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QUARTERLY STATEMENT

As of June 30, 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
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	Michael Eugene Sullivan 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.

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

Subscribed and sworn to before me
This 8 day of August, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,467,120,523	0	3,467,120,523	3,060,398,285
2. Stocks:				
2.1 Preferred stocks	259,181,057	0	259,181,057	225,082,664
2.2 Common stocks	968,649,315	15,058,102	953,591,213	894,973,158
3. Mortgage loans on real estate:				
3.1 First liens	314,472,319	0	314,472,319	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)	58,393,317	0	58,393,317	58,358,036
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....3,278,894), cash equivalents ($.....236,306,752) and short-term investments ($.....116,104,684)	355,690,330	0	355,690,330	520,408,082
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	1,070,562	0	1,070,562	72,650
8. Other invested assets	491,805,855	0	491,805,855	430,737,607
9. Receivables for securities	423,975	0	423,975	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)	5,916,807,252	15,058,102	5,901,749,150	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	32,402,313	137,418	32,264,895	27,048,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	399,189,176	22,561,168	376,628,008	365,363,180
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	246,379,154	0	246,379,154	228,855,567
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	98,368,700	0	98,368,700	52,851,306
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	147,854,206	0	147,854,206	140,164,743
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	55,221,482	50,485,747	4,735,734	4,984,492
21. Furniture and equipment, including health care delivery assets ($.....0)	11,460,748	11,460,748	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	18,341,949	379,886	17,962,064	8,697,586
24. Health care ($.....0) and other amounts receivable	12,900,502	0	12,900,502	10,607,010
25. Aggregate write-ins for other than invested assets	675,017,040	32,278,974	642,738,066	731,900,413
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,613,942,523	132,362,044	7,481,580,479	7,076,524,747
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	7,613,942,523	132,362,044	7,481,580,479	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	420,977,622	0	420,977,622	493,151,000
2502. Company owned life insurance	177,207,516	0	177,207,516	182,436,210
2503. Funded deductibles	31,493,779	0	31,493,779	23,360,505
2598. Summary of remaining write-ins for Line 25 from overflow page	45,338,123	32,278,974	13,059,148	32,952,698
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	675,017,040	32,278,974	642,738,066	731,900,413

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....610,849,364)	2,814,604,442	2,600,068,120
2.	Reinsurance payable on paid losses and loss adjustment expenses	23,342	2,411,767
3.	Loss adjustment expenses	713,235,462	634,900,353
4.	Commissions payable, contingent commissions and other similar charges	80,825,500	74,871,632
5.	Other expenses (excluding taxes, licenses and fees)	172,607,834	157,284,067
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,701,306	18,259,902
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	6,599,022	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 $.....481,708,036 and including warranty reserves of $.....7,204,829 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,286,314,577	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)	101,896,732	116,264,469
13.	Funds held by company under reinsurance treaties	457,486,653	528,220,952
14.	Amounts withheld or retained by company for account of others	93,020,599	80,817,201
15.	Remittances and items not allocated	2,292,221	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	24,422,839	23,744,665
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,253,158	3,312,892
20.	Derivatives	0	0
21.	Payable for securities	19,764,705	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	(115,632,661)	(117,079,391)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,703,992,450	5,408,151,837
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	5,703,992,450	5,408,151,837
29.	Aggregate write-ins for special surplus funds	105,140,340	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	805,540,692	801,812,831
35.	Unassigned funds (surplus)	851,466,398	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)	1,777,588,029	1,668,372,910
38.	Totals (Page 2, Line 28, Col. 3)	7,481,580,479	7,076,524,747

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	31,942,194	35,314,055
2502.	Retroactive reinsurance ceded	(147,574,856)	(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)	(115,632,661)	(117,079,391)
2901.	Retroactive reinsurance gain	105,140,340	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)	105,140,340	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 $.....816,846,783)	800,306,310	734,346,401	2,170,526,692
1.2 Assumed (written $.....1,161,461,061)	1,100,922,811	946,657,722	1,967,891,072
1.3 Ceded (written $.....623,385,032)	619,455,429	545,483,441	1,518,564,975
1.4 Net (written $.....1,354,922,811)	1,281,773,692	1,135,520,682	2,619,852,789
DEDUCTIONS:			
2. Losses incurred (current accident year $.....786,585,751):			
2.1 Direct	285,921,391	157,656,833	1,164,551,454
2.2 Assumed	530,775,428	444,903,567	1,102,280,286
2.3 Ceded	250,818,407	174,455,462	988,964,411
2.4 Net	565,878,412	428,104,938	1,277,867,330
3. Loss adjustment expenses incurred	165,267,663	155,752,728	348,275,486
4. Other underwriting expenses incurred	480,685,373	443,590,205	869,656,436
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,211,831,447	1,027,447,871	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)	69,942,245	108,072,811	124,053,538
INVESTMENT INCOME			
9. Net investment income earned	106,088,624	111,440,410	225,095,632
10. Net realized capital gains (losses) less capital gains tax of $.....(83,832)	(14,073,176)	169,711,291	160,384,269
11. Net investment gain (loss) (Lines 9 + 10)	92,015,448	281,151,700	385,479,901
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....686,937)	(686,937)	(722,964)	(2,606,209)
13. Finance and service charges not included in premiums	489,496	448,880	918,135
14. Aggregate write-ins for miscellaneous income	2,056,485	7,381,197	24,184,378
15. Total other income (Lines 12 through 14)	1,859,044	7,107,113	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)	163,816,737	396,331,624	532,029,743
17. Dividends to policyholders	700,422	694,367	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)	163,116,315	395,637,257	530,804,091
19. Federal and foreign income taxes incurred	34,586,727	56,013,612	84,171,160
20. Net income (Line 18 minus Line 19) (to Line 22)	128,529,588	339,623,645	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)	128,529,588	339,623,645	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 $.....(1,608,036)	7,812,227	(121,778,235)	(114,417,836)
25. Change in net unrealized foreign exchange capital gain (loss)	(868,456)	807,287	3,023,721
26. Change in net deferred income tax	6,081,427	(5,005,612)	(111,952,027)
27. Change in nonadmitted assets	(5,389,354)	(6,740,189)	(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	3,727,861	6,324,561	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	(30,000,000)	(642,714,806)	(717,714,806)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(678,174)	(130,211)	6,442,895
38. Change in surplus as regards policyholders (Lines 22 through 37)	109,215,119	(429,613,560)	(330,494,238)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,777,588,029	1,569,253,588	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	2,637,144	2,801,411	8,783,945
1402. Miscellaneous income	52,569	243,014	1,711,889
1403. Amortization of intangibles	(633,228)	(663,228)	(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)	2,056,485	7,381,197	24,184,378
3701. Change in foreign exchange reserve	(678,174)	(130,211)	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)	(678,174)	(130,211)	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	1,310,814,847	1,116,249,205	2,693,971,557
2. Net investment income	100,978,015	105,777,683	217,850,946
3. Miscellaneous income	407,128	190,608	570,639
4. Total (Lines 1 through 3)	1,412,199,990	1,222,217,496	2,912,393,142
5. Benefit and loss related payments	394,429,318	389,042,081	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	547,413,721	598,613,442	1,148,803,957
8. Dividends paid to policyholders	700,422	694,367	1,225,652
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	44,104,919	65,703,241	85,150,855
10. Total (Lines 5 through 9)	986,648,380	1,054,053,131	2,167,350,133
11. Net cash from operations (Line 4 minus Line 10)	425,551,610	168,164,365	745,043,008
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	373,458,912	436,187,582	768,855,020
12.2 Stocks	39,495,543	34,730,121	104,161,960
12.3 Mortgage loans	2,340,204	16,314,585	29,120,470
12.4 Real estate	1,000	108,543	108,543
12.5 Other invested assets	22,910,848	44,142,050	75,156,138
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,576,386)	484,387	(4,779,403)
12.7 Miscellaneous proceeds	4,154,032	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	437,784,153	531,967,269	972,622,728
13. Cost of investments acquired (long-term only):			
13.1 Bonds	780,310,882	561,334,919	1,048,141,311
13.2 Stocks	143,638,253	20,795,547	61,418,041
13.3 Mortgage loans	8,687,796	26,233,401	103,479,823
13.4 Real estate	2,054,075	1,344,898	3,599,326
13.5 Other invested assets	78,541,152	84,209,422	195,457,119
13.6 Miscellaneous applications	0	4,091,807	7,871,029
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,013,232,158	698,009,995	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)	(575,448,004)	(166,042,726)	(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	30,000,000	125,000,000	200,000,000
16.6 Other cash provided (applied)	15,178,642	(24,130,180)	(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)	(14,821,358)	(149,130,180)	(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)	(164,717,752)	(147,008,541)	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)	355,690,330	337,214,495	520,408,082

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

20.0001	Exchange of debt securities	23,226,649	3,981,974	8,824,987
20.0002	Exchange of equity securities	11,694,439	27,611,796	31,142,176
20.0003	Receivable for securities	7,473,055	1,391,967	5,986,087
20.0004	Stock based compensation	3,727,861	6,285,062	9,759,407
20.0005	Payable for securities	3,145,295	25,843,878	22,360,328
20.0006	Company owned life insurance	2,637,144	2,801,411	8,783,945
20.0007	Exchange of debt to equity securities	731,908	488,040	1,501,896
20.0008	Amortization of intangibles	633,228	663,228	1,311,456
20.0009	Miscellaneous expense (purchase accrual)	552,000	221,678	546,824
20.0010	Securities acquired in paid in kind interest payment	499,038	227,290	1,041,551
20.0011	Sinking fund payments offset by a premium tax credit	114,630	105,933	161,421
20.0012	Interest payment offset by a premium tax credit	18,703	27,400	38,579
20.0013	Equity securities transferred as dividend	0	517,714,806	517,714,806
20.0014	Transferred from other invested assets securities to equity securities	0	212,756	212,756
20.0015	Securities acquired from stock options of subsidiary	0	39,499	39,499
20.0016	Equity securities acquired as a capital contribution	0	0	153,650,943
20.0017	Exchange of mortgage loans	0	0	22,289,938

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	-	-	-	$ 128,529,588	$ 446,632,931
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	$ 128,529,588	$ 446,632,931
Statutory surplus, state basis	-	-	-	$1,777,588,029	$1,668,372,910
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	$1,777,588,029	$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 $ (13,843,783)
      2. 12 months or longer $ (7,461,121)

   b. The aggregate related fair value of securities with unrealized losses:
      1. Less than 12 months $1,037,170,392
      2. 12 months or longer $ 159,102,038

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 June 30, 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 entered 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	N/A		
Tri-Party (YES/NO)	NO	N/A		

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 $997,912. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was $4,154,033.

9.) INCOME TAXES

No significant change.

10.) INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. No significant change.

B. The Company paid the following dividends to American Financial Group, Inc.:

Date	Amount	Type	Form
6/25/2018	$30,000,000	Extraordinary	Cash

C – N. 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

A – C. No significant change.

D. The Company paid the following dividends to American Financial Group, Inc.:

Date	Amount	Type	Form
6/25/2018	$30,000,000	Extraordinary	Cash

E – M. 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	-	1,026,727	382,706	1,409,433
Commercial MBS	-	-	-	-
Asset backed securities	-	9,055,511	2,390,133	11,445,644
All other bonds	-	22,367,961	10,085,035	32,452,996
Total Bonds	$ -	$ 32,450,199	$ 12,857,874	$ 45,308,073
Preferred stocks	190,969,750	17,787,025	-	208,756,775
Common stocks	424,704,168	212,831	86,590,658	511,507,657
Other investments	-	-	-	-
Derivative assets	-	1,070,562		1,070,562
Total Assets Accounted for at Fair Value	$ 615,673,918	$ 51,520,617	$ 99,448,532	$766,643,067
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 3/31/2018	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 6/30/2018
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	432,387	-	-	(5,713)	(43,968)	-	-	-	-	382,706
Asset backed securities	2,426,186	-	-	8,885	(5,672)	-	-	(39,266)	-	2,390,133
All other bonds	8,139,600	-	(38,866)	2,540	(31,046)	2,344,079	-	(331,272)	-	10,085,035
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	82,350,824	-	-	(146,591)	3,756,425	630,000	-	-	-	86,590,658
Total	$ 93,348,997	$ -	$ (38,866)	$ (140,879)	$ 3,675,739	$ 2,974,079	$ -	$ (370,538)	$ -	$ 99,448,532

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	$ 21,211,607	$ 21,415,420	$ 21,211,607	$ -	$ -	$ -
States, municipalities and political subdivisions	1,277,625,457	1,270,962,847	-	1,277,625,457	-	-
Foreign government	116,558,252	144,317,987	-	116,558,252	-	-
Residential MBS	384,694,075	329,532,558	-	363,814,411	20,879,664	-
Commercial MBS	32,325,588	32,054,869	-	27,198,788	5,126,800	-
Asset backed securities	959,151,718	960,168,314	9,550,000	856,193,865	93,407,853	-
All other bonds	706,603,665	708,668,528	1,773,758	569,152,338	135,677,569	-
Total Bonds	$3,498,170,362	$ 3,467,120,523	$ 32,535,365	$3,210,543,111	$ 255,091,886	$ -
Preferred stocks	265,293,653	259,181,057	229,125,510	17,787,025	18,381,118	-
Common stocks	511,507,661	511,507,661	424,704,172	212,831	86,590,658	-
Mortgage loans	310,800,000	314,472,319	-	-	310,800,000	-
Derivative assets	1,070,562	1,070,562	-	1,070,562	-	-
Derivative liabilities	-	-	-	-	-	
Cash and short term investments	355,690,330	355,690,330	355,690,330	-	-	-
Total Financial Instruments	$4,942,532,568	$ 4,909,042,452	$ 1,042,055,377	$3,229,613,529	$ 670,863,662	$ -

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 June 30, 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 $55 million and $69 million as of June 30, 2018 and June 30, 2017, respectively (see page Q14).

For 2018, the $55 million decrease in reserves for prior years is primarily attributable to (i) $58 million of favorable development relating to the multiple peril crop insurance business, (ii) $3 million of favorable development relating to the directors and officers business, (iii) $6 million of favorable development relating to the surety bond business and (iv) $4 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) $2 million of adverse development relating to ocean marine business, (vii) $4 million of adverse development relating to the Singapore branch operations and (viii) $4 million of adverse development relating to the captive program business.

For 2017, the $69 million decrease in reserves for prior years is primarily attributable to (i) $69 million of favorable development relating to the multiple peril crop insurance business, (ii) $12 million of favorable development relating to the surety bond business, (iii) $10 million of favorable development relating to the property & inland marine business, (iv) $8 million of favorable development relating to the fidelity & crime business, partially offset by, (v) $7 million of adverse development relating to the specialty human services business (non-profit organizations) and (vi) $6 million of adverse development relating to the captive program business.

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 June 30, 2018, the Company has a receivable from AESLIC of $7,625,227 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 [X] No [ ]

2.2 If yes, date of change: 04/03/2018

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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: $ 538,112

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: $ 242,613,294

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	442,083,552
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	25,644,582	24,952,838
14.26	All Other	23,233,856	23,718,123
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 492,837,533	$ 490,754,514
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	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	52.100%
5.2 A&H cost containment percent	11.800%
5.3 A&H expense percent excluding cost containment expenses	31.200%

