/2024.	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	03/15/2018.	MBS Paydown		140,657	140,657	140,459	140,698	0	(25)	0	(25)	0	140,657	0	0	0	821	01/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	..	03/15/2018.	MBS Paydown		20,993	20,993	20,993	20,993	0	0	0	0	0	20,993	0	0	0	131	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	03/29/2018.	Paydown		4,257	4,257	3,313	1,814	0	0	0	0	0	4,257	0	0	0	71	06/13/2020.	5FE
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37	..	03/15/2018.	MBS Paydown		60,000	60,000	59,617	59,521	0	10	0	10	0	60,000	0	0	0	400	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42	..	03/15/2018.	MBS Paydown		55,649	55,649	55,616	55,516	0	(5)	0	(5)	0	55,649	0	0	0	492	03/15/2042.	1FE
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	CS FIRST BOSTON		803,899	812,500	806,378	806,397	0	87	0	87	0	806,414	0	(2,515)	(2,515)	2,332	07/17/2029.	1FE
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	MBS Paydown		10,417	10,417	10,338	10,338	0	9	0	9	0	10,417	0	0	0	0	07/17/2029.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						131,755,512	134,354,148	130,720,585	98,598,672	169,917	352,066	0	521,983	0	131,757,438	0	(465,651)	(465,651)	1,753,848	XXX	XXX
8399997. Total - Bonds - Part 4						172,960,914	175,559,550	174,976,777	139,126,339	170,501	7,872	0	178,373	0	172,962,839	0	(465,651)	(465,651)	2,428,871	XXX	XXX
8399999. Total - Bonds						172,960,914	175,559,550	174,976,777	139,126,339	170,501	7,872	0	178,373	0	172,962,839	0	(465,651)	(465,651)	2,428,871	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D	..	03/08/2018.	Distribution		815,599	0.00	0	0	0	0	0	0	0	0	0	815,599	815,599	0	XXX	P4AZ