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-0053453	Conphiseal Reinsurance Limited	TCA	Unauthorized	0	
00000	AA-1124129	Endurance Worldwide Insurance LTD	GBR	Unauthorized	0	
00000	AA-1340145	General Reinsurance AG	DEU	Unauthorized	0	
00000	AA-3194163	Gibbs Hill Ins Co (SAC) LTD	BMU	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	7,279,272	7,446,007	4,790,824	5,828,039	16,981,464	18,153,131
2.	Alaska AK	L	1,501,531	1,181,428	932,474	1,605,532	7,153,638	1,453,668
3.	Arizona AZ	L	9,683,152	12,545,283	102,785,348	10,623,879	35,928,054	1,998,077
4.	Arkansas AR	L	3,670,518	4,148,002	1,348,043	9,376,159	7,697,573	14,695,776
5.	California CA	L	87,367,208	80,285,744	92,192,911	18,741,255	233,066,278	157,761,738
6.	Colorado CO	L	15,464,771	15,598,496	3,826,681	4,759,202	19,124,770	19,331,989
7.	Connecticut CT	L	5,015,952	4,891,990	1,213,409	551,966	9,818,178	8,819,512
8.	Delaware DE	L	3,074,615	2,264,833	10,193,588	3,342,855	60,303,763	71,329,396
9.	District of Columbia DC	L	3,769,294	3,797,110	528,504	952,359	6,807,566	6,961,745
10.	Florida FL	L	39,133,725	37,198,477	39,621,105	43,579,209	71,131,516	50,199,312
11.	Georgia GA	L	22,485,147	21,757,072	33,160,570	18,065,497	42,287,151	48,144,516
12.	Hawaii HI	L	3,093,985	2,921,881	3,733,378	1,479,386	6,081,651	5,354,717
13.	Idaho ID	L	2,720,206	3,853,295	586,496	614,325	6,501,425	8,109,336
14.	Illinois IL	L	63,317,128	54,528,408	25,818,637	10,075,231	82,159,268	104,977,142
15.	Indiana IN	L	18,135,628	15,899,738	8,316,587	8,267,026	17,696,414	24,121,737
16.	Iowa IA	L	27,746,809	27,766,622	12,307,578	6,783,263	18,785,452	13,782,131
17.	Kansas KS	L	27,708,371	19,468,119	13,920,417	7,896,442	13,662,744	9,211,693
18.	Kentucky KY	L	7,866,273	7,361,469	8,621,451	8,385,925	12,318,697	11,427,843
19.	Louisiana LA	L	7,682,974	7,504,275	2,067,361	(6,105,475)	10,437,535	11,597,440
20.	Maine ME	L	1,516,714	1,723,144	1,584,280	653,669	1,807,058	1,650,708
21.	Maryland MD	L	10,057,619	9,859,768	1,444,369	682,554	22,801,093	22,650,703
22.	Massachusetts MA	L	16,663,777	16,634,242	5,471,391	3,722,628	27,497,720	19,660,856
23.	Michigan MI	L	16,247,904	17,799,076	12,511,658	7,471,791	38,249,607	30,555,328
24.	Minnesota MN	L	19,052,306	20,430,252	5,544,141	3,869,612	28,029,711	27,502,016
25.	Mississippi MS	L	4,351,320	3,816,148	1,544,582	1,343,330	9,559,750	8,296,426
26.	Missouri MO	L	27,113,147	21,241,826	11,044,683	11,725,964	20,294,320	20,287,443
27.	Montana MT	L	2,156,806	2,160,770	640,384	895,327	2,799,983	1,922,277
28.	Nebraska NE	L	17,727,454	12,890,846	11,735,710	3,858,443	9,739,300	5,159,450
29.	Nevada NV	L	5,219,141	6,071,996	1,656,110	610,416	18,753,902	16,650,785
30.	New Hampshire NH	L	1,119,268	1,162,787	209,970	575,322	5,303,440	3,444,709
31.	New Jersey NJ	L	17,466,674	16,761,846	5,279,483	3,023,008	48,006,514	41,640,112
32.	New Mexico NM	L	2,672,582	2,375,524	4,128,070	2,608,520	4,096,615	2,605,038
33.	New York NY	L	60,188,994	57,754,627	8,869,308	11,128,945	110,443,539	86,181,415
34.	North Carolina NC	L	16,332,345	12,615,704	4,616,246	4,508,712	24,191,630	25,486,833
35.	North Dakota ND	L	12,275,777	15,675,777	8,507,886	4,750,096	7,514,039	4,966,600
36.	Ohio OH	L	15,772,869	18,168,171	4,797,870	7,782,860	26,619,089	29,569,247
37.	Oklahoma OK	L	8,272,412	8,704,793	8,049,757	3,081,524	12,661,587	9,935,711
38.	Oregon OR	L	6,467,175	5,183,066	2,106,686	3,317,131	19,591,385	22,375,152
39.	Pennsylvania PA	L	21,710,503	21,142,486	5,174,950	6,135,140	53,500,444	40,446,701
40.	Rhode Island RI	L	3,504,276	3,088,944	1,754,425	234,533	4,178,937	2,559,952
41.	South Carolina SC	L	6,307,452	6,266,362	2,506,452	1,005,912	16,354,978	7,675,799
42.	South Dakota SD	L	13,715,511	17,868,454	6,511,496	4,432,518	10,817,325	10,056,816
43.	Tennessee TN	L	6,491,132	6,030,796	2,040,538	3,618,711	14,297,194	12,148,347
44.	Texas TX	L	59,938,709	49,018,475	32,459,727	19,287,980	83,652,984	70,560,367
45.	Utah UT	L	4,697,690	3,969,417	2,157,736	2,216,464	10,304,792	7,972,779
46.	Vermont VT	L	444,574	355,080	44,423	13,531	350,731	411,499
47.	Virginia VA	L	9,049,963	8,770,503	1,117,467	611,609	23,638,935	21,010,326
48.	Washington WA	L	16,246,970	13,056,042	2,780,406	3,300,218	31,476,044	31,069,187
49.	West Virginia WV	L	2,054,417	1,682,580	180,324	212,571	1,360,363	1,349,182
50.	Wisconsin WI	L	10,650,964	10,406,507	6,741,044	5,916,159	14,291,606	20,051,666
51.	Wyoming WY	L	1,132,256	1,088,647	123,850	404,208	1,848,135	1,657,486
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	1,072	0	0	0	0	0
54.	Puerto Rico PR	L	198,507	85,789	11,397	14,438	255,339	299,672
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	23,505,817	23,931,083	6,727,049	6,620,317	39,944,145	29,556,078
58.	Aggregate Other Alien OT	XXX	19,806,126	23,703,233	10,620,290	2,780,576	30,393,362	21,027,297
59.	Totals	XXX	816,846,783	771,913,012	546,659,522	287,236,810	1,452,568,736	1,245,824,861

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE	XXX	18,545,816	22,499,119	10,599,360	2,813,315	25,113,598	18,082,430
58002.	GBR UNITED KINGDOM	XXX	738,766	1,067,336	0	1,862	2,395,147	1,721,108
58003.	NLD NETHERLANDS	XXX	484,509	95,955	20,930	(88)	2,510,481	876,771
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	37,035	40,824	0	(34,513)	374,136	346,988
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	19,806,126	23,703,233	10,620,290	2,780,576	30,393,362	21,027,297

(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	
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 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	
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 A/S (89.425%)	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

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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	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	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	23-1675796	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
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

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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 A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	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
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

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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
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

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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
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

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	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

Aster	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	3,153,559	2,653,129	84.131	72.354
2. Allied lines	214,703,060	(30,354,644)	(14.138)	(18.356)
3. Farmowners multiple peril	12,854,428	5,466,711	42.528	47.746
4. Homeowners multiple peril	6,092	15,570	255.595	23,935.619
5. Commercial multiple peril	30,001,428	66,260,243	220.857	56.214
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	55,447,464	20,509,470	36.989	48.139
9. Inland marine	19,772,582	5,360,842	27.113	9.907
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	4,535	(4,273)	(94.239)	(84.439)
11.2. Medical professional liability - claims-made	218,433	64,113	29.351	(5.301)
12. Earthquake	180,980	(30,030)	(16.593)	37.533
13. Group accident and health	24,243,227	10,061,851	41.504	17.615
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	3,406,367	1,696,497	49.804	(12.961)
17.1 Other liability-occurrence	106,436,301	54,169,196	50.894	34.047
17.2 Other liability-claims made	126,948,093	48,640,466	38.315	38.358
17.3 Excess workers' compensation	490,650	283,800	57.842	35.812
18.1 Products liability-occurrence	631,732	84,826	13.428	383.789
18.2 Products liability-claims made	71,965	20,909	29.054	(1.842)
19.1, 19.2 Private passenger auto liability	1,233,789	1,188,948	96.366	(67.086)
19.3, 19.4 Commercial auto liability	16,742,202	8,903,348	53.179	77.683
21. Auto physical damage	3,208,814	2,011,972	62.701	119.011
22. Aircraft (all perils)	13,494,863	24,707,500	183.088	58.116
23. Fidelity	45,669,434	13,158,215	28.812	8.026
24. Surety	54,125,278	8,252,774	15.248	3.618
26. Burglary and theft	485,045	3,314	0.683	(89.320)
27. Boiler and machinery	1,632,416	1,258,136	77.072	17.673
28. Credit	56,335,593	39,534,452	70.177	50.069
29. International	0	0	0.000	0.000
30. Warranty	5,280,641	553,414	10.480	17.848
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	3,527,338	1,450,640	41.126	36.516
35. Totals	800,306,310	285,921,391	35.726	21.469
DETAILS OF WRITE-INS				
3401. Collateral protection	2,809,850	726,493	25.855	19.206
3402. Supplemental unemployment	717,489	724,147	100.928	103.384
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)	3,527,338	1,450,640	41.126	36.516

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	611,521	1,054,992	1,648,813
2. Allied lines	181,196,805	219,912,710	206,765,245
3. Farmowners multiple peril	6,908,053	12,913,580	13,178,568
4. Homeowners multiple peril	803	2,512	840
5. Commercial multiple peril	15,776,774	30,022,364	33,201,519
6. Mortgage guaranty	0	0	0
8. Ocean marine	26,544,966	56,219,518	56,497,639
9. Inland marine	13,912,098	26,837,510	12,381,396
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	21,675
11.2 Medical professional liability - claims made	0	266	20,433
12. Earthquake	85,351	190,292	148,649
13. Group accident and health	8,740,028	18,941,034	20,015,214
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	1,201,403	2,704,228	2,720,566
17.1 Other liability-occurrence	55,382,734	118,540,751	108,469,921
17.2 Other liability-claims made	68,470,776	132,314,006	122,384,611
17.3 Excess workers' compensation	302,906	808,597	390,004
18.1 Products liability-occurrence	192,434	583,034	599,384
18.2 Products liability-claims made	42,903	97,731	54,263
19.1 19.2 Private passenger auto liability	533,653	1,082,758	0
19.3 19.4 Commercial auto liability	8,756,936	13,956,681	16,932,942
21. Auto physical damage	1,990,381	3,445,192	2,589,829
22. Aircraft (all perils)	9,023,182	16,662,110	12,090,662
23. Fidelity	23,001,459	39,737,425	38,238,185
24. Surety	28,507,530	56,756,012	57,401,112
26. Burglary and theft	146,420	336,328	350,182
27. Boiler and machinery	778,650	1,704,803	1,522,749
28. Credit	29,729,835	57,592,727	61,149,734
29. International	0	0	0
30. Warranty	501,703	777,538	459,346
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	1,728,173	3,652,083	2,679,531
35. Totals	484,067,477	816,846,783	771,913,012
DETAILS OF WRITE-INS			
3401. Collateral protection	1,462,600	3,016,640	1,941,996
3402. Supplemental unemployment	265,573	635,443	737,535
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)	1,728,173	3,652,083	2,679,531

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	44,072	2,740	46,812	574,349	10,641	982,950	1,567,940	12,579	(58,143)	(45,564)
2. 2016	213,655	329,154	542,809	10,301	1,928	12,229	214,624	4,326	329,414	548,363	11,270	6,513	17,783
3. Subtotals 2016 + Prior	819,498	1,383,627	2,203,125	54,374	4,667	59,041	788,973	14,967	1,312,363	2,116,303	23,849	(51,630)	(27,781)
4. 2017	373,465	658,378	1,031,843	66,047	137,450	203,497	199,872	24,128	576,687	800,688	(107,545)	79,887	(27,658)
5. Subtotals 2017 + Prior	1,192,963	2,042,006	3,234,968	120,421	142,118	262,538	988,845	39,095	1,889,051	2,916,991	(83,697)	28,257	(55,440)
6. 2018	XXX	XXX	XXX	XXX	175,736	175,736	XXX	210,584	400,265	610,849	XXX	XXX	XXX
7. Totals	1,192,963	2,042,006	3,234,968	120,421	317,854	438,275	988,845	249,679	2,289,316	3,527,840	(83,697)	28,257	(55,440)
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. (7.0)%	2. 1.4 %	3. (1.7)%
													Col. 13, Line 7 Line 8
													4. (3.3)%

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Funds held as collateral	9,999,776	0	9,999,776	21,842,395
2505. Equities and deposits in pools and associations	2,689,003	0	2,689,003	5,442,602
2506. Other assets and receivables	29,156,454	28,786,084	370,370	5,667,701
2507. Intangibles	3,492,890	3,492,890	0	0
2597. Summary of remaining write-ins for Line 25	45,338,123	32,278,974	13,059,148	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	38,088	139,497
58006. HKG HONG KONG, SPECIAL AD	XXX	0	0	0	(34,513)	336,048	207,491
58007. GTM GUATEMALA	XXX	0	0	0	0	0	0
58008. AUS AUSTRALIA	XXX	37,035	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	37,035	40,824	0	(34,513)	374,136	346,988

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	2,054,075	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	2,018,793	3,416,440
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	58,393,317	58,358,036
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	58,393,317	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	2,340,204	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)	314,472,319	308,124,727
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	314,472,319	308,124,727
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	314,472,319	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	24,563,583	63,795,964
2.2 Additional investment made after acquisition	53,977,569	131,661,155
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	6,424,468	(1,643,982)
6. Total gain (loss) on disposals	172,624	1,719,680
7. Deduct amounts received on disposals	22,910,848	75,368,894
8. Deduct amortization of premium and depreciation	1,159,150	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)	491,805,855	430,737,607
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	491,805,855	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	956,926,841	1,328,333,488
3. Accrual of discount	8,515,081	21,937,398
4. Unrealized valuation increase (decrease)	(220,277)	(117,498,654)
5. Total gain (loss) on disposals	8,362,000	208,792,315
6. Deduct consideration for bonds and stocks disposed of	441,858,517	1,438,290,870
7. Deduct amortization of premium	5,789,355	12,399,977
8. Total foreign exchange change in book/adjusted carrying value	(687,510)	665,308
9. Deduct current year's other-than-temporary impairment recognized	22,270,278	32,565,056
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	705,535	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,694,950,895	4,191,267,375
12. Deduct total nonadmitted amounts	15,058,102	10,813,268
13. Statement value at end of current period (Line 11 minus Line 12)	4,679,892,793	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)	3,037,738,307	220,286,106	170,613,018	(63,236,310)	3,037,738,307	3,024,175,085		2,697,670,449
2. NAIC 2 (a)	379,995,627	35,715,233	22,355,032	66,588,184	379,995,627	459,944,012		336,094,727
3. NAIC 3 (a)	75,374,567	7,458,694	14,774,956	(2,950,451)	75,374,567	65,107,854		56,367,349
4. NAIC 4 (a)	18,273,117	3,802,120	3,619,925	(1,312,582)	18,273,117	17,142,730		23,246,383
5. NAIC 5 (a)	8,557,486	820,005	1,381,088	1,313,190	8,557,486	9,309,593		7,866,606
6. NAIC 6 (a)	10,147,636	13,860,000	16,465,606	3,903	10,147,636	7,545,933		10,523,022
7. Total Bonds	3,530,086,740	281,942,158	229,209,625	405,934	3,530,086,740	3,583,225,207	0	3,131,768,536
PREFERRED STOCK								
8. NAIC 1	12,104,020	0	0	(9,237)	12,104,020	12,094,783		12,217,253
9. NAIC 2	198,055,112	0	3,356,190	361,803	198,055,112	195,060,725		169,619,060
10. NAIC 3	39,442,724	0	0	(2,077,877)	39,442,724	37,364,847		33,155,549
11. NAIC 4	8,769,077	2,013,723	0	0	8,769,077	10,782,800		5,314,310
12. NAIC 5	3,877,901	0	0	0	3,877,901	3,877,901		4,776,491
13. NAIC 6	0	0	1	1	0	1		0
14. Total Preferred Stock	262,248,834	2,013,723	3,356,191	(1,725,309)	262,248,834	259,181,057	0	225,082,663
15. Total Bonds and Preferred Stock	3,792,335,574	283,955,881	232,565,816	(1,319,376)	3,792,335,574	3,842,406,263	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 $.....49,484,068; NAIC 2 $.....64,813,496; NAIC 3 $.....0; NAIC 4 $.....1,807,120; 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	116,104,684	XXX	116,104,684	2,197,973	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	58,512,538	1,137,678,731
3. Accrual of discount	50,503	3,060
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	27	9,396
6. Deduct consideration received on disposals	13,637,196	1,432,085,407
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	(191,440)	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)	116,104,684	71,370,252
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	116,104,684	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	4,154,033
5.	Considerations received/(paid) on terminations	4,154,033
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	997,912
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,070,562
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,070,562

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	1,070,562	
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)		1,070,562
4.	Part D, Section 1, Column 5	1,070,562	
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	1,070,562	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,070,562
10.	Part D, Section 1, Column 8	1,070,562	
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	682,093,561	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	807,592,407	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)	236,306,752	361,805,597
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	236,306,752	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	163,787
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	(2,361)
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	588,904
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	19,901
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	477,204
0199999. Totals					0	0	0	1,247,436
0399999. Totals					0	0	0	1,247,436

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

NONE

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

NONE

SCHEDULE B - PART 3

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

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	06/12/2018	64,752	0	0	0	0	0	0	64,752	64,752	0	0	0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	06/12/2018	142,746	0	0	0	0	0	0	142,746	142,746	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008	06/25/2018	84,732	0	0	0	0	0	0	84,732	84,732	0	0	0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	06/12/2018	102,182	0	0	0	0	0	0	102,182	102,182	0	0	0
Grand AM	Austin	TX		10/23/2017	06/29/2018	51,043	0	0	0	0	0	0	51,043	51,043	0	0	0
Highland Dallas	Dallas	TX		12/18/2015	06/12/2018	37,963	0	0	0	0	0	0	37,963	37,963	0	0	0
McHenry Row	Baltimore	MD		06/29/2012	06/12/2018	69,309	0	0	0	0	0	0	69,309	69,309	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008	06/25/2018	263,928	0	0	0	0	0	0	263,928	263,928	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013	06/12/2018	40,881	0	0	0	0	0	0	40,881	40,881	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014	06/12/2018	63,783	0	0	0	0	0	0	63,783	63,783	0	0	0
0299999. Total - Mortgages With Partial Repayments						921,318	0	0	0	0	0	0	921,318	921,318	0	0	0
0599999. Total Mortgages						921,318	0	0	0	0	0	0	921,318	921,318	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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	745,138	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	745,138	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	0	1,431,000	0	0	0.943
45666Z ZB 1	Industrial Piping Inc.	Charlotte	NC	Industrial Piping Inc.		12/01/2016	0	0	117	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	761,133	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	350,000	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	252,217	0	0	0.370
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017	0	0	463,529	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	3,309,484	0	0	6.540
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2	0	20,632	0	0	1.170
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Capital Partners III LP		07/18/2017	2	0	144,997	0	0	0.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	6,733,110	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3	0	37,500	0	0	1.750
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1	0	66,367	0	0	2.890
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1	0	29,580	0	0	1.050
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1	0	2,064	0	0	1.860
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Investors, LP		05/25/2018	0	3,090,000	0	0	0	4.250
000000 00 0	Corsair Boomer Investors L.P.	New York	NY	Corsair Boomer Investors L.P.		06/25/2018	0	5,015,183	0	0	0	4.880
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP		06/25/2018	0	3,084,486	0	0	0	3.250
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited		05/21/2014	0	0	2,999,668	0	0	3.150
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018	0	1,750,000	250,000	0	0	0.050
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	1	0	135,000	0	0	0.340
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	1	0	144,184	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	185,570	0	0	0.200
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3	0	150,000	0	0	0.280
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.		07/15/2016	7	0	2,265,395	0	0	19.700
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	13,635	0	0	29.310
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017	0	0	20,046	0	0	29.410
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018	0	1,696,095	0	0	0	1.760
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal IV US Investors, LP		06/11/2018	0	150,000	0	0	0	0.220
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	175,000	0	0	0.340
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3	0	162,500	0	0	0.220
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	6,956	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	318,357	0	0	0.430
000000 00 0	OLG Investment Partners, L.P. (Lucas Group)	Atlanta	GA	OLG Investment Partners, L.P. (Lucas Group)		09/27/2013	0	0	3,415	0	0	28.460
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.		07/27/2017	0	0	674,700	0	0	30.000
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.		07/21/2017	3	0	500,000	0	0	1.630
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP		02/28/2018	3	0	323,883	0	0	0.515
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP		05/15/2018	3	420,000	0	0	0	4.680
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Capital Fund III, LP		05/15/2018	3	255,000	0	0	0	5.710
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP		02/15/2018	3	0	50,000	0	0	1.300
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital Partners, LP		04/02/2018	3	484,871	0	0	0	5.450

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3	0	146,127	0	0	0.710
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	277,500	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	159,000	0	0	0.820
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								15,945,635	9,096,448	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Cornerstone Office Partners, LLC	Cincinnati	OH	Cornerstone Office Partners, LLC		06/22/2018	0	87,750	0	0	0	45.000
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP		04/07/2017	0	0	1,458,333	0	0	2.160
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017	0	0	121,401	0	0	40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP		05/15/2018	0	777,678	0	0	0	40.000
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners, LP		05/15/2018	0	586,999	0	0	0	40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/15/2015	0	0	563,440	0	0	40.000
000000 00 0	PRCP-NC Wilmington Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners, LP		05/08/2018	0	646,800	1,150,997	0	0	40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018	0	767,498	0	0	0	40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights		06/18/2018	0	110,000	0	0	0	40.000
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.		03/08/2018	0	0	334,352	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	16,943	0	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,976,724	3,645,467	0	0	XXX
4499999. Subtotal - Unaffiliated								18,922,359	19,475,025	0	0	XXX
4599999. Subtotal - Affiliated								0	745,138	0	0	XXX
4699999. Totals								18,922,359	20,220,162	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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	04/25/2018	717,000	0	0	0	0	0	0	717,000	717,000	0	0	0	280,138
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							717,000	0	0	0	0	0	0	717,000	717,000	0	0	0	280,138
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017	06/29/2018	76,218	0	0	0	0	0	0	76,218	76,218	0	0	0	20,268
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP	08/02/2017	05/10/2018	2,451,326	0	0	0	0	0	0	2,451,326	2,451,326	0	0	0	36,409
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016	04/24/2018	135,993	0	0	0	0	0	0	135,993	135,993	0	0	0	42,379
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	06/05/2018	176,105	0	0	0	0	0	0	176,105	176,105	0	0	0	215,840
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							2,839,642	0	0	0	0	0	0	2,839,642	2,839,642	0	0	0	314,896
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	05/03/2018	158,580	0	0	0	0	0	0	158,580	158,580	0	0	0	110,117
000000 00 0	BIC Investors, LLC (RSI HOMES)	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)	05/22/2015	05/10/2018	50,838	0	0	0	0	0	0	50,838	50,838	0	0	0	0
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014	04/04/2018	63,150	0	0	0	0	0	0	63,150	63,150	0	0	0	0

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	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH.	Cintrifuse Syndicate Fund I, LLC	04/29/2013	06/28/2018	10,355	0	0	0	0	0	0	10,355	10,355	0	0	0	1,903
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY.	Corsair V Financial Services Capital Partners LP	06/25/2018	06/28/2018	169,139	0	0	0	0	0	0	169,139	169,139	0	0	0	521
000000 00 0	Energy Impact Fund LP	New York	NY.	Energy Impact Fund LP	05/19/2017	04/23/2018	233,567	0	0	0	0	0	0	233,567	233,567	0	0	0	0
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA.	Gryphon Partners IV, L.P.	12/06/2016	05/29/2018	39,617	0	0	0	0	0	0	39,617	39,617	0	0	0	7,521
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA.	LLR Equity Partners IV, L.P.	03/14/2014	06/26/2018	147,429	0	0	0	0	0	0	147,429	147,429	0	0	0	73,624
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY.	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	04/10/2018	1,080,061	0	0	0	0	0	0	1,080,061	1,080,061	0	0	0	81,208
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY.	NB Secondary Opportunities Fund III L.P.	05/23/2013	06/08/2018	37,446	0	0	0	0	0	0	37,446	37,446	0	0	0	387,064
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	06/07/2018	35,078	0	0	0	0	0	0	35,078	35,078	0	0	0	100,884
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	06/07/2018	22,531	0	0	0	0	0	0	22,531	22,531	0	0	0	3,519
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH.	Gain on acquisition due to purchase discount	05/15/2018	05/15/2018	0	0	0	0	0	0	0	0	0	0	76,351	76,351	0
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH.	River Cities Capital Fund II, LP	05/15/2018	06/05/2018	232,939	0	0	0	0	0	0	232,939	232,939	0	0	0	260,115
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH.	Gain on acquisition due to purchase discount	05/15/2018	05/15/2018	0	0	0	0	0	0	0	0	0	0	34,136	34,136	0
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH.	River Cities Capital Fund IV, LP	09/30/2012	06/05/2018	47,799	0	0	0	0	0	0	47,799	47,799	0	0	0	78,071
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Solamere Capital Fund II, LP	08/19/2013	06/29/2018	65,111	0	0	0	0	0	0	65,111	65,111	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	08/19/2013	06/29/2018	26,309	0	0	0	0	0	0	26,309	26,309	0	0	0	4,309
000000 00 0	Stanley Martin Community LLC	Reston	VA.	Final Distribution	12/09/2009	06/02/2018	0	0	0	0	0	0	0	0	62,137	0	62,137	62,137	0
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY.	TriArtisan Orlando Partners, LLC	03/12/2018	04/04/2018	18,750	0	0	0	0	0	0	18,750	18,750	0	0	0	0
000000 00 0	Vida Longevity Fund, LP	Austin	TX.	Vida Longevity Fund, LP	04/01/2015	04/26/2018	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0	88,607
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,938,698	0	0	0	0	0	0	3,938,698	4,000,835	0	172,624	172,624	1,197,464
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA.	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015	06/12/2018	17,794	0	0	0	0	0	0	17,794	17,794	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							17,794	0	0	0	0	0	0	17,794	17,794	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY.	Pretium Mortgage Credit Partners I, L.P.	12/04/2014	04/13/2018	319,617	0	0	0	0	0	0	319,617	319,617	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							319,617	0	0	0	0	0	0	319,617	319,617	0	0	0	0
4499999. Subtotal - Unaffiliated							7,115,750	0	0	0	0	0	0	7,115,750	7,177,887	0	172,624	172,624	1,512,360
4599999. Subtotal - Affiliated							717,000	0	0	0	0	0	0	717,000	717,000	0	0	0	280,138
4699999. Totals							7,832,750	0	0	0	0	0	0	7,832,750	7,894,887	0	172,624	172,624	1,792,498

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 P9 5	U.S. TREASURY NOTES 1.00 03/15/2019		04/02/2018	SOCIETE GENERALE SEC		6,326,314	6,394,000	3,301	1
0599999.	Total - Bonds - U.S. Government					6,326,314	6,394,000	3,301	XXX
Bonds - All Other Government									
EK1392 74 6	HOUSING & DEV MTN 3.008 03/26/2021	B	05/15/2018	DBS BANK LTD, SINGAPORE		1,520,425	2,000,000	6,464	1
EK1392 74 6	HOUSING & DEV MTN 3.008 03/26/2021	B	05/15/2018	UNITED OVERSEAS BANK		3,801,064	5,000,000	16,160	1
1099999.	Total - Bonds - All Other Government					5,321,489	7,000,000	22,624	XXX
Bonds - U.S. States, Territories and Possessions									
60412A MT 7	MINNESOTA ST PREREFUND F 4.00 08/01/2018		04/03/2018	Defeasement		50,196	50,000	344	1Z
60412A NF 6	MINNESOTA ST UNREFUND F 4.00 08/01/2018		04/03/2018	Defeasement		2,795,890	2,785,000	19,186	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,846,086	2,835,000	19,530	XXX
Bonds - U.S. Special Revenue and Special Assessment									
196479 N9 6	CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048		04/12/2018	BARCLAYS CAPITAL		4,999,141	4,720,000	0	1FE
20775C B6 0	CONNECTICUT ST HSG B-2 4.00 11/15/2039		04/25/2018	MORGAN STANLEY		1,316,263	1,250,000	0	1FE
3137FA NH 7	FHR 4709 WI IO INV 10/15/2038		04/01/2018	AMHERST SECURITIES CORP		0	0	(26)	1
31397P PV 6	FHM M012 AB31 2.50 08/15/2051		05/30/2018	Payment on Intercompany Balance		3,013,860	3,000,000	6,042	1FE
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048		06/01/2018	MORGAN STANLEY		4,096,683	3,895,000	0	1FE
462467 VD 0	IA FIN AUTH A 4.00 07/01/2047		04/03/2018	MORGAN STANLEY		3,982,950	3,750,000	0	1FE
57587A A8 1	MA HSG FIN SFH 195 4 48 12/01/2048		05/31/2018	MORGAN STANLEY		2,373,705	2,250,000	0	1FE
594653 7K 7	MI HSG DEV AUTH A 4.00 06/01/2046		05/30/2018	Payment on Intercompany Balance		3,146,539	2,975,000	59,169	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		05/30/2018	Payment on Intercompany Balance		2,961,630	2,970,780	6,701	1FE
647200 7V 0	NM MTGE FIN A-1 4.00 01/01/2049		04/04/2018	RBC CAPITAL MARKETS		5,839,680	5,500,000	0	1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		05/30/2018	Payment on Intercompany Balance		3,251,332	3,307,190	8,658	1FE
67760H MF 5	OH TPK COMMN PREREFUND A 5.00 02/15/2021		04/11/2018	Defeasement		1,817,871	1,805,000	14,039	1Z
67760H MK 4	OH TPK COMMN UNREFUND A 5.00 02/15/2021		04/11/2018	Defeasement		699,956	695,000	5,406	1FE
686087 YJ 0	OREGON ST HSG & CMNTY A 4.50 01/01/2049		05/09/2018	BANC OF AMERICA SECURITIES		3,510,130	3,250,000	0	1FE
708796 7D 3	PENNSYLVANIA ST 124B 3.50 10/01/2037		05/30/2018	Payment on Intercompany Balance		2,995,710	3,000,000	17,208	1FE
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		05/08/2018	RAYMOND JAMES & ASSOCIATES		474,881	465,000	436	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					44,480,330	42,832,970	117,633	XXX
Bonds - Industrial and Miscellaneous									
004222 ZZ 1	ACCOMMODATIONS PLUS L+500 04/30/2024 AR		05/11/2018	Private Placement		843,365	860,577	0	3FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/10/2018	Private Placement		514,500	514,500	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/13/2018	Private Placement		609,000	609,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/19/2018	Private Placement		1,092,000	1,092,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		04/25/2018	Private Placement		1,197,000	1,197,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		05/10/2018	Private Placement		1,606,500	1,606,500	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		05/31/2018	Private Placement		2,226,000	2,226,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		06/06/2018	Private Placement		441,000	441,000	0	1FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		06/21/2018	Private Placement		325,500	325,500	0	1FE
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023		06/28/2018	BARCLAYS CAPITAL		395,500	400,000	0	3FE
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR		04/10/2018	Private Placement		686,693	700,827	0	3FE
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC		3,999,900	4,000,000	0	1FE
05377R CY 8	AESOP 2018-1A A ABS SSNR 3.7 09/20/2024		04/24/2018	BANC OF AMERICA SECURITIES		2,999,258	3,000,000	0	1FE
05525H AW 7	BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE		06/26/2018	AMHERST SECURITIES CORP		2,065,781	3,000,000	0	1AM
05580M 50 4	B RILEY FINL INC 7.375 05/31/2023		05/14/2018	FRIEDMAN BILLINGS RAMSEY		9,000,000	0	0	1FE
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		05/09/2018	Private Placement		434,128	442,807	0	3FE
06760P AN 1	BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29	C	05/18/2018	MORGAN STANLEY		2,000,000	2,000,000	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)
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		06/14/2018	BANC OF AMERICA SECURITIES		395,000	500,000	0	4FE
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2018	Capitalized Interest		944	8,048	0	5*GI
12325J AD 3	BUSINESS DEVELOPMENT 5.375 05/30/2023		05/11/2018	SANDLER & O'NEIL PARTNERS		3,729,488	3,750,000	0	2FE
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		06/07/2018	CITIGROUP		999,245	1,000,000	0	1FE
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021		05/08/2018	Private Placement		8,645,697	8,667,365	0	2Z
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		05/15/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	0	1FE
23359Z ZB 0	DTV AMERICA 14% 6/22/2019		06/19/2018	Exchanged		600,000	600,000	124,964	4Z
240666 ZZ 3	DATIX BIDCO TL B1 L+450 04/19/2025 AR		04/27/2018	Private Placement		295,612	301,645	0	3FE
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		06/28/2018	JP MORGAN SECURITIES INC		398,500	400,000	0	2FE
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		04/18/2018	GUGGENHEIM CAPITAL MARKET		1,000,000	1,000,000	0	2AM
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		06/06/2018	CANTOR FITZGERALD & CO		1,499,531	1,500,000	7,935	2AM
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		04/17/2018	BARCLAYS CAPITAL		1,000,000	1,000,000	0	2AM
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		04/03/2018	Private Placement		399,743	398,000	0	3FE
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		05/30/2018	Payment on Intercompany Balance		2,008,330	2,000,000	10,869	1FE
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030	C	06/06/2018	CITIGROUP		2,000,000	2,000,000	0	1FE
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.482 07/20/30	C	06/06/2018	CITIGROUP		4,000,000	4,000,000	0	1FE
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035		06/07/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	0	1FE
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR		05/09/2018	Private Placement		422,449	431,071	0	2FE
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030	C	06/29/2018	NATIXIS		1,000,000	1,000,000	0	1FE
34960N AQ 9	FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31		04/11/2018	MITSUBISHI		3,000,000	3,000,000	0	1FE
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		04/01/2018	WELLS FARGO BROKERAGE SERVICES		0	0	716	1FE
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		04/01/2018	RAYMOND JAMES & ASSOCIATES		0	0	755	1FE
36255C AC 3	GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035		04/26/2018	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000	0	1FE
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		500,000	500,000	0	1FE
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34		06/08/2018	WELLS FARGO BROKERAGE SERVICES		1,999,952	2,000,000	0	1FE
411707 AB 8	HNGRY 2018-1A AI ABS SNR 4.25 06/21/2048		05/23/2018	BARCLAYS CAPITAL		2,500,000	2,500,000	0	2AM
411707 AD 4	HNGRY 2018-1A AII ABS SNR 4.959 06/21/48		05/23/2018	BARCLAYS CAPITAL		2,000,000	2,000,000	0	2AM
442775 ZZ 8	HYGIENA TL L+400 04/30/2024 AR		06/29/2018	Private Placement		130,347	132,803	0	3FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		04/02/2018	Private Placement		37,500	37,500	0	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		05/15/2018	Private Placement		393,750	393,750	0	2FE
455222 ZZ 5	IMPACT SALES TL L+650 06/27/2023 MD		06/27/2018	Exchanged		2,015,460	1,980,563	0	2FE
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		05/30/2018	Payment on Intercompany Balance		1,495,212	1,492,823	1,412	1FE
46603V AB 1	IVYH 14A A2 CLO MEZ FLT 04/18/2030		04/06/2018	MORGAN STANLEY		2,000,000	2,000,000	0	1FE
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/24/2018	Private Placement		450,000	450,000	0	5
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/31/2018	Private Placement		360,000	360,000	41,823	5
552915 AC 4	MAI HOLDINGS INC IAI 9.50 06/01/23		06/20/2018	WILLIAM BLAIR & COMPANY		1,000,000	1,000,000	0	4FE
56577D AA 4	MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030		05/29/2018	CITIGROUP		2,745,463	2,750,000	8,179	1FE
56577D AC 0	MRNON 2018-1A B CLO MEZ FLT 04/15/2030		04/20/2018	WELLS FARGO BROKERAGE SERVICES		2,250,000	2,250,000	0	1FE
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30		04/20/2018	WELLS FARGO BROKERAGE SERVICES		2,998,883	3,000,000	0	1FE
590111 ZA 1	MJX VENTURE SENIOR TL L+1682 04/30/2031		04/04/2018	Private Placement		9,930,000	9,930,000	0	1FE
590111 ZB 9	MJX VENTURE JUNIOR L+4.418 4/30/2031		04/04/2018	Private Placement		1,119,000	1,140,000	0	2FE
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR		04/18/2018	Private Placement		90,894	91,818	0	3FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/16/2018	Private Placement		119,032	119,032	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/17/2018	Private Placement		380,323	380,323	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/23/2018	Private Placement		223,548	223,548	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/19/2018	Private Placement		519,677	519,677	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)
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018	CS FIRST BOSTON		1,499,691	1,500,000	0	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		2,499,798	2,500,000	0	1FE
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		06/19/2018	CLEARVIEW		1,245,313	1,250,000	33,854	2FE
65130P AS 9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028		05/21/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0	1FE
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018	WELLS FARGO BROKERAGE SERVICES		1,100,000	1,100,000	0	1FE
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR		05/17/2018	Private Placement		310,581	313,718	0	2FE
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR		05/11/2018	Private Placement		599,765	612,006	0	2FE
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR		06/01/2018	Private Placement		113,969	115,783	0	3FE
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31		04/11/2018	BANC OF AMERICA SECURITIES		1,600,000	1,600,000	0	1FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/09/2018	Private Placement		55,578	55,578	0	3FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/15/2018	Private Placement		64,580	64,580	0	3FE
690222 ZZ 0	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		06/13/2018	Private Placement		22,701	22,701	0	3FE
69346M AA 7	PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023		04/20/2018	CS FIRST BOSTON		3,000,000	3,000,000	0	2AM
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		05/25/2018	Exchanged		170,780	170,797	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/09/2018	Private Placement		6,275	6,275	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/13/2018	Private Placement		31,262	31,262	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/17/2018	Private Placement		4,902	4,902	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/27/2018	Private Placement		4,902	4,902	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/30/2018	Private Placement		4,902	4,902	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		05/15/2018	Private Placement		1,225	1,225	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/01/2018	Private Placement		4,657	4,657	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/12/2018	Private Placement		4,412	4,412	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018	Private Placement		40,221	40,221	0	3FE
704900 ZZ 5	PDI HOLDINGS TL L+475 08/25/2023 AR		04/11/2018	Private Placement		1,394,514	1,398,698	0	3FE
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		05/30/2018	Private Placement		18,951	19,095	0	3FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/02/2018	Private Placement		7,702,778	7,777,778	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/08/2018	Private Placement		1,079,365	1,079,365	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/14/2018	Private Placement		1,307,937	1,307,937	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		05/30/2018	Private Placement		634,921	634,921	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/01/2018	Private Placement		317,460	317,460	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/06/2018	Private Placement		1,600,000	1,600,000	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/15/2018	Private Placement		361,905	361,905	0	1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/20/2018	Private Placement		634,921	634,921	0	1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2018	Capitalized Interest		5,966	5,966	0	5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2018	Capitalized Interest		23	23	0	5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		06/30/2018	Capitalized Interest		3,072	3,072	0	5*GI
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		7,500,000	7,500,000	39,349	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		900,000	900,000	4,722	6FE
74041W AE 5	PRETSL 11A B3 CDO MEZ FLT 09/24/2033		05/11/2018	SANDLER & O'NEIL PARTNERS		5,460,000	5,460,000	28,646	6FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		04/12/2018	Private Placement		498,036	498,036	0	2FE
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/15/2018	Private Placement		423,809	428,561	0	1FE
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/19/2018	Private Placement		119,352	120,863	0	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/15/2018	Private Placement		284,690	287,388	0	1FE
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036		05/30/2018	Payment on Intercompany Balance		2,820,667	2,978,798	927	1FM
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	06/14/2018	STIFEL NICOLAUS		6,851,493	6,991,319	29,033	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/11/2018	BARCLAYS CAPITAL		742,875	750,000	0	3FE