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation or Market Indicator (a)
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					815,599	XXX	0	0	0	0	0	0	0	0	0	815,599	815,599	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					815,599	XXX	0	0	0	0	0	0	0	0	0	815,599	815,599	0	XXX	XXX
8999999.	Total - Preferred Stocks					815,599	XXX	0	0	0	0	0	0	0	0	0	815,599	815,599	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	..	03/31/2018.	Distribution of Funds		11,466	XXX	0	0	0	0	0	0	0	11,466	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	..	01/31/2018.	Distribution of Funds		1,773	XXX	0	0	0	0	0	0	0	1,773	0	0	0	0	XXX	U
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	..	03/31/2018.	Distribution of Funds		5,056,930	XXX	0	0	0	0	0	0	0	5,056,930	0	0	0	0	XXX	U
00176N AH 0	AMMC 2018-22I CLO SUB 0 04/25/31	..	03/08/2018.	Distribution of Funds		1,554,042	XXX	1,554,042	0	0	0	0	0	0	1,554,042	0	0	0	0	XXX	U
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	..	01/31/2018.	Distribution of Funds		50,618	XXX	0	0	0	0	0	0	0	50,618	0	0	0	0	XXX	U
09075E 10 0	BIOVERATIV INC-W/I	..	03/08/2018.	Merger	1,750.000	183,750	XXX	83,961	0	(10,399)	0	0	(10,399)	0	83,961	0	99,789	99,789	0	XXX	U
267475 10 1	DYCOM INDUSTRIES INC	..	01/17/2018.	STRATEGAS RESEARCH	10,000.000	1,173,992	XXX	754,440	1,114,300	(359,860)	0	0	(359,860)	0	754,440	0	419,552	419,552	0	XXX	L
320666 ZZ 6	FIRST MARINER BANK	..	03/01/2018.	Stock Merger 442496105	62,500.000	1,896,175	XXX	1,250,000	2,285,800	(1,035,800)	0	0	(1,035,800)	0	1,250,000	0	646,175	646,175	0	XXX	A
522111 ZB 2	LECTRUS CORP WARRANTS	..	03/01/2018.	Private Placement	17,481.000	0	XXX	6,667	175	0	0	0	0	0	175	0	(175)	(175)	0	XXX	A
682143 10 2	OMEROS CORP	..	02/21/2018.	CANTOR FITZGERALD & CO	53,927.000	574,967	XXX	689,078	1,047,802	(358,724)	0	0	(358,724)	0	689,078	0	(114,111)	(114,111)	0	XXX	U
682143 10 2	OMEROS CORP	..	02/22/2018.	CANTOR FITZGERALD & CO	96,000.000	892,261	XXX	1,135,696	1,865,280	(729,584)	0	0	(729,584)	0	1,135,696	0	(243,435)	(243,435)	0	XXX	U
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/02/2018.	ISI GROUP	7,027.000	79,564	XXX	63,852	77,648	(44,411)	0	0	(44,411)	0	33,238	0	46,326	46,326	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/03/2018.	ISI GROUP	8,000.000	90,504	XXX	72,358	88,400	(50,560)	0	0	(50,560)	0	37,840	0	52,664	52,664	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/04/2018.	ISI GROUP	19,000.000	213,791	XXX	157,658	209,950	(120,080)	0	0	(120,080)	0	89,870	0	123,921	123,921	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/05/2018.	ISI GROUP	7,000.000	78,164	XXX	53,295	77,350	(44,240)	0	0	(44,240)	0	33,110	0	45,054	45,054	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/08/2018.	ISI GROUP	13,000.000	143,934	XXX	97,543	143,650	(82,160)	0	0	(82,160)	0	61,490	0	82,444	82,444	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/09/2018.	ISI GROUP	4,180.000	46,338	XXX	30,568	46,189	(26,418)	0	0	(26,418)	0	19,771	0	26,567	26,567	0	XXX	L
76117W 10 9	RESOLUTE FOREST PRODUCTS	..	01/10/2018.	ISI GROUP	15,777.000	175,502	XXX	108,588	174,336	(99,711)	0	0	(99,711)	0	74,625	0	100,877	100,877	0	XXX	L
81617J 30 1	SELECT ENERGY SERVICES INC-A	..	01/24/2018.	FRIEDMAN BILLINGS RAMSEY	358.000	7,517	XXX	5,012	6,530	(1,518)	0	0	(1,518)	0	5,012	0	2,505	2,505	0	XXX	L
81617J 40 0	SELECT ENERGY SERVICES INC CL A	..	02/15/2018.	Exchanged	150,000.000	1,822,500	XXX	3,000,000	2,736,000	(913,500)	0	0	(913,500)	0	1,822,500	0	0	0	0	XXX	U
G5480U 15 3	LIBERTY GLOBAL PLC LILAC SERIES C	D	01/02/2018.	Exchanged	125,000.000	2,673,750	XXX	2,555,936	2,486,250	69,686	0	0	69,686	0	2,555,936	0	117,814	117,814	0	XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					16,727,539	XXX	11,618,693	12,359,660	(3,807,278)	0	0	(3,807,278)	0	15,321,570	0	1,405,969	1,405,969	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					16,727,539	XXX	11,618,693	12,359,660	(3,807,278)	0	0	(3,807,278)	0	15,321,570	0	1,405,969	1,405,969	0	XXX	XXX
9799999.	Total - Common Stocks					16,727,539	XXX	11,618,693	12,359,660	(3,807,278)	0	0	(3,807,278)	0	15,321,570	0	1,405,969	1,405,969	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					17,543,138	XXX	11,618,693	12,359,660	(3,807,278)	0	0	(3,807,278)	0	15,321,570	0	2,221,568	2,221,568	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					190,504,052	XXX	186,595,470	151,485,998	(3,636,777)	7,872	0	(3,628,905)	0	188,284,410	0	1,755,917	1,755,917	2,428,871	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.28940 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency .	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	03/29/2018	06/29/2018	1	90,000,000	1.2894	0	0	0	890,411		890,411	0	890,411	0	0	225,000		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	890,411	XX	890,411	0	890,411	0	0	225,000	XXX	XXX
1269999. Total-Forwards										0	0	0	890,411	XX	890,411	0	890,411	0	0	225,000	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	890,411	XX	890,411	0	890,411	0	0	225,000	XXX	XXX
1449999. TOTAL										0	0	0	890,411	XX	890,411	0	890,411	0	0	225,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51..	Y	N	0	890,411	0	890,411	890,411	0	890,411	225,000	225,000
0799999. Total NAIC 6 Designation			0	890,411	0	890,411	890,411	0	890,411	225,000	225,000
0999999. Gross Totals			0	890,411	0	890,411	890,411	0	890,411	225,000	225,000
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				890,411	0						