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)
78403D AG 5	SBA TOWER TRUST 14-1 C 2.898 10/15/2019		05/30/2018	Payment on Intercompany Balance		2,489,085	2,500,000	3,019	1FE
840555 ZZ 2	SPAREFOOT TL L+425 04/06/2023 AR		04/13/2018	Private Placement		212,969	216,212	0	3FE
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR		04/02/2018	Private Placement		789,751	805,929	0	2FE
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR		05/25/2018	Private Placement		547,685	558,862	0	2FE
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR		05/31/2018	Private Placement		393,173	402,223	0	3FE
89412U AH 1	TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034		05/18/2018	GUGGENHEIM CAPITAL MARKET		10,163,346	10,214,418	6,215	1FE
89613T AB 4	TAH 2018-SFR1 B ABS MEZ 3.739 05/17/2037		04/11/2018	DEUTSCHE BANK		2,498,746	2,500,000	0	1FE
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/07/2018	BANC OF AMERICA SECURITIES		1,499,460	1,500,000	0	2FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		04/01/2018	CS FIRST BOSTON		0	0	122	1AM
89820U AB 0	TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39		04/12/2018	BANC OF AMERICA SECURITIES		1,683,000	1,700,000	0	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		05/02/2018	DEUTSCHE BANK		2,999,997	3,000,000	0	1FE
90352W AB 0	STEAM 2018-1 A2 ABS 4.611 04/25/2048		05/02/2018	DEUTSCHE BANK		1,999,929	2,000,000	0	1FE
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048		04/06/2018	CITIGROUP		8,969,634	8,972,683	36,798	1FE
92343V EQ 3	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		2,451,124	2,482,000	0	2FE
92917T AG 0	VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031		05/17/2018	MORGAN STANLEY		10,473,860	10,600,000	0	1FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		04/02/2018	Capitalized Interest		64,686	65,339	0	3FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		1,996,484	2,000,000	0	1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		2,985,000	3,000,000	0	1FE
970222 ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR		06/01/2018	Capitalized Interest		3,100	3,160	0	2FE
975222 ZZ 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR		05/03/2018	Private Placement		183,468	185,321	0	3FE
976444 ZZ 5	WORLDWIDE FACILITIES DD L+425 04/26/24AR		06/04/2018	Private Placement		44,411	44,411	0	3FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR		05/01/2018	Private Placement		9,044	9,112	0	2FE
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 06/21/2025		06/22/2018	JP MORGAN SECURITIES INC		597,000	600,000	0	3FE
3899999. Total - Bonds - Industrial and Miscellaneous						211,192,904	204,047,373	379,338	XXX
8399997. Total - Bonds - Part 3						270,167,123	263,109,344	542,427	XXX
8399999. Total - Bonds						270,167,123	263,109,344	542,427	XXX
Preferred Stocks - Industrial and Miscellaneous									
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		06/30/2018	Capitalized Interest	19,557.500	234,690	0.00	0	P4AZ
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Exchanged	663,174.000	399,032	0.00	0	P4AZ
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Private Placement	1,745,056.000	1,050,000	0.00	0	P4AZ
371877 ZZ 7	GENETESIS A-2		05/31/2018	Private Placement	43,606.000	330,001	0.00	0	P4AZ
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,013,723	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						2,013,723	XXX	0	XXX
8999999. Total - Preferred Stocks						2,013,723	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
172967 42 4	CITIGROUP INC		04/25/2018	SANDLER & O'NEIL PARTNERS	18,000.000	1,240,088	XXX	0	L
172967 42 4	CITIGROUP INC		05/03/2018	SANDLER & O'NEIL PARTNERS	12,500.000	837,055	XXX	0	L
172967 42 4	CITIGROUP INC		05/04/2018	SANDLER & O'NEIL PARTNERS	12,460.000	844,850	XXX	0	L
293639 10 0	ENTERCOM COMMUNICATIONS-CL A		05/08/2018	STIFEL NICOLAUS	36,700.000	319,404	XXX	0	L
29402T 10 9	ENVEN ENERGY CORP		06/18/2018	FRIEDMAN BILLINGS RAMSEY	60,000.000	627,600	XXX	0	A
29402T 11 7	ENVEN ENERGY CORP-CW20 15		06/18/2018	Private Placement	60,000.000	600	XXX	0	A
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5		06/18/2018	Private Placement	60,000.000	1,800	XXX	0	A
60871R 20 9	MOLSON COORS BREWING CO -B		06/05/2018	ISI GROUP	25,000.000	1,531,225	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/04/2018	RBC CAPITAL MARKETS	12,400.000	775,913	XXX	0	L
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/07/2018	RBC CAPITAL MARKETS	8,550.000	536,481	XXX	0	L
695042 10 1	PACIFIC VENTURES GROUP INC		06/29/2018	Stock Dividend 0.0%	13.000	0	XXX	0	U
81617J 30 1	SELECT ENERGY SERVICES INC-A		04/10/2018	Exchanged	162,042.000	2,651,007	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)
81617J 40 0	SELECT ENERGY SERVICES INC CL A		04/02/2018	Exchanged	162,042.000	2,651,007	XXX	0	U
829226 10 9	SINCLAIR BROADCAST GROUP A		04/23/2018	FRIEDMAN BILLINGS RAMSEY	20,000.000	584,124	XXX	0	L
829226 10 9	SINCLAIR BROADCAST GROUP A		04/27/2018	RBC CAPITAL MARKETS	65,000.000	1,852,325	XXX	0	L
G81276 10 0	SIGNET JEWELERS LTD		04/02/2018	ISI GROUP	20,000.000	720,721	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						15,174,200	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
24817@ 10 1	DEMPSEY AND SIDERS AGENCY, INC.		06/29/2018	Capital Contribution		200,000	XXX	0	K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						200,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						15,374,200	XXX	0	XXX
9799999. Total - Common Stocks						15,374,200	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						17,387,923	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						287,555,046	XXX	542,427	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 11	12	13	14	15	16	17	18	19	20	21	22
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	..	06/25/2018.	MBS Paydown		1,671	1,671	1,670	1,642	0	(6)	0	(6)	0	1,671	0	0	0	48	05/01/2031.	1
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031	..	06/25/2018.	MBS Paydown		629	629	641	622	0	(4)	0	(4)	0	629	0	0	0	17	09/01/2031.	1
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031	..	06/25/2018.	MBS Paydown		2,894	2,894	2,889	1,257	0	(193)	0	(193)	0	2,894	0	0	0	72	09/01/2031.	1
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031	..	06/25/2018.	MBS Paydown		335	335	344	261	0	3	0	3	0	335	0	0	0	9	10/01/2031.	1
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032	..	06/25/2018.	MBS Paydown		244	244	247	212	0	0	0	0	0	244	0	0	0	6	09/01/2032.	1
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	..	05/15/2018.	Maturity		5,965,000	5,965,000	5,973,388	5,966,061	0	(1,061)	0	(1,061)	0	5,965,000	0	0	0	29,825	05/15/2018.	1
0599999.	Total - Bonds - U.S. Government					5,970,772	5,970,772	5,979,180	5,970,056	0	(1,261)	0	(1,261)	0	5,970,772	0	0	0	29,977	XXX	XXX
Bonds - All Other Government																					
748148 RT 2	QUEBEC PROVINCE 4.625 05/14/2018	..	05/14/2018.	Maturity		2,400,000	2,400,000	2,370,312	2,398,528	0	1,472	0	1,472	0	2,400,000	0	0	0	55,500	05/14/2018.	1FE
1099999.	Total - Bonds - All Other Government					2,400,000	2,400,000	2,370,312	2,398,528	0	1,472	0	1,472	0	2,400,000	0	0	0	55,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031	..	06/01/2018.	Partial Call		1,325,000	1,325,000	1,325,000	1,325,009	0	(9)	0	(9)	0	1,325,000	0	0	0	16,231	12/01/2031.	1FE
604129 PM 2	MINNESOTA ST SER F 4.00 08/01/2018	..	04/03/2018.	Defeasement		2,846,086	2,835,000	3,103,106	2,854,690	0	(8,604)	0	(8,604)	0	2,846,086	0	0	0	76,230	08/01/2018.	1FE
882723 KT 5	TX ST PREREFUNDED 5.00 4/01/2020	..	04/01/2018.	Call		260,000	260,000	269,409	260,651	0	(651)	0	(651)	0	260,000	0	0	0	6,500	04/01/2020.	1
882723 LM 9	TX ST UNREFUNDED 5.00 4/01/2020	..	04/01/2018.	Call		2,740,000	2,740,000	2,839,160	2,746,858	0	(6,858)	0	(6,858)	0	2,740,000	0	0	0	68,500	04/01/2020.	1FE
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018	..	05/01/2018.	Maturity		1,625,000	1,625,000	1,855,718	1,635,210	0	(10,210)	0	(10,210)	0	1,625,000	0	0	0	44,688	05/01/2018.	1FE
97705L 7K 7	WISCONSIN ST PREREF 1.5.00 05/01/2018	..	05/01/2018.	Maturity		65,000	65,000	69,328	65,466	0	(466)	0	(466)	0	65,000	0	0	0	1,625	05/01/2018.	1FE
97705M BW 4	WI ST-1-PREREF 5 18 05/01/2018	..	05/01/2018.	Maturity		1,260,000	1,260,000	1,313,224	1,269,034	0	(9,034)	0	(9,034)	0	1,260,000	0	0	0	31,500	05/01/2018.	1Z
97705M CH 6	WI ST-1-UNREF 5 18 05/01/2018	..	05/01/2018.	Maturity		825,000	825,000	859,849	830,915	0	(5,915)	0	(5,915)	0	825,000	0	0	0	20,625	05/01/2018.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					10,946,086	10,935,000	11,634,794	10,987,834	0	(41,748)	0	(41,748)	0	10,946,086	0	0	0	265,899	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
812626 ZM 4	SEATTLE REF IMPT-TAX 5.00 05/01/2018	..	05/01/2018.	Maturity		2,710,000	2,710,000	3,024,360	2,723,318	0	(13,318)	0	(13,318)	0	2,710,000	0	0	0	67,750	05/01/2018.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,710,000	2,710,000	3,024,360	2,723,318	0	(13,318)	0	(13,318)	0	2,710,000	0	0	0	67,750	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024	..	06/01/2018.	Partial Call		220,000	220,000	218,291	152,560	0	1,273	0	1,273	0	220,000	0	0	0	3,603	01/01/2024.	1FE
01728A X2 7	ALLEGHENY CNTY PA 5.00 05/15/2018	..	05/15/2018.	Maturity		2,000,000	2,000,000	2,163,700	2,008,610	0	(8,610)	0	(8,610)	0	2,000,000	0	0	0	50,000	05/15/2018.	1FE
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	..	06/01/2018.	MBS Paydown		68,381	68,381	68,381	68,381	0	0	0	0	0	68,381	0	0	0	876	07/01/2043.	1FE
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039	..	06/01/2018.	MBS Paydown		25,888	25,888	26,276	26,212	0	(297)	0	(297)	0	25,888	0	0	0	555	12/01/2039.	1FE
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028	..	06/01/2018.	Partial Call		120,000	120,000	120,489	120,158	0	(158)	0	(158)	0	120,000	0	0	0	2,993	08/01/2028.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	06/01/2018.	MBS Paydown		10,234	10,234	10,234	10,234	0	0	0	0	0	10,234	0	0	0	127	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	06/01/2018.	MBS Paydown		6,446	6,446	6,430	6,433	0	1	0	1	0	6,446	0	0	0	79	02/01/2042.	1FE
196479 E6 2	CO HSG & FIN C 4.00 05/01/2048	..	05/01/2018.	Paydown		120,000	120,000	130,295	129,876	0	(824)	0	(824)	0	120,000	0	0	0	2,413	05/01/2048.	1FE
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026	..	05/01/2018.	Partial Call		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	485	11/01/2026.	1FE
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	06/01/2018.	MBS Paydown		31,581	31,581	31,425	24,563	0	0	0	0	0	31,581	0	0	0	384	02/01/2044.	1FE
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045	..	06/01/2018.	Paydown		49,481	49,481	49,481	49,480	0	1	0	1	0	49,481	0	0	0	701	11/01/2045.	1FE
20774W G9 6	CT HSG FIN 4.00 11/15/2040	..	04/05/2018.	Partial Call		195,000	195,000	203,004	198,072	0	(3,072)	0	(3,072)	0	195,000	0	0	0	407	11/15/2040.	1FE
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	..	06/14/2018.	Sinking Fund Redemption		175,000	175,000	177,739	0	0	(2,750)	0	(2,750)	0	175,000	0	0	0	1,377	11/15/2035.	1FE
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	..	06/14/2018.	Partial Call		265,000	265,000	282,090	274,811	0	(9,811)	0	(9,811)	0	265,000	0	0	0	2,896	11/15/2032.	1FE
20775C XL 3	CT ST HSG FIN F-1 4.00 05/15/2047	..	06/14/2018.	Paydown		80,000	80,000	87,171	86,989	0	(6,904)	0	(6,904)	0	80,000	0	0	0	1,612	05/15/2047.	1FE
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	..	06/01/2018.	Sinking Fund Redemption		25,000	25,000	26,855	25,646	0	(621)	0	(621)	0	25,000	0	0	0	568	06/01/2035.	1FE
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	..	06/01/2018.	Partial Call		5,000	5,000	5,198	5,083	0	(84)	0	(84)	0	5,000	0	0	0	126	07/01/2029.	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)
250111 AH 4	DES MOINES IA IND SD 5.00 06/01/2018	..	06/01/2018.	Maturity		1,400,000	1,400,000	1,559,894	1,409,185	0	(9,185)	0	(9,185)	0	1,400,000	0	0	0	35,000	06/01/2018.	1FE
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036	..	05/01/2018.	Sinking Fund Redemption		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	360	11/01/2036.	1FE
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	..	06/25/2018.	MBS Paydown		8,679	8,679	8,335	8,257	0	327	0	327	0	8,679	0	0	0	262	06/25/2032.	1FE
31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33	..	04/25/2018.	MBS Paydown		1,149,421	1,149,421	1,149,412	1,149,421	0	0	0	0	0	1,149,421	0	0	0	18,000	07/25/2033.	1FE
34074M GX 3	FL HSG 4.45 07/01/2026	..	04/01/2018.	Partial Call		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,462	07/01/2026.	1FE
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045	..	05/01/2018.	Partial Call		80,000	80,000	84,831	82,842	0	(2,841)	0	(2,841)	0	80,000	0	0	0	65	12/01/2045.	1FE
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039	..	05/01/2018.	Partial Call		20,000	20,000	21,314	20,978	0	(978)	0	(978)	0	20,000	0	0	0	13	06/01/2039.	1FE
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045	..	05/01/2018.	Partial Call		140,000	140,000	150,189	145,101	0	(5,101)	0	(5,101)	0	140,000	0	0	0	194	06/01/2045.	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029	..	05/01/2018.	Partial Call		20,000	20,000	21,384	20,158	0	(158)	0	(158)	0	20,000	0	0	0	49	06/01/2029.	1FE
37358M BK 6	GA ST RD & TWY AUTH 5.00 06/01/2018	..	06/01/2018.	Maturity		2,825,000	2,825,000	3,206,460	2,845,502	0	(20,502)	0	(20,502)	0	2,825,000	0	0	0	78,250	06/01/2018.	1FE
40727T BZ 6	HAMILTON HLTHCR 5.00 06/01/2018	..	06/01/2018.	Maturity		2,400,000	2,400,000	2,675,496	2,420,890	0	(20,890)	0	(20,890)	0	2,400,000	0	0	0	60,000	06/01/2018.	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037	..	06/01/2018.	MBS Paydown		40,583	40,583	40,583	40,583	0	0	0	0	0	40,583	0	0	0	400	07/01/2037.	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	..	06/01/2018.	MBS Paydown		357,734	357,734	357,734	357,734	0	0	0	0	0	357,734	0	0	0	5,952	12/01/2043.	1FE
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034	..	05/01/2018.	Partial Call		310,000	310,000	319,722	318,516	0	(8,516)	0	(8,516)	0	310,000	0	0	0	6,400	02/01/2034.	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047	..	06/01/2018.	MBS Paydown		71,660	71,660	71,660	71,654	0	2	0	2	0	71,660	0	0	0	882	02/01/2047.	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043	..	06/01/2018.	MBS Paydown		41,921	41,921	39,743	0	0	1,787	0	1,787	0	41,921	0	0	0	265	06/01/2043.	1FE
45203F AM 8	IL HSG DEV 4.60 09/01/2025	..	05/31/2018.	Partial Call		35,000	35,000	33,784	34,253	0	747	0	747	0	35,000	0	0	0	812	09/01/2025.	1FE
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031	..	06/26/2018.	MBS Paydown		5,264	5,264	5,264	5,264	0	0	0	0	0	5,264	0	0	0	80	02/01/2031.	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032	..	06/26/2018.	MBS Paydown		8,740	8,740	8,740	8,771	0	4	0	4	0	8,740	0	0	0	126	07/01/2032.	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032	..	06/26/2018.	MBS Paydown		18,409	18,409	18,409	18,409	0	0	0	0	0	18,409	0	0	0	260	07/01/2032.	1FE
452227 BQ 3	IL ST BUILD SER A 4.00 06/15/18	..	06/15/2018.	Maturity		2,000,000	2,000,000	2,074,000	2,004,746	0	(4,746)	0	(4,746)	0	2,000,000	0	0	0	40,000	06/15/2018.	1FE
45506A CK 5	IN ST HSG 4.45 12/01/2027	..	06/01/2018.	Partial Call		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	4,228	12/01/2027.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	06/01/2018.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	121	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	06/01/2018.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	188	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	06/01/2018.	Partial Call		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	388	11/01/2041.	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038	..	06/01/2018.	MBS Paydown		46,145	46,145	45,145	0	0	(907)	0	(907)	0	46,145	0	0	0	365	12/01/2038.	1FE
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043	..	05/17/2018.	Partial Call		135,000	135,000	140,129	138,281	0	(3,281)	0	(3,281)	0	135,000	0	0	0	2,197	11/15/2043.	1FE
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035	..	05/17/2018.	Partial Call		65,000	65,000	66,977	0	0	(1,977)	0	(1,977)	0	65,000	0	0	0	1,139	11/15/2035.	1FE
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041	..	06/18/2018.	Partial Call		400,000	400,000	423,888	408,847	0	(8,847)	0	(8,847)	0	400,000	0	0	0	11,210	03/01/2041.	1FE
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044	..	06/18/2018.	Partial Call		195,000	195,000	201,718	199,230	0	(4,230)	0	(4,230)	0	195,000	0	0	0	3,386	09/01/2044.	1FE
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045	..	06/18/2018.	Partial Call		335,000	335,000	354,641	355,164	0	(20,164)	0	(20,164)	0	335,000	0	0	0	6,176	09/01/2045.	1FE
59259N AY 9	MET TRANSN SER A NY 6.00 04/01/2020	..	04/01/2018.	Sinking Fund Redemption		3,915,000	3,915,000	4,785,472	3,670,060	0	(224,854)	0	(224,854)	0	3,915,000	0	0	0	117,450	04/01/2020.	1FE
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046	..	06/01/2018.	Partial Call		75,000	75,000	79,045	0	0	(4,045)	0	(4,045)	0	75,000	0	0	0	1,500	06/01/2046.	1FE
594653 7K 7	MI HSG DEV AUTH A 4.00 06/01/2046	..	06/01/2018.	Paydown		190,000	190,000	200,955	0	0	(9)	0	(9)	0	190,000	0	0	0	3,800	06/01/2046.	1FE
594654 BE 4	MI HSG DEV B 3.50 06/01/2048	..	06/01/2018.	Paydown		90,000	90,000	95,972	95,784	0	(480)	0	(480)	0	90,000	0	0	0	1,829	06/01/2048.	1FE
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22	..	04/01/2018.	Sinking Fund Redemption		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,575	10/01/2022.	1FE
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	..	06/01/2018.	Partial Call		100,000	100,000	101,596	100,454	0	(454)	0	(454)	0	100,000	0	0	0	2,566	07/01/2034.	1FE
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	06/01/2018.	MBS Paydown		31,404	31,404	30,687	0	0	0	0	0	0	31,404	0	0	0	274	09/01/2044.	1FE
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	06/01/2018.	MBS Paydown		443,968	443,968	443,245	380,544	0	0	0	0	0	443,968	0	0	0	5,046	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	06/01/2018.	MBS Paydown		348,201	348,201	348,089	311,788	0	0	0	0	0	348,201	0	0	0	3,645	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	06/01/2018.	MBS Paydown		82,043	82,043	81,534	58,602	0	(386)	0	(386)	0	82,043	0	0	0	941	04/01/2045.	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	..	06/01/2018.	MBS Paydown		175,093	175,093	175,093	175,093	0	0	0	0	0	175,093	0	0	0	2,058	11/01/2045.	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)
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046	..	06/01/2018.	MBS Paydown		231,095	231,095	231,095	231,095	0	0	0	0	0	231,095	0	0	0	2,759	02/01/2046.	1FE
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046	..	06/01/2018.	MBS Paydown		77,561	77,561	77,561	77,561	0	0	0	0	0	77,561	0	0	0	747	08/01/2046.	1FE
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046	..	06/01/2018.	MBS Paydown		91,975	91,975	88,288	64,990	0	0	0	0	0	91,975	0	0	0	811	10/01/2046.	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047	..	06/01/2018.	MBS Paydown		53,326	53,326	53,326	53,326	0	(0)	0	(0)	0	53,326	0	0	0	670	03/01/2047.	1FE
60416Q GY 4	MN HSG FIN AGY I 2.80 12/01/2047	..	06/01/2018.	MBS Paydown		49,124	49,124	49,124	49,124	0	0	0	0	0	49,124	0	0	0	641	12/01/2047.	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	..	06/01/2018.	Partial Call		60,000	60,000	63,842	61,735	0	(1,735)	0	(1,735)	0	60,000	0	0	0	1,267	07/01/2040.	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	..	06/01/2018.	Partial Call		105,000	105,000	108,342	59,211	0	(2,046)	0	(2,046)	0	105,000	0	0	0	931	07/01/2031.	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	06/01/2018.	Partial Call		265,000	265,000	288,784	276,136	0	(11,136)	0	(11,136)	0	265,000	0	0	0	5,444	01/01/2045.	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	..	06/01/2018.	Partial Call		70,000	70,000	69,738	69,776	0	224	0	224	0	70,000	0	0	0	1,239	01/01/2032.	1FE
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041	..	06/01/2018.	Partial Call		40,000	40,000	42,222	0	0	(2,222)	0	(2,222)	0	40,000	0	0	0	22	01/01/2041.	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046	..	06/01/2018.	Partial Call		435,000	435,000	457,607	453,255	0	(18,255)	0	(18,255)	0	435,000	0	0	0	7,814	01/01/2046.	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031	..	06/01/2018.	Partial Call		55,000	55,000	55,000	55,002	0	(2)	0	(2)	0	55,000	0	0	0	862	07/01/2031.	1FE
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031	..	06/01/2018.	Partial Call		55,000	55,000	55,000	55,003	0	(3)	0	(3)	0	55,000	0	0	0	1,031	01/01/2031.	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047	..	06/01/2018.	Partial Call		95,000	95,000	100,632	99,309	0	(4,309)	0	(4,309)	0	95,000	0	0	0	1,939	01/01/2047.	1FE
60416S UA 6	MN HSG FIN AGY A 3.20 07/01/2030	..	06/01/2018.	Partial Call		80,000	80,000	80,000	80,001	0	(1)	0	(1)	0	80,000	0	0	0	1,172	07/01/2030.	1FE
60416S WB 2	MN HSG FIN AGY D 3.30 01/01/2030	..	06/01/2018.	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	2	01/01/2030.	1FE
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048	..	06/01/2018.	Partial Call		155,000	155,000	166,698	166,632	0	(11,632)	0	(11,632)	0	155,000	0	0	0	24	01/01/2048.	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	06/01/2018.	MBS Paydown		24,661	24,661	24,661	24,661	0	0	0	0	0	24,661	0	0	0	288	12/01/2032.	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	06/01/2018.	Partial Call		65,000	65,000	69,023	68,136	0	(3,136)	0	(3,136)	0	65,000	0	0	0	384	12/01/2038.	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	..	06/01/2018.	MBS Paydown		113,700	113,700	113,171	90,960	0	0	0	0	0	113,700	0	0	0	995	10/01/2034.	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040	..	05/01/2018.	Partial Call		225,000	225,000	247,403	240,969	0	(15,969)	0	(15,969)	0	225,000	0	0	0	1,357	11/01/2040.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	..	06/01/2018.	MBS Paydown		102,331	102,331	102,331	102,331	0	0	0	0	0	102,331	0	0	0	1,184	08/01/2036.	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038	..	05/01/2018.	Partial Call		100,000	100,000	103,181	0	0	(3,181)	0	(3,181)	0	100,000	0	0	0	548	05/01/2038.	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	06/01/2018.	Partial Call		30,000	30,000	31,488	0	0	(1,488)	0	(1,488)	0	30,000	0	0	0	418	11/01/2045.	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036	..	06/01/2018.	Partial Call		320,000	320,000	347,123	340,832	0	(20,832)	0	(20,832)	0	320,000	0	0	0	3,523	11/01/2036.	1FE
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	..	06/01/2018.	Partial Call		120,000	120,000	121,879	0	0	(1,879)	0	(1,879)	0	120,000	0	0	0	1,800	12/01/2043.	1FE
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027	..	06/01/2018.	Sinking Fund Redemption		15,000	15,000	15,632	15,346	0	(210)	0	(210)	0	15,000	0	0	0	375	12/01/2027.	1FE
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038	..	06/01/2018.	Partial Call		90,000	90,000	94,585	92,612	0	(2,612)	0	(2,612)	0	90,000	0	0	0	1,800	12/01/2038.	1FE
613907 BU 7	MONT CNTY TX 3.75 06/01/2031	..	06/01/2018.	Sinking Fund Redemption		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,156	06/01/2031.	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043	..	06/01/2018.	Partial Call		70,000	70,000	74,155	72,203	0	(2,203)	0	(2,203)	0	70,000	0	0	0	1,112	03/01/2043.	1FE
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029	..	04/01/2018.	Partial Call		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	2,640	10/01/2029.	1FE
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044	..	04/01/2018.	Partial Call		475,000	475,000	511,903	499,939	0	(24,939)	0	(24,939)	0	475,000	0	0	0	8,313	04/01/2044.	1FE
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032	..	04/01/2018.	Partial Call		125,000	125,000	130,575	127,375	0	(2,375)	0	(2,375)	0	125,000	0	0	0	2,656	10/01/2032.	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022	..	04/01/2018.	Partial Call		420,000	420,000	414,410	417,337	0	2,663	0	2,663	0	420,000	0	0	0	9,555	10/01/2022.	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	..	06/01/2018.	Partial Call		20,000	20,000	21,478	20,899	0	(903)	0	(903)	0	20,000	0	0	0	407	03/01/2044.	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035	..	06/01/2018.	MBS Paydown		8,001	8,001	7,715	0	0	(520)	0	(520)	0	8,001	0	0	0	58	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	..	06/01/2018.	Partial Call		100,000	100,000	106,078	104,192	0	(4,192)	0	(4,192)	0	100,000	0	0	0	1,662	03/01/2045.	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	..	06/01/2018.	Partial Call		105,000	105,000	105,000	104,821	0	179	0	179	0	105,000	0	0	0	1,306	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037	..	06/01/2018.	MBS Paydown		42,837	42,837	41,874	0	0	138	0	138	0	42,837	0	0	0	405	02/01/2037.	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037	..	06/01/2018.	MBS Paydown		196,633	196,633	196,633	196,633	0	0	0	0	0	196,633	0	0	0	2,548	09/01/2037.	1FE
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	06/01/2018.	Partial Call		35,000	35,000	36,170	0	0	(1,170)	0	(1,170)	0	35,000	0	0	0	623	03/01/2046.	1FE
647200 6V 1	NM MTGE FIN B-1 3.55 09/01/2037	..	06/01/2018.	Partial Call		35,000	35,000	35,000	34,999	0	1	0	1	0	35,000	0	0	0	368	09/01/2037.	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 6Z 2	NM MTGE FIN AMT B-2 3.75 03/01/2048		06/01/2018.	Paydown		50,000	50,000	53,331	53,291	0	(74)	0	(74)	0	50,000	0	0	0	550	03/01/2048.	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		06/01/2018.	Partial Call		90,000	90,000	95,291	92,517	0	(2,517)	0	(2,517)	0	90,000	0	0	0	1,746	03/01/2043.	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		06/01/2018.	MBS Paydown		12,522	12,522	12,036	0	0	231	0	231	0	12,522	0	0	0	79	02/01/2043.	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		06/01/2018.	MBS Paydown		19,462	19,462	18,917	0	0	(931)	0	(931)	0	19,462	0	0	0	101	07/01/2043.	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		06/01/2018.	MBS Paydown		29,760	29,760	29,760	29,760	0	0	0	0	0	29,760	0	0	0	304	10/01/2034.	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		06/11/2018.	Sinking Fund Redemption		201,988	201,988	212,842	201,887	597	(469)	0	128	0	201,988	0	0	0	7,413	09/11/2018.	3
64986M K3 8	NY ST HSG FIN AGY 4.50 11/15/2027		05/15/2018.	Sinking Fund Redemption		55,000	55,000	53,625	54,052	0	910	0	910	0	55,000	0	0	0	1,238	11/15/2027.	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		06/01/2018.	Partial Call		115,000	115,000	122,015	117,552	0	(2,572)	0	(2,572)	0	115,000	0	0	0	2,758	07/01/2028.	1FE
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021		06/01/2018.	Sinking Fund Redemption		1,025,000	1,025,000	1,201,813	1,086,778	0	(61,778)	0	(61,778)	0	1,025,000	0	0	0	28,188	06/01/2021.	1
677377 U9 2	OHIO HSG 4.80 11/01/2028		05/01/2018.	Partial Call		45,000	45,000	48,699	46,403	0	(1,403)	0	(1,403)	0	45,000	0	0	0	1,080	11/01/2028.	1FE
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		05/01/2018.	Partial Call		215,000	215,000	233,161	221,968	0	(6,968)	0	(6,968)	0	215,000	0	0	0	4,838	11/01/2028.	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		06/01/2018.	MBS Paydown		480,916	480,916	491,496	490,739	0	(7,247)	0	(7,247)	0	480,916	0	0	0	6,185	02/01/2044.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		06/01/2018.	MBS Paydown		73,755	73,755	71,065	0	0	350	0	350	0	73,755	0	0	0	501	03/01/2036.	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		06/01/2018.	MBS Paydown		104,090	104,090	104,032	74,356	0	(45)	0	(45)	0	104,090	0	0	0	1,245	03/01/2046.	1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		06/01/2018.	MBS Paydown		5,881	5,881	5,782	0	0	(521)	0	(521)	0	5,881	0	0	0	16	03/01/2046.	1FE
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		06/01/2018.	Partial Call		125,000	125,000	130,000	130,127	0	(5,127)	0	(5,127)	0	125,000	0	0	0	2,301	09/01/2036.	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		06/01/2018.	Partial Call		25,000	25,000	27,168	26,864	0	(1,940)	0	(1,940)	0	25,000	0	0	0	566	03/01/2047.	1FE
67760H HE 4	OH ST TPK A 5.00 02/15/2021		04/11/2018.	Defeasement		2,517,827	2,500,000	2,671,200	2,523,569	0	(5,742)	0	(5,742)	0	2,517,827	0	0	0	81,944	02/15/2021.	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		06/01/2018.	Partial Call		319,774	319,774	319,774	319,774	0	0	0	0	0	319,774	0	0	0	5,172	03/01/2044.	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		06/01/2018.	Partial Call		119,308	119,308	119,308	119,308	0	0	0	0	0	119,308	0	0	0	1,789	09/01/2035.	1FE
708796 8E 0	PA HSG FIN AGY 125A 3.70 10/01/2037		04/01/2018.	Partial Call		360,000	360,000	360,000	359,998	0	2	0	2	0	360,000	0	0	0	3,774	10/01/2037.	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		04/01/2018.	Partial Call		35,000	35,000	36,684	35,936	0	(936)	0	(936)	0	35,000	0	0	0	638	04/01/2040.	1FE
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018		06/15/2018.	Maturity		1,000,000	1,000,000	1,142,740	1,009,476	0	(9,476)	0	(9,476)	0	1,000,000	0	0	0	25,000	06/15/2018.	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		06/01/2018.	Partial Call		25,000	25,000	26,900	25,654	0	(669)	0	(669)	0	25,000	0	0	0	586	09/01/2028.	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		06/01/2018.	MBS Paydown		110,000	110,000	112,245	112,028	0	(379)	0	(379)	0	110,000	0	0	0	1,401	01/01/2046.	1FE
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021		05/21/2018.	BARCLAYS CAPITAL		1,190,000	1,700,000	1,694,441	663,000	0	0	0	0	0	663,000	0	527,000	527,000	0	08/01/2021.	6FE
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021		06/06/2018.	BARCLAYS CAPITAL		1,875,000	2,500,000	2,491,825	975,000	0	0	0	0	0	975,000	0	900,000	900,000	0	08/01/2021.	6FE
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021		06/08/2018.	BANC OF AMERICA SECURITIES		1,388,175	1,660,000	1,654,572	647,400	0	0	0	0	0	647,400	0	740,775	740,775	0	08/01/2021.	6FE
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021		06/08/2018.	BARCLAYS CAPITAL		665,000	800,000	797,384	312,000	0	0	0	0	0	312,000	0	353,000	353,000	0	08/01/2021.	6FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		04/01/2018.	Partial Call		45,000	45,000	47,690	46,223	0	(1,223)	0	(1,223)	0	45,000	0	0	0	900	10/01/2040.	1FE
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040		04/01/2018.	Partial Call		120,000	120,000	124,442	122,150	0	(2,150)	0	(2,150)	0	120,000	0	0	0	1,650	04/01/2040.	1FE
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033		04/01/2018.	Partial Call		150,000	150,000	157,020	0	0	(7,020)	0	(7,020)	0	150,000	0	0	0	3,000	04/01/2033.	1FE
76221R XP 3	RI HSG & MTGE 68-C 3.40 10/01/2035		04/01/2018.	Partial Call		250,000	250,000	248,003	248,022	0	1,978	0	1,978	0	250,000	0	0	0	4,250	10/01/2035.	1FE
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		04/01/2018.	Partial Call		15,000	15,000	16,328	16,021	0	(1,021)	0	(1,021)	0	15,000	0	0	0	305	07/01/2043.	1FE
83712D XJ 0	SC HSG FIN A 4.00 01/01/2047		04/01/2018.	Partial Call		20,000	20,000	21,466	21,195	0	(1,195)	0	(1,195)	0	20,000	0	0	0	403	01/01/2047.	1FE
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		06/20/2018.	Partial Call		75,000	75,000	81,839	77,354	0	(2,354)	0	(2,354)	0	75,000	0	0	0	1,948	05/01/2028.	1FE
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		06/20/2018.	Partial Call		135,000	135,000	140,144	137,022	0	(2,022)	0	(2,022)	0	135,000	0	0	0	2,997	05/01/2032.	1FE
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041		06/20/2018.	Partial Call		220,000	220,000	228,186	226,069	0	(6,069)	0	(6,069)	0	220,000	0	0	0	3,950	11/01/2041.	1FE
83756C DH 5	SD HSG DEV AUTH-A- 2013 A 3.00 11/01/203		06/20/2018.	Partial Call		60,000	60,000	63,236	61,756	0	(1,756)	0	(1,756)	0	60,000	0	0	0	925	11/01/2030.	1FE
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034		06/20/2018.	Partial Call		205,000	205,000	215,927	212,725	0	(7,725)	0	(7,725)	0	205,000	0	0	0	4,233	05/01/2034.	1FE
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031		06/20/2018.	Partial Call		180,000	180,000	180,000	180,004	0	(4)	0	(4)	0	180,000	0	0	0	5,425	05/01/2031.	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045		06/20/2018.	Partial Call		250,000	250,000	272,195	263,738	0	(13,738)	0	(13,738)	0	250,000	0	0	0	5,126	11/01/2045.	1FE
83756C TC 9	SD HSG DEV AUTH-RE 2017 D 4.00 11/01/204		06/20/2018.	Partial Call		55,000	55,000	59,973	59,909	0	(4,909)	0	(4,909)	0	55,000	0	0	0	883	11/01/2047.	1FE
83756C TX 3	SD HSG DEV AUTH AMT E 4.00 05/01/2039		06/20/2018.	Partial Call		315,000	315,000	334,722	334,682	0	(19,682)	0	(19,682)	0	315,000	0	0	0	4,485	05/01/2039.	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		06/01/2018.	Partial Call		50,000	50,000	52,412	0	0	(2,412)	0	(2,412)	0	50,000	0	0	0	23	07/01/2045.	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		06/01/2018.	Partial Call		70,000	70,000	70,000	70,002	0	(2)	0	(2)	0	70,000	0	0	0	1,266	07/01/2031.	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		06/01/2018.	Partial Call		105,000	105,000	111,618	107,373	0	(2,373)	0	(2,373)	0	105,000	0	0	0	2,534	01/01/2028.	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		06/01/2018.	Partial Call		55,000	55,000	56,993	55,742	0	(742)	0	(742)	0	55,000	0	0	0	1,302	07/01/2031.	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		04/01/2018.	Partial Call		20,000	20,000	18,194	18,523	0	1,477	0	1,477	0	20,000	0	0	0	368	01/01/2031.	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		06/01/2018.	Partial Call		35,000	35,000	37,237	36,307	0	(1,307)	0	(1,307)	0	35,000	0	0	0	734	07/01/2043.	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045		06/01/2018.	Partial Call		140,000	140,000	154,126	149,960	0	(9,960)	0	(9,960)	0	140,000	0	0	0	2,933	07/01/2045.	1FE
880461 JR 0	TN HSG DEV AGY 1B 3.25 07/01/2036		04/01/2018.	Partial Call		10,000	10,000	9,408	9,427	0	573	0	573	0	10,000	0	0	0	163	07/01/2036.	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		06/01/2018.	Partial Call		25,000	25,000	25,969	0	0	(969)	0	(969)	0	25,000	0	0	0	9	01/01/2047.	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		06/01/2018.	Partial Call		35,000	35,000	37,704	37,323	0	(2,323)	0	(2,323)	0	35,000	0	0	0	363	07/01/2042.	1FE
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042		05/01/2018.	Partial Call		10,000	10,000	10,793	0	0	(793)	0	(793)	0	10,000	0	0	0	1	01/01/2042.	1FE
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036		06/01/2018.	Partial Call		10,000	10,000	9,914	0	0	86	0	86	0	10,000	0	0	0	1	07/01/2036.	1FE
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032		06/26/2018.	MBS Paydown		21,697	21,697	21,914	21,840	0	3,387	0	3,387	0	21,697	0	0	0	315	01/01/2032.	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		06/01/2018.	Partial Call		120,000	120,000	120,000	120,028	0	(28)	0	(28)	0	120,000	0	0	0	1,901	03/01/2046.	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		06/01/2018.	Partial Call		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,624	03/01/2046.	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		06/01/2018.	MBS Paydown		8,784	8,784	8,529	0	0	(283)	0	(283)	0	8,784	0	0	0	68	09/01/2047.	1FE
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		05/01/2018.	Partial Call		140,000	140,000	145,846	144,518	0	(4,517)	0	(4,517)	0	140,000	0	0	0	2,888	11/01/2042.	1FE
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043		05/01/2018.	Partial Call		115,000	115,000	121,259	118,663	0	(3,663)	0	(3,663)	0	115,000	0	0	0	2,300	11/01/2043.	1FE
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		05/01/2018.	Partial Call		130,000	130,000	137,469	136,792	0	(6,792)	0	(6,792)	0	130,000	0	0	0	2,438	11/01/2045.	1FE
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047		05/01/2018.	Paydown		210,000	210,000	223,810	221,781	0	(870)	0	(870)	0	210,000	0	0	0	4,200	11/01/2047.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		06/25/2018.	MBS Paydown		223,059	223,059	223,059	223,059	0	0	0	0	0	223,059	0	0	0	3,380	10/25/2037.	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042		06/01/2018.	Paydown		238,949	238,949	238,949	238,801	0	148	0	148	0	238,949	0	0	0	3,433	06/25/2042.	1FE
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		06/25/2018.	MBS Paydown		79,957	79,957	78,875	0	0	356	0	356	0	79,957	0	0	0	598	11/25/2039.	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		06/01/2018.	Partial Call		90,000	90,000	93,228	91,964	0	(1,964)	0	(1,964)	0	90,000	0	0	0	1,399	06/01/2037.	1FE
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046		06/01/2018.	Paydown		55,000	55,000	58,165	57,541	0	(322)	0	(322)	0	55,000	0	0	0	981	12/01/2046.	1FE
93978T WE 5	WA HSG FIN COMM 1A 4.00 06/01/2039		06/01/2018.	Paydown		30,000	30,000	31,893	0	0	(150)	0	(150)	0	30,000	0	0	0	607	06/01/2039.	1FE
95662M T8 3	WV ST HSG DEV B AMT 4.35 11/01/2027		05/01/2018.	Partial Call		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,721	11/01/2027.	1FE
977092 RK 3	WISCONSIN CLEAN WTR REV 2 5.00 06/01/18		06/01/2018.	Maturity		2,370,000	2,370,000	2,770,459	2,390,834	0	(20,834)	0	(20,834)	0	2,370,000	0	0	0	59,250	06/01/2018.	1FE
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		06/01/2018.	Partial Call		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	13,880	12/01/2025.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					46,008,423	47,532,421	50,889,020	41,961,402	597	(735,752)	0	(735,156)	0	43,487,648	0	2,520,775	2,520,775	892,537	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		06/16/2018.	MBS Paydown		45,400	45,400	45,400	45,400	0	0	0	0	0	45,400	0	0	0	750	05/16/2042.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		06/15/2018.	MBS Paydown		117,788	117,788	117,788	117,788	0	0	0	0	0	117,788	0	0	0	2,405	02/15/2040.	1FE
00175L AG 7	AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29		05/30/2018.	MORGAN STANLEY		3,120,122	3,112,000	3,112,000	3,111,546	0	34	0	34	0	3,111,580	0	8,542	8,542	55,664	07/25/2029.	1FE
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29		04/14/2018.	MBS Paydown		10,000	10,000	10,000	9,958	0	(1,061)	0	(1,061)	0	10,000	0	0	0	131	04/14/2029.	1FE
00176J AK 2	AMMC CLO 2015-16A AR FLT 04/14/29		05/30/2018.	MORGAN STANLEY		4,779,588	4,770,000	4,770,000	4,771,121	0	(42)	0	(42)	0	4,771,078	0	8,509	8,509	89,471	04/14/2029.	1FE
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2018.	MBS Paydown		897,347	897,347	897,347	897,347	0	0	0	0	0	897,347	0	0	0	15,520	12/15/2042.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/15/2018.	MBS Paydown		89,832	89,832	87,183	87,645	0	249	0	249	0	89,832	0	0	0	1,090	06/15/2044.	1FE
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		06/25/2018.	MBS Paydown		113,371	113,371	86,517	88,850	0	(3,784)	0	(3,784)	0	113,371	0	0	0	875	12/25/2036.	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)
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023 AR		06/29/2018.	Paydown		2,544	2,544	2,502	2,492	13	40	0	53	0	2,544	0	0	0	81	07/28/2023.	3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023 AR		06/29/2018.	Paydown		3,635	3,635	3,612	3,597	15	23	0	38	0	3,635	0	0	0	118	07/28/2023.	3FE
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		06/25/2018.	MBS Paydown		57,307	57,307	40,742	39,624	0	603	0	603	0	57,307	0	0	0	409	08/25/2036.	1FM
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		04/30/2018.	MBS Paydown		163,418	163,418	138,752	134,439	0	37,011	0	37,011	0	163,418	0	0	0	1,694	07/30/2034.	1FE
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2018.	MBS Paydown		118,126	118,126	102,678	94,720	0	5,295	0	5,295	0	118,126	0	0	0	3,155	03/25/2037.	1FM
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/25/2018.	Pass-Through Loss		0	829	259	0	0	0	0	0	0	235	0	(235)	(235)	0	03/25/2037.	1FM
023555 ZZ 1	AMERICAN ACADEMY TL L+625 12/15/2022 AR		05/22/2018.	Paydown		26,655	26,655	25,988	25,989	3	663	0	666	0	26,655	0	0	0	543	12/15/2022.	3FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		06/25/2018.	MBS Paydown		24,145	24,145	18,109	15,091	0	1,701	0	1,701	0	24,145	0	0	0	182	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		06/17/2018.	MBS Paydown		6,131	6,131	6,227	6,200	0	(4)	0	(4)	0	6,131	0	0	0	97	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		06/17/2018.	MBS Paydown		62,745	62,745	63,348	63,204	0	(26)	0	(26)	0	62,745	0	0	0	961	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		06/17/2018.	MBS Paydown		20,193	20,193	20,192	20,178	0	(1)	0	(1)	0	20,193	0	0	0	292	04/17/2052.	1FE
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		06/20/2018.	MBS Paydown		38,822	38,822	38,822	38,822	0	0	0	0	0	38,822	0	0	0	1,319	12/20/2024.	1AM
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		06/05/2018.	MBS Paydown		5,750	5,750	5,577	0	0	98	0	98	0	5,750	0	0	0	123	09/05/2044.	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		04/30/2018.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	155	10/30/2045.	2AM
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27		03/13/2018.	Distribution		0	0	0	0	0	0	0	0	0	0	0	0	0	427	01/20/2027.	1FE
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		06/25/2018.	MBS Paydown		374,035	374,035	314,189	337,563	0	2,503	0	2,503	0	374,035	0	0	0	2,912	11/25/2036.	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2018.	MBS Paydown		235,200	235,200	179,652	184,920	0	16,996	0	16,996	0	235,200	0	0	0	1,927	01/25/2037.	1FM
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		06/25/2018.	Pass-Through Loss		0	(11,242)	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		06/26/2018.	MBS Paydown		16,350	16,350	15,911	16,052	0	(214)	0	(214)	0	16,350	0	0	0	224	07/26/2045.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	MBS Paydown		119,791	119,791	104,049	106,943	0	(7,397)	0	(7,397)	0	119,791	0	0	0	1,617	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/26/2018.	Pass-Through Loss		0	25,469	0	0	0	0	0	0	0	(1,207)	0	1,207	1,207	0	06/26/2037.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		06/25/2018.	MBS Paydown		222,357	222,357	198,454	204,194	0	2,821	0	2,821	0	222,357	0	0	0	1,668	02/27/2037.	1FM
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		04/01/2018.	Sinking Fund Redemption		188,731	188,731	188,731	188,731	0	0	0	0	0	188,731	0	0	0	5,658	04/01/2024.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		06/25/2018.	MBS Paydown		142,799	142,799	142,763	142,764	0	13	0	13	0	142,799	0	0	0	1,793	05/25/2029.	1FE
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		06/15/2018.	MBS Paydown		837,858	837,858	837,852	837,396	0	(548)	0	(548)	0	837,858	0	0	0	14,222	11/15/2048.	1FE
05618M AW 4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26		06/13/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,999,800	0	(250)	0	(250)	0	1,999,550	0	450	450	49,054	01/15/2026.	1FE
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/20/2018.	MBS Paydown		440,315	440,315	387,790	390,554	0	14,476	0	14,476	0	440,315	0	0	0	6,284	11/20/2035.	1FM
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/20/2018.	Pass-Through Loss		0	8,952	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		06/20/2018.	MBS Paydown		27,565	27,565	25,551	25,145	0	(642)	0	(642)	0	27,565	0	0	0	497	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		06/20/2018.	Pass-Through Loss		0	1,859	0	0	0	0	0	0	0	0	0	0	0	0	09/20/2035.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2018.	MBS Paydown		81,961	81,961	67,961	52,803	0	(3,465)	0	(3,465)	0	81,961	0	0	0	2,030	06/25/2037.	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		06/25/2018.	Pass-Through Loss		0	30,845	0	0	0	0	0	0	0	(845)	0	845	845	0	06/25/2037.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2018.	MBS Paydown		22,014	22,014	17,846	16,321	0	(2,671)	0	(2,671)	0	22,014	0	0	0	207	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		06/25/2018.	Pass-Through Loss		0	1,747	1,416	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		06/25/2018.	MBS Paydown		60,797	60,797	56,845	56,807	0	1,085	0	1,085	0	60,797	0	0	0	1,037	04/25/2034.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2018.	MBS Paydown		4,411	4,411	4,300	4,330	0	(16)	0	(16)	0	4,411	0	0	0	65	11/25/2035.	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		06/25/2018.	Pass-Through Loss		0	798	671	0	0	0	0	0	0	693	0	(693)	(693)	0	11/25/2035.	3FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2018.	MBS Paydown		1,675	1,675	1,585	1,246	0	47	0	47	0	1,675	0	0	0	56	10/25/2036.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		06/25/2018.	Pass-Through Loss		0	667	631	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		06/20/2018.	MBS Paydown		218,721	218,721	200,638	197,654	0	7,242	0	7,242	0	218,721	0	0	0	3,586	05/20/2036.	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		06/20/2018.	Pass-Through Loss		0	12,248	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		06/25/2018.	MBS Paydown		24,964	24,964	21,817	19,550	0	1,281	0	1,281	0	24,964	0	0	0	509	05/25/2037.	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)
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		06/25/2018.	Pass-Through Loss		0	4,497	3,930	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		06/29/2018.	Paydown		2,042	2,042	1,988	1,282	3	52	0	55	0	2,042	0	0	0	53	08/17/2023.	3FE
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		06/26/2018.	MBS Paydown		52,518	52,518	45,453	46,749	0	(262)	0	(262)	0	52,518	0	0	0	392	07/26/2036.	2FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		06/26/2018.	Pass-Through Loss		0	767	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		05/01/2018.	Paydown		7,217	7,217	5,965	5,884	132	1,201	0	1,332	0	7,217	0	0	0	188	12/10/2022.	4FE
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		06/25/2018.	MBS Paydown		22,693	22,693	22,997	23,025	0	(134)	0	(134)	0	22,693	0	0	0	334	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		06/25/2018.	MBS Paydown		56,142	56,142	56,738	56,403	0	842	0	842	0	56,142	0	0	0	1,298	09/25/2033.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		06/25/2018.	MBS Paydown		146,541	146,541	124,194	120,743	0	(499)	0	(499)	0	146,541	0	0	0	2,084	04/25/2035.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		06/25/2018.	MBS Paydown		55,213	55,213	55,869	55,611	0	174	0	174	0	55,213	0	0	0	1,248	09/25/2020.	1FM
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		05/17/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,992,123	0	866	0	866	0	1,992,988	0	7,012	7,012	38,342	10/20/2026.	1Z
08180K AS 9	BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026		05/17/2018.	Distribution		2,500,000	2,500,000	2,500,000	2,486,006	0	1,140	0	1,140	0	2,487,146	0	12,854	12,854	51,175	10/20/2026.	1Z