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of New York Mellon	New York, New York		0.400	823	0	1,833,249	(1,660,723)	3,149,990	XXX
Bank of America	Miami, Florida		0.000	0	0	928,357	670,462	591,745	XXX
Bank of America	Singapore		0.780	0	801	8,795,496	5,746,164	730,232	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,977,769	1,977,769	1,977,769	XXX
DBS Bank Ltd	Singapore		0.360	8,073	0	8,972,759	10,900,015	19,863,385	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	16	51,134	51,134	51,134	XXX
Certificate of Deposit .25% 12/27/18			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	83,817	113,521	160,901	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	989	503,500	503,500	503,500	XXX
Certificate of Deposit .70% 12-20-18			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.180	0	34	75,206	75,217	75,228	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	389,301	264,426	322,797	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	0	0	0	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	2,436,024	3,220,872	225,079	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(67,494,921)	(52,334,135)	(56,859,007)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	33	36,946	36,946	36,946	XXX
Certificate of Deposit .20% 10-22-18			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		1.030	9,075	1,007	7,787,651	1,272,674	1,283,195	XXX
Royal Bank of Canada	Toronto, Canada		0.500	124,186	0	47,886,322	50,256,804	35,009,232	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	8,009,845	8,011,381	11,438	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.830	21,304	14,108	6,802,901	64,534	11,411,925	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	7,645,933	11,344,515	1,925,855	XXX
0199999. Total Open Depositories		XXX	XXX	163,462	16,987	46,720,749	50,514,536	30,470,804	XXX
0399999. Total Cash on Deposit		XXX	XXX	163,462	16,987	46,720,749	50,514,536	30,470,804	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,525	1,515	1,527	XXX
0599999. Total Cash		XXX	XXX	163,462	16,987	46,722,274	50,516,051	30,472,331	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		03/29/2018	1.590		166,912,782	0	980,190
60934N 10 4	Federated Government Obligation Fund Institutional Shares		03/30/2018	1.540		10,328,625	0	31,975
69351J 19 9	PNC Treasury Money Market (A)		03/30/2018	1.310		105,950,985	0	1,143
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						283,192,392	0	1,013,307
8899999. Total - Cash Equivalents						283,192,392	0	1,013,307

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

* 1 6 6 9 1 2 0 1 8 4 5 5 0 0 1 0 1 *

SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care providers reported on this page.

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(29)	0	0	183
2. Alaska AK	0	0	0	0	4	0	0	14
3. Arizona AZ	0	0	0	0	(503)	0	0	475
4. Arkansas AR	0	0	0	0	(33)	0	0	38
5. California CA	0	0	0	0	(1,212)	0	0	2,282
6. Colorado CO	0	0	0	0	(24)	0	0	44
7. Connecticut CT	0	0	0	0	(43)	0	0	5,261
8. Delaware DE	0	0	0	0	(36)	0	0	95
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	4,906	0	0	(63)	0	0	1,447
11. Georgia GA	0	0	0	0	2	0	0	217
12. Hawaii HI	0	0	0	0	(25)	0	0	44
13. Idaho ID	0	0	0	0	(19)	0	0	33
14. Illinois IL	0	0	0	0	(55)	0	0	749
15. Indiana IN	0	0	0	0	(25)	0	0	28
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	37	0	0	183
18. Kentucky KY	0	0	0	0	(5)	0	0	20
19. Louisiana LA	0	0	0	0	(24)	0	0	28
20. Maine ME	0	0	0	0	(49)	0	0	57
21. Maryland MD	0	0	0	0	16	0	0	61
22. Massachusetts MA	0	0	0	0	(90)	0	0	326
23. Michigan MI	0	0	0	0	(22)	0	0	285
24. Minnesota MN	0	0	0	0	(2)	0	0	68
25. Mississippi MS	0	0	0	0	1	0	0	23
26. Missouri MO	0	0	0	0	(5)	0	0	5
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	(7)	0	0	8
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	(4)	0	0	48
31. New Jersey NJ	0	0	0	0	(17)	0	0	31
32. New Mexico NM	0	0	0	0	(281)	0	0	249
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	47	0	0	245
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	37	0	0	53
37. Oklahoma OK	0	0	0	0	17	0	0	100
38. Oregon OR	0	0	0	0	(93)	0	0	231
39. Pennsylvania PA	266	109,121	397	1	(773)	0	0	1,888
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(64)	0	0	136
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	(14)	0	0	16
44. Texas TX	0	0	0	0	2	0	0	43
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	52	0	0	85
47. Virginia VA	0	0	0	0	(22)	0	0	64
48. Washington WA	0	0	0	0	(40)	0	0	491
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	266	114,027	397	1	(3,362)	0	0	15,652

DETAILS OF WRITE-INS

58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

* 1 6 6 9 1 2 0 1 8 5 0 5 0 0 1 0 1 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2018

NAIC Group Code.....0084 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
58,127,031	57,632,363	15,117,854

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 0

2.32 Amount estimated using reasonable assumptions: ..... $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $ 0