088588 ZZ 4	BEYONDTRUST SOFTWARE L+625 11/21/2023 AR		06/29/2018.	Paydown		3,125	3,125	3,054	3,055	0	70	0	70	0	3,125	0	0	0	85	11/21/2023.	3FE
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		04/15/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,500,853	0	(853)	0	(853)	0	3,500,000	0	0	0	69,687	01/15/2026.	1FE
095560 AY 4	BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26		04/15/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,142	0	(142)	0	(142)	0	1,000,000	0	0	0	21,750	01/15/2026.	1FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		05/15/2018.	MBS Paydown		444	444	444	214	8	3,767	0	3,775	0	444	0	0	0	13	12/15/2029.	6FE
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022		05/01/2018.	MBS Paydown		414,650	414,650	397,805	413,571	0	1,078	0	1,078	0	414,650	0	0	0	4,986	02/01/2022.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		06/20/2018.	Sinking Fund Redemption		42,217	42,217	42,287	42,259	0	(4)	0	(4)	0	42,217	0	0	0	974	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		06/20/2018.	Sinking Fund Redemption		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	1,848	06/20/2020.	1FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2018.	Sinking Fund Redemption		11,376	11,376	10,295	11,376	0	0	0	0	0	11,376	0	0	0	354	07/02/2018.	1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		06/15/2018.	MBS Paydown		139,960	139,960	139,957	0	0	21	0	21	0	139,960	0	0	0	1,161	02/15/2033.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/25/2018.	MBS Paydown		75,000	75,000	73,854	74,108	0	142	0	142	0	75,000	0	0	0	1,081	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/25/2018.	MBS Paydown		116,250	116,250	114,276	114,840	0	206	0	206	0	116,250	0	0	0	1,616	03/27/2028.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		06/15/2018.	MBS Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	44	04/15/2047.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2018.	MBS Paydown		16,032	16,032	15,684	9,468	0	(2,896)	0	(2,896)	0	16,032	0	0	0	206	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/20/2018.	Pass-Through Loss		0	19	19	0	0	0	0	0	0	0	0	0	0	0	06/20/2036.	1FM
12543K AM 6	COMMUNITY HEALTH TL G L+275 12/31/2019		05/02/2018.	GOLDMAN SACHS		495,390	499,133	475,424	481,653	0	2,966	0	2,966	0	484,619	0	10,771	10,771	10,279	12/31/2019.	4FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/18/2018.	MBS Paydown		20,333	20,333	20,330	20,332	0	0	0	0	0	20,333	0	0	0	245	03/18/2028.	1FE
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/21/2018.	Consent Fee		971	0	0	0	0	0	0	0	0	971	0	0	0	0	03/18/2028.	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/18/2018.	MBS Paydown		24,667	24,667	24,658	24,661	0	1	0	1	0	24,667	0	0	0	330	06/18/2028.	1FE
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		06/21/2018.	Consent Fee		976	0	0	0	0	0	0	0	0	976	0	0	0	0	06/18/2028.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/18/2018.	MBS Paydown		429,773	429,773	425,153	404,788	0	423	0	423	0	429,773	0	0	0	5,968	10/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/21/2018.	Consent Fee		19,631	0	0	0	0	0	0	0	0	19,631	0	0	0	0	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		06/18/2018.	MBS Paydown		45,937	45,937	45,932	45,933	0	0	0	0	0	45,937	0	0	0	806	02/18/2041.	1FE
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		06/26/2018.	MBS Paydown		101,110	101,110	101,110	100,927	0	44	0	44	0	101,110	0	0	0	1,473	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		05/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	28,190	0	(28,190)	(28,190)	0	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		06/26/2018.	Pass-Through Loss		0	(51,223)	4	0	0	0	0	0	0	(28,214)	0	28,214	28,214	0	04/26/2036.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	MBS Paydown		3,701	3,701	2,491	2,467	0	183	0	183	0	3,701	0	0	0	94	09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/26/2018.	Pass-Through Loss		0	157	105	0	0	0	0	0	0	0	0	0	0	0	09/26/2037.	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		06/26/2018.	MBS Paydown		19,829	19,829	19,829	19,734	0	108	0	108	0	19,829	0	0	0	490	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2018.	Pass-Through Loss		0	48,000	0	0	0	(247)	0	(247)	0	0	0	0	0	0	07/26/2037.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/26/2018.	MBS Paydown		155,549	155,549	23,059	43,807	0	37,812	0	37,812	0	155,549	0	0	0	3,557	12/26/2036.	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 BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	06/26/2018.	Pass-Through Loss		0	(61)	0	0	0	0	0	0	0	(233)	0	233	233	0	12/26/2036.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36	..	06/26/2018.	MBS Paydown		10,462	10,462	10,462	10,435	0	0	0	0	0	10,462	0	0	0	264	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	06/26/2018.	Pass-Through Loss		0	(2,677)	0	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	..	06/26/2018.	MBS Paydown		33,024	33,024	26,103	21,845	0	(2,782)	0	(2,782)	0	33,024	0	0	0	277	04/26/2037.	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	06/26/2018.	MBS Paydown		29,036	29,036	26,182	27,123	0	427	0	427	0	29,036	0	0	0	791	04/26/2037.	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37	..	06/26/2018.	Pass-Through Loss		0	8,031	0	0	0	(1)	0	(1)	0	0	0	0	0	0	04/26/2037.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	06/26/2018.	MBS Paydown		95,304	95,304	80,569	91,778	0	2,470	0	2,470	0	95,304	0	0	0	492	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	06/26/2018.	MBS Paydown		170,118	170,118	170,118	170,118	0	0	0	0	0	170,118	0	0	0	3,432	03/26/2037.	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE	..	06/28/2018.	MBS Paydown		157,859	157,859	114,516	120,998	0	31,568	0	31,568	0	157,859	0	0	0	1,288	12/27/2036.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/25/2018.	MBS Paydown		213,973	213,973	214,478	200,193	0	1,529	0	1,529	0	213,973	0	0	0	4,734	04/25/2035.	2FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	06/25/2018.	Pass-Through Loss		0	29,748	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	..	04/25/2018.	MBS Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	07/25/2034.	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	..	06/25/2018.	MBS Paydown		129,945	129,945	131,894	130,577	0	116	0	116	0	129,945	0	0	0	3,214	08/25/2024.	1FM
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34	..	06/25/2018.	MBS Paydown		11,167	11,167	11,362	11,263	0	(52)	0	(52)	0	11,167	0	0	0	306	10/25/2034.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	06/25/2018.	MBS Paydown		17,240	17,240	0	0	0	17,240	0	17,240	0	17,240	0	0	0	178	01/25/2036.	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	06/25/2018.	Pass-Through Loss		0	35,548	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	06/25/2018.	MBS Paydown		10,018	10,018	8,652	4,468	0	228	0	228	0	10,018	0	0	0	233	05/25/2036.	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	06/25/2018.	Pass-Through Loss		0	6,726	5,809	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	..	06/20/2018.	MBS Paydown		77,363	77,363	67,762	66,962	0	1,279	0	1,279	0	77,363	0	0	0	1,101	04/20/2036.	1FM
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	..	06/25/2018.	MBS Paydown		2,713	2,713	2,693	2,140	0	125	0	125	0	2,713	0	0	0	62	11/25/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	06/20/2018.	MBS Paydown		62,886	62,886	57,186	57,472	0	2,422	0	2,422	0	62,886	0	0	0	773	12/20/2035.	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35	..	06/20/2018.	Pass-Through Loss		0	12,785	10,388	0	0	0	0	0	0	10,163	0	(10,163)	(10,163)	0	12/20/2035.	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036	..	06/25/2018.	MBS Paydown		120,050	120,050	103,888	101,815	0	9,876	0	9,876	0	120,050	0	0	0	1,744	01/25/2036.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034	..	06/20/2018.	MBS Paydown		85,378	85,378	85,510	85,569	0	(213)	0	(213)	0	85,378	0	0	0	1,333	09/20/2034.	1FM
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034	..	06/25/2018.	MBS Paydown		38,955	38,955	39,027	38,948	0	(45)	0	(45)	0	38,955	0	0	0	560	05/25/2034.	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34	..	06/20/2018.	MBS Paydown		31,818	31,818	31,957	31,979	0	(29)	0	(29)	0	31,818	0	0	0	373	11/20/2034.	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34	..	06/20/2018.	MBS Paydown		45,892	45,892	46,092	46,124	0	(42)	0	(42)	0	45,892	0	0	0	538	11/20/2034.	1FM
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047	..	05/20/2018.	MBS Paydown		15,000	15,000	14,884	14,893	0	8	0	8	0	15,000	0	0	0	488	08/20/2047.	2AM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046	..	06/15/2018.	MBS Paydown		18,491	18,491	18,485	18,486	0	0	0	0	0	18,491	0	0	0	352	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041	..	06/15/2018.	MBS Paydown		73,495	73,495	73,413	73,411	0	11	0	11	0	73,495	0	0	0	1,361	08/15/2041.	1FE
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35	..	06/25/2018.	MBS Paydown		151,596	151,596	151,620	150,727	0	(3,030)	0	(3,030)	0	151,596	0	0	0	3,447	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	05/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	5,023	0	(5,023)	(5,023)	0	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	06/25/2018.	MBS Paydown		15,157	15,157	13,407	12,148	0	2,021	0	2,021	0	15,157	0	0	0	228	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	06/25/2018.	Pass-Through Loss		0	(6,029)	0	0	0	0	0	0	0	(5,112)	0	5,112	5,112	0	01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	06/25/2018.	MBS Paydown		52,990	52,990	46,234	43,923	0	(53,422)	0	(53,422)	0	52,990	0	0	0	1,284	11/25/2036.	4FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	06/25/2018.	MBS Paydown		96,263	96,263	80,220	73,535	0	(10,813)	0	(10,813)	0	96,263	0	0	0	1,642	08/25/2037.	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	06/25/2018.	Pass-Through Loss		0	52,280	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	..	06/29/2018.	Paydown		7,454	7,454	7,372	7,372	0	82	0	82	0	7,454	0	0	0	330	11/07/2023.	3FE
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043	..	06/20/2018.	MBS Paydown		31,268	31,268	31,268	0	0	(0)	0	(0)	0	31,268	0	0	0	61	03/20/2043.	1FE
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	..	06/25/2018.	MBS Paydown		4,777	4,777	4,777	1,856	0	203	0	203	0	4,777	0	0	0	79	03/25/2036.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	06/25/2018.	MBS Paydown		18,879	18,879	18,879	10,947	0	(2,127)	0	(2,127)	0	18,879	0	0	0	394	08/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	06/25/2018.	MBS Paydown		27,999	27,999	26,194	25,060	0	(238)	0	(238)	0	27,999	0	0	0	730	04/25/2036.	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)
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	06/25/2018.	Pass-Through Loss		0	(284)	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	06/25/2018.	MBS Paydown		129,727	129,727	112,214	129,727	0	0	0	0	0	129,727	0	0	0	2,990	09/25/2036.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	06/25/2018.	MBS Paydown		8,372	8,372	2,840	2,650	0	1,666	0	1,666	0	8,372	0	0	0	114	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	06/25/2018.	Pass-Through Loss		0	3,648	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	..	06/25/2018.	MBS Paydown		67,039	67,039	54,302	51,818	0	1,917	0	1,917	0	67,039	0	0	0	1,762	06/25/2037.	1FM
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	06/25/2018.	Pass-Through Loss		0	22,051	17,861	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	..	06/29/2018.	Paydown		3,125	3,125	3,054	3,054	2	70	0	71	0	3,125	0	0	0	122	10/17/2023.	3FE
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050	..	06/20/2018.	MBS Paydown		96,789	96,789	96,789	96,780	0	0	0	0	0	96,789	0	0	0	1,090	04/20/2050.	1FE
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR	..	06/29/2018.	Paydown		3,125	3,125	3,082	3,075	9	42	0	50	0	3,125	0	0	0	105	08/21/2023.	3FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	06/25/2018.	MBS Paydown		125,033	125,033	124,999	125,001	0	25	0	25	0	125,033	0	0	0	1,401	10/25/2040.	1FE
20825A AA 6	CONN 2017-B A ABS SSNR 2.73 03/15/2020	..	06/15/2018.	MBS Paydown		1,362,636	1,362,636	1,362,578	1,362,582	0	51	0	51	0	1,362,636	0	0	0	14,877	07/15/2020.	2AM
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	06/15/2018.	MBS Paydown		1,004	1,004	1,003	248	0	0	0	0	0	1,004	0	0	0	30	03/15/2027.	1FM
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024	..	04/29/2018.	Sinking Fund Redemption		124,401	124,401	126,267	125,774	0	(76)	0	(76)	0	124,401	0	0	0	2,488	10/29/2024.	1FE
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	06/18/2018.	MBS Paydown		62,500	62,500	61,527	61,719	0	108	0	108	0	62,500	0	0	0	800	04/18/2028.	1FE
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	..	06/15/2018.	MBS Paydown		26,121	26,121	18,252	22,150	0	(6,249)	0	(6,249)	0	26,121	0	0	0	206	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	06/25/2018.	MBS Paydown		86,761	86,761	65,984	57,037	0	18,755	0	18,755	0	86,761	0	0	0	658	12/25/2046.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	06/25/2018.	Pass-Through Loss		0	1,131	968	0	0	0	0	0	0	821	0	(821)	(821)	0	12/25/2046.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	05/20/2018.	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	124	02/20/2045.	2AM
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47	..	05/20/2018.	MBS Paydown		7,500	7,500	7,496	7,497	0	(1)	0	(1)	0	7,500	0	0	0	113	11/20/2047.	1FE
23359Z ZA 2	DTV AMERICA 14% 06/22/2018	..	06/19/2018.	Exchanged		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	124,964	06/22/2018.	4Z
24702N AZ 3	DELL TL B L+200 09/07/2023	..	04/30/2018.	Paydown		2,500	2,500	2,503	0	0	0	0	0	0	2,500	0	0	0	26	09/07/2023.	2FE
247358 AA 2	DELTA AIR 2012-1 4 05/07/20	..	05/07/2018.	Sinking Fund Redemption		65,852	65,852	65,852	65,852	0	0	0	0	0	65,852	0	0	0	1,564	05/07/2020.	1FE
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27	..	06/25/2018.	MBS Paydown		2,226	2,226	2,233	2,226	0	0	0	0	0	2,226	0	0	0	63	01/25/2027.	1FM
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028	..	04/24/2018.	Distribution		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	78,750	04/15/2028.	1Z
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	..	06/25/2018.	MBS Paydown		27,581	27,581	21,720	23,046	0	(164)	0	(164)	0	27,581	0	0	0	68	12/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	06/25/2018.	MBS Paydown		194,734	194,734	177,128	177,769	0	6,797	0	6,797	0	194,734	0	0	0	1,484	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037	..	06/25/2018.	Pass-Through Loss		0	10,234	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	..	06/25/2018.	MBS Paydown		159,790	159,790	160,739	152,032	0	(2,441)	0	(2,441)	0	159,790	0	0	0	3,602	04/25/2035.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	..	06/25/2018.	MBS Paydown		7,067	7,067	6,060	6,722	0	256	0	256	0	7,067	0	0	0	61	03/25/2020.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	06/25/2018.	MBS Paydown		8,642	8,642	8,630	5,711	0	103	0	103	0	8,642	0	0	0	170	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	06/25/2018.	Pass-Through Loss		0	312	311	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	06/14/2018.	MBS Paydown		57,497	57,497	56,796	0	0	81	0	81	0	57,497	0	0	0	548	07/14/2028.	1FE
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	06/15/2018.	Sinking Fund Redemption		208,800	208,800	208,278	208,695	0	48	0	48	0	208,800	0	0	0	6,147	06/15/2019.	1FE
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47	..	04/25/2018.	MBS Paydown		22,500	22,500	22,379	17,500	0	5	0	5	0	22,500	0	0	0	308	07/25/2047.	1AM
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	05/30/2018.	Sinking Fund Redemption		43,492	43,492	43,492	43,492	0	0	0	0	0	43,492	0	0	0	0	05/30/2021.	2FE
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	05/30/2018.	Sinking Fund Redemption		50,136	50,136	50,136	50,136	0	0	0	0	0	50,136	0	0	0	1,285	11/30/2022.	2FE
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045	..	04/20/2018.	MBS Paydown		7,500	7,500	7,553	5,000	0	0	0	0	0	7,500	0	0	0	163	07/20/2045.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027	..	04/15/2018.	MBS Paydown		137,764	137,764	137,763	137,762	0	0	0	0	0	137,764	0	0	0	2,741	04/15/2027.	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27	..	04/15/2018.	MBS Paydown		49,078	49,078	49,070	49,071	0	1	0	1	0	49,078	0	0	0	883	04/15/2027.	2AM
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018.	MBS Paydown		22,682	22,682	22,682	22,682	0	0	0	0	0	22,682	0	0	0	374	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019	..	04/15/2018.	Paydown		45,444	45,444	45,444	45,444	0	0	0	0	0	45,444	0	0	0	795	01/15/2019.	1
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024	..	04/03/2018.	Private Placement		399,743	398,000	399,990	0	0	859	0	859	0	400,856	0	(1,113)	(1,113)	3,063	10/02/2024.	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)
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		06/29/2018.	Paydown		1,000	1,000	1,004	0	0	(0)	0	(0)	0	1,000	0	0	0	9	10/02/2024.	3FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	06/15/2018.	MBS Paydown		117,412	117,412	117,406	117,408	0	3	0	3	0	117,412	0	0	0	2,418	12/15/2039.	1FE
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR		06/29/2018.	Paydown		3,125	3,125	3,047	3,048	0	77	0	77	0	3,125	0	0	0	169	10/03/2023.	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		04/01/2018.	MBS Paydown		15,126	15,126	15,202	15,126	0	0	0	0	0	15,126	0	0	0	340	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		04/01/2018.	MBS Paydown		15,967	15,967	15,994	15,967	0	0	0	0	0	15,967	0	0	0	349	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/19/2018.	MBS Paydown		56,039	56,039	54,183	54,783	0	296	0	296	0	56,039	0	0	0	536	04/19/2044.	1FE
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		06/19/2018.	MBS Paydown		343,082	343,082	339,724	0	0	295	0	295	0	343,082	0	0	0	1,920	02/19/2045.	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		06/19/2018.	MBS Paydown		50,060	50,060	50,267	0	0	(18)	0	(18)	0	50,060	0	0	0	496	03/19/2046.	1FE
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		03/31/2018.	Paydown		1,538	1,538	1,546	0	0	(0)	0	(0)	0	1,538	0	0	0	8	06/30/2022.	2FE
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		06/25/2018.	MBS Paydown		253,664	253,664	210,779	218,756	0	(6,410)	0	(6,410)	0	253,664	0	0	0	2,038	04/25/2037.	1FM
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		06/15/2018.	MBS Paydown		32,530	32,530	32,683	32,577	0	(10)	0	(10)	0	32,530	0	0	0	571	10/15/2042.	1FE
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		06/15/2018.	MBS Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	263	11/15/2042.	1FE
31620M AJ 5	FIDELITY NATIONAL 2.00 04/15/2018		04/15/2018.	Maturity		2,000,000	2,000,000	1,992,340	1,999,537	0	464	0	464	0	2,000,000	0	0	0	20,000	04/15/2018.	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/25/2018.	MBS Paydown		175,436	175,436	155,092	160,851	0	(9,820)	0	(9,820)	0	175,436	0	0	0	1,319	10/25/2036.	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		06/25/2018.	MBS Paydown		251,448	251,448	234,318	246,889	0	1,787	0	1,787	0	251,448	0	0	0	1,950	07/25/2036.	1FM
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		06/25/2018.	MBS Paydown		49,918	49,918	42,431	42,138	0	(4,076)	0	(4,076)	0	49,918	0	0	0	651	02/25/2035.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		06/25/2018.	MBS Paydown		75,177	75,177	71,583	65,210	0	(500)	0	(500)	0	75,177	0	0	0	1,088	11/25/2035.	1FM
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036		06/25/2018.	MBS Paydown		237,219	237,219	202,896	217,040	0	(8,318)	0	(8,318)	0	237,219	0	0	0	2,042	02/25/2036.	1FM
333333 ZZ 8	ECCRINE SYS CONV 8.00 12/10/2018		06/29/2018.	Exchanged		379,846	300,000	300,000	298,698	1,302	0	0	1,302	0	300,000	0	79,846	79,846	19,186	12/10/2018.	4Z
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047		04/25/2018.	MBS Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	86	07/25/2047.	2AM
33830J AB 1	GUYS 2017-1AW 1AW ABS SNR 3.6 07/25/2047		04/25/2018.	MBS Paydown		7,500	7,500	7,450	0	0	1	0	1	0	7,500	0	0	0	0	07/25/2047.	1FE
34960F AU 7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26		04/17/2018.	Distribution		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	35,322	10/15/2026.	1FE
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033		06/15/2018.	MBS Paydown		359,399	359,399	359,347	359,349	0	21	0	21	0	359,399	0	0	0	4,957	07/15/2033.	1FE
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR		06/29/2018.	Paydown		2,613	2,613	2,478	2,478	4	131	0	135	0	2,613	0	0	0	117	09/15/2023.	3FE
358222 ZZ 3	FRIEDRICH HOLDINGS L+700 02/07/2023 MD		06/29/2018.	Paydown		87,163	87,163	87,163	87,111	0	52	0	52	0	87,163	0	0	0	3,238	02/07/2023.	2FE
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023 AR		04/02/2018.	Paydown		1,676	1,676	1,634	1,620	15	40	0	55	0	1,676	0	0	0	33	08/25/2023.	3FE
360555 ZZ 2	FWR HOLDING CORP DD L+600 08/25/2023 AR		04/02/2018.	Paydown		91	91	91	37	0	1	0	1	0	91	0	0	0	2	08/25/2025.	3FE
361448 AP 8	GATX CORP 2.375 07/30/2018		06/10/2018.	Call		3,000,914	3,000,000	2,992,080	2,999,124	0	628	0	628	0	2,999,752	0	248	248	62,466	07/30/2018.	2FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		06/25/2018.	MBS Paydown		68,217	68,217	67,492	68,217	0	0	0	0	0	68,217	0	0	0	1,407	04/25/2033.	1FM
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		06/25/2018.	MBS Paydown		51,991	51,991	51,991	27,502	0	5,664	0	5,664	0	51,991	0	0	0	1,249	09/25/2034.	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		06/25/2018.	MBS Paydown		10,757	10,757	9,073	9,112	0	(159)	0	(159)	0	10,757	0	0	0	110	07/25/2035.	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		06/25/2018.	MBS Paydown		26,835	26,835	17,795	17,202	0	(160)	0	(160)	0	26,835	0	0	0	194	03/25/2047.	1FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2018.	MBS Paydown		373,033	373,033	387,451	350,489	0	(26,073)	0	(26,073)	0	373,033	0	0	0	7,899	02/25/2036.	5FM
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		06/25/2018.	Pass-Through Loss		0	16,378	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		06/25/2018.	MBS Paydown		128,378	128,378	125,810	127,641	0	464	0	464	0	128,378	0	0	0	1,529	06/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		06/25/2018.	MBS Paydown		27,215	27,215	26,433	26,422	0	(115)	0	(115)	0	27,215	0	0	0	439	08/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		06/25/2018.	MBS Paydown		10,553	10,553	10,391	10,334	0	(498)	0	(498)	0	10,553	0	0	0	170	12/25/2034.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035		06/25/2018.	MBS Paydown		113,399	113,399	110,280	110,171	0	671	0	671	0	113,399	0	0	0	1,451	01/25/2035.	1FM
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035		06/25/2018.	MBS Paydown		14,974	14,974	14,225	14,214	0	170	0	170	0	14,974	0	0	0	192	01/25/2035.	1FM
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/10/2018.	MBS Paydown		86,833	86,833	82,493	86,644	0	716	0	716	0	86,833	0	0	0	2,103	11/10/2045.	1FM
370555 ZZ 0	GEHL FOODS TL L+500 01/25/2024 AR		05/01/2018.	Paydown		3,125	3,125	3,034	0	0	91	0	91	0	3,125	0	0	0	56	01/25/2024.	3FE
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/03/2018.	BANC OF AMERICA SECURITIES		955,000	1,000,000	1,025,250	981,250	24,220	(334)	0	23,885	0	1,005,135	0	(50,135)	(50,135)	40,493	09/24/2021.	4FE

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)
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/24/2018.	GOLDMAN SACHS		970,313	1,035,000	1,029,869	1,014,260	7,309	994	0	8,304	0	1,022,563	0	(52,251)	(52,251)	63,348	09/24/2021.	4FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR		06/29/2018.	Paydown		26,319	26,319	26,056	26,018	60	241	0	301	0	26,319	0	0	0	551	12/18/2019.	3FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2018.	MBS Paydown		26,687	26,687	26,404	26,695	0	(4)	0	(4)	0	26,687	0	0	0	540	09/25/2034.	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/15/2018.	Sinking Fund Redemption		95,121	95,121	95,505	95,260	0	(38)	0	(38)	0	95,121	0	0	0	2,833	12/15/2020.	3FE
404055 ZZ 1	HAI ACQUISITION TL L+500 11/01/2024 AR		06/29/2018.	Paydown		3,125	3,125	3,046	3,047	0	78	0	78	0	3,125	0	0	0	124	11/01/2024.	2FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		06/25/2018.	MBS Paydown		221,628	221,628	221,625	0	0	0	0	0	0	221,628	0	0	0	2,295	01/25/2023.	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		06/25/2018.	MBS Paydown		110,814	110,814	110,814	0	0	(0)	0	(0)	0	110,814	0	0	0	1,290	01/25/2023.	1FE
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		06/25/2018.	MBS Paydown		928,382	928,382	928,367	0	0	3	0	3	0	928,382	0	0	0	8,400	02/25/2023.	1FE
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		06/25/2018.	MBS Paydown		273,054	273,054	273,052	0	0	1	0	1	0	273,054	0	0	0	2,806	02/25/2023.	1FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		06/25/2018.	MBS Paydown		7,293	7,293	6,400	7,247	1,115	813	0	1,928	0	7,293	0	0	0	167	09/25/2037.	4FM
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		06/25/2018.	MBS Paydown		46,874	46,874	40,338	32,003	0	2,258	0	2,258	0	46,874	0	0	0	1,163	09/25/2037.	1FM
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		06/24/2018.	MBS Paydown		412,441	412,441	403,917	0	0	3,333	0	3,333	0	412,441	0	0	0	5,738	06/24/2049.	1FE
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		06/19/2018.	MBS Paydown		3,326	3,326	3,312	3,308	0	(120)	0	(120)	0	3,326	0	0	0	47	06/19/2034.	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		06/19/2018.	MBS Paydown		9,963	9,963	10,100	10,163	0	841	0	841	0	9,963	0	0	0	182	08/19/2034.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2018.	MBS Paydown		456,702	456,702	358,192	353,848	0	28,363	0	28,363	0	456,702	0	0	0	3,563	09/19/2046.	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		06/19/2018.	Pass-Through Loss		0	101,405	80,454	0	0	0	0	0	0	(968)	0	968	968	0	09/19/2046.	1FM
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		06/19/2018.	MBS Paydown		206,115	206,115	164,428	164,019	0	(5,979)	0	(5,979)	0	206,115	0	0	0	1,555	01/25/2047.	1FM
41165G AR 0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26		05/18/2018.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,499,731	0	269	0	269	0	1,500,000	0	0	0	21,954	11/18/2026.	1FE
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2018.	MBS Paydown		4,299,026	4,299,026	4,283,308	4,288,255	0	10,811	0	10,811	0	4,299,026	0	0	0	109,692	03/20/2043.	2AM
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028		06/25/2018.	MBS Paydown		341,376	341,376	339,604	204,798	0	597	0	597	0	341,376	0	0	0	3,424	12/26/2028.	1FE
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		06/25/2018.	MBS Paydown		8,772	8,772	6,031	1,698	0	2,240	0	2,240	0	8,772	0	0	0	68	02/25/2037.	1FM
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		06/25/2018.	MBS Paydown		46,456	46,456	42,304	42,312	0	(1,584)	0	(1,584)	0	46,456	0	0	0	439	03/25/2035.	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		06/25/2018.	MBS Paydown		99,784	99,784	87,311	89,639	0	2,286	0	2,286	0	99,784	0	0	0	858	12/25/2036.	1FM
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		04/25/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	1,999,988	0	12	0	12	0	2,000,000	0	0	0	29,700	01/25/2027.	1Z
450222 ZZ 0	IMA CONSULTING TL L+400 12/13/2023 AR		06/15/2018.	Private Placement		284,690	287,388	280,150	280,203	0	489	0	489	0	280,692	0	3,998	3,998	8,695	12/13/2023.	1FE
450555 ZZ 3	IMA CONSULTING DDTL L+400 12/13/2023 AR		06/15/2018.	Private Placement		192,647	194,473	192,042	0	0	48	0	48	0	192,090	0	557	557	3,743	12/13/2023.	1FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		06/25/2018.	MBS Paydown		17,445	17,445	14,654	15,481	0	(772)	0	(772)	0	17,445	0	0	0	169	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2018.	MBS Paydown		10,196	10,196	5,080	837	0	(4,964)	0	(4,964)	0	10,196	0	0	0	93	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		06/25/2018.	Pass-Through Loss		0	132,127	65,832	0	0	(3,673)	0	(3,673)	0	0	0	0	0	0	08/25/2035.	1FM
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		06/25/2018.	MBS Paydown		447,439	447,439	388,190	391,902	0	1,908	0	1,908	0	447,439	0	0	0	3,558	02/25/2037.	1FM
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021 MD		06/27/2018.	Exchanged		1,507,350	1,481,250	1,481,250	1,478,971	0	(64)	0	(64)	0	1,478,907	0	28,443	28,443	65,106	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		04/02/2018.	Commitment Fee		375	0	0	0	0	0	0	0	0	375	0	0	0	0	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		05/15/2018.	Commitment Fee		3,938	0	0	0	0	0	0	0	0	3,938	0	0	0	0	12/30/2021.	2FE
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD		06/27/2018.	Exchanged		508,110	499,313	499,313	67,444	0	121	0	121	0	494,502	0	13,608	13,608	8,200	12/30/2021.	2FE
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2018.	MBS Paydown		51,416	51,416	38,258	37,715	0	3,313	0	3,313	0	51,416	0	0	0	562	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		06/25/2018.	Pass-Through Loss		0	(6,764)	0	0	0	0	0	0	0	(5,129)	0	5,129	5,129	0	02/25/2035.	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		06/25/2018.	MBS Paydown		130,939	130,939	113,279	109,220	0	7,057	0	7,057	0	130,939	0	0	0	2,154	06/25/2035.	1FM
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		06/25/2018.	Pass-Through Loss		0	29,263	0	0	0	0	0	0	0	(32)	0	32	32	0	06/25/2035.	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		06/25/2018.	MBS Paydown		38,734	38,734	32,602	31,906	0	(3,366)	0	(3,366)	0	38,734	0	0	0	685	06/25/2035.	1FM
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		06/25/2018.	Pass-Through Loss		0	(288)	0	0	0	0	0	0	0	(245)	0	245	245	0	06/25/2035.	1FM
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	MBS Paydown		493	493	108	20	138	(385)	105	(352)	0	493	0	0	0	331	06/25/2035.	6FM

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 PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	Pass-Through Loss		0	15,708	3,449	0	4,408	0	9,562	(5,154)	0	25	0	(25)	(25)	0	06/25/2035.	6FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		06/25/2018.	MBS Paydown		26,441	26,441	21,682	21,906	0	1,790	0	1,790	0	26,441	0	0	0	363	10/25/2034.	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		05/04/2018.	Paydown		73,212	73,212	72,480	72,763	0	350	0	350	0	73,212	0	0	0	3,639	06/30/2020.	4
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		06/17/2018.	MBS Paydown		271,543	271,543	271,543	271,543	0	0	0	0	0	271,543	0	0	0	3,645	06/17/2041.	1FE
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26		04/17/2018.	MBS Paydown		2,300,000	2,300,000	2,300,000	2,300,208	0	(208)	0	(208)	0	2,300,000	0	0	0	47,553	10/19/2026.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		06/15/2018.	MBS Paydown		31,341	31,341	31,313	31,314	0	1	0	1	0	31,341	0	0	0	532	03/17/2070.	1FE
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		06/25/2018.	MBS Paydown		36,580	36,580	35,758	35,745	0	(58)	0	(58)	0	36,580	0	0	0	574	08/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	MBS Paydown		10,139	10,139	9,749	6,715	0	851	0	851	0	10,139	0	0	0	255	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		06/25/2018.	Pass-Through Loss		0	2,784	2,677	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018.	MBS Paydown		46,814	46,814	46,801	33,237	0	999	0	999	0	46,814	0	0	0	679	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		06/25/2018.	Pass-Through Loss		0	3,499	3,661	0	0	0	0	0	0	(133)	0	133	133	0	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/26/2018.	Distribution		22,666	0	0	0	0	0	0	0	0	0	0	22,666	22,666	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2018.	Distribution		13,102	0	0	0	0	0	0	0	0	0	0	13,102	13,102	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/27/2018.	Distribution		11,620	0	0	0	0	0	0	0	0	0	0	11,620	11,620	0	05/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/30/2018.	Book Value Adjustment		0	0	0	0	0	47,388	0	47,388	0	47,388	0	(47,388)	(47,388)	0	05/25/2036.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		05/15/2018.	MBS Paydown		4,025	4,025	3,958	3,979	0	41	0	41	0	4,025	0	0	0	92	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2018.	MBS Paydown		3,959	3,959	3,841	2,741	0	478	0	478	0	3,959	0	0	0	56	04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2018.	Pass-Through Loss		0	(792)	0	0	0	0	0	0	0	(573)	0	573	573	0	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		06/15/2018.	MBS Paydown		217,348	217,348	218,367	217,891	0	(584)	0	(584)	0	217,348	0	0	0	6,147	06/15/2049.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2018.	MBS Paydown		60,246	60,246	48,875	51,857	0	7,013	0	7,013	0	60,246	0	0	0	831	07/27/2037.	1FM
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		06/26/2018.	MBS Paydown		196,445	196,445	150,526	162,161	0	9,413	0	9,413	0	196,445	0	0	0	3,080	03/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		06/26/2018.	MBS Paydown		14,972	14,972	11,613	14,972	0	0	0	0	0	14,972	0	0	0	410	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2018.	MBS Paydown		19,127	19,127	1,956	0	0	0	0	0	0	0	0	19,127	19,127	318	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2018.	Pass-Through Loss		0	1,710	175	0	0	0	0	0	0	0	0	0	0	0	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/30/2018.	Book Value Adjustment		0	0	0	0	0	116,017	0	116,017	0	19,127	0	(19,127)	(19,127)	0	04/26/2035.	1FM
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		06/27/2018.	MBS Paydown		641,640	641,640	619,182	620,805	0	9,355	0	9,355	0	641,640	0	0	0	8,132	10/27/2042.	1FE
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		06/17/2018.	MBS Paydown		99,956	99,956	99,256	99,298	0	45	0	45	0	99,956	0	0	0	1,275	09/17/2042.	1FE
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		06/27/2018.	MBS Paydown		22,291	22,291	21,399	21,450	0	(324)	0	(324)	0	22,291	0	0	0	214	12/27/2042.	1FE
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		06/25/2018.	MBS Paydown		375,359	375,359	343,923	351,631	0	3,359	0	3,359	0	375,359	0	0	0	2,751	06/26/2047.	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		06/25/2018.	MBS Paydown		85,870	85,870	81,147	64,009	0	5,889	0	5,889	0	85,870	0	0	0	2,680	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		05/26/2018.	MBS Paydown		127,465	127,465	97,691	111,420	0	12,170	0	12,170	0	127,465	0	0	0	3,176	10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		05/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	81,965	0	(81,965)	(81,965)	0	10/25/2035.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		06/26/2018.	Pass-Through Loss		0	(65,669)	1,927	0	0	(10)	0	(10)	0	(81,965)	0	81,965	81,965	0	10/25/2035.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2018.	MBS Paydown		74,349	74,349	61,494	66,345	0	2,964	0	2,964	0	74,349	0	0	0	1,352	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		06/21/2018.	Pass-Through Loss		0	135	0	0	0	0	0	0	0	3	0	(3)	(3)	0	06/21/2037.	1FM
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		06/26/2018.	MBS Paydown		212,412	212,412	212,412	201,489	0	4,960	0	4,960	0	212,412	0	0	0	2,315	04/26/2037.	1FM
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		06/26/2018.	Pass-Through Loss		0	62,555	4,778	0	0	(1)	0	(1)	0	0	0	0	0	0	04/26/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		06/26/2018.	MBS Paydown		8,123	8,123	8,123	8,059	0	11	0	11	0	8,123	0	0	0	225	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss		0	5,989	1,616	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		06/26/2018.	MBS Paydown		77,602	77,602	73,577	75,646	0	(657)	0	(657)	0	77,602	0	0	0	1,498	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss		0	78,640	35,042	0	0	104	0	104	0	0	0	0	0	0	09/26/2036.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		06/26/2018.	MBS Paydown		28,703	28,703	28,703	25,184	0	2,122	0	2,122	0	28,703	0	0	0	261	09/26/2036.	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)
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		06/26/2018.	Pass-Through Loss		0	7,975	905	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		06/21/2018.	MBS Paydown		44,272	44,272	44,272	36,257	0	3,675	0	3,675	0	44,272	0	0	0	689	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		06/26/2018.	MBS Paydown		16,174	16,174	14,282	13,597	0	485	0	485	0	16,174	0	0	0	383	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		06/26/2018.	Pass-Through Loss		0	7,244	1,682	0	369	(136)	0	234	0	7,244	0	(7,244)	(7,244)	0	12/26/2036.	6FM
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		05/26/2018.	MBS Paydown		42,049	42,049	42,049	41,980	0	192	0	192	0	42,049	0	0	0	515	04/26/2047.	1FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		06/26/2018.	MBS Paydown		93,685	93,685	93,685	93,598	0	(61)	0	(61)	0	93,685	0	0	0	1,418	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		06/26/2018.	Pass-Through Loss		0	2,270	1,282	0	0	(1)	0	(1)	0	98	0	(98)	(98)	0	04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		06/26/2018.	MBS Paydown		22,950	22,950	18,123	19,222	0	1,884	0	1,884	0	22,950	0	0	0	465	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		06/26/2018.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	(3)	0	3	3	0	06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		06/26/2018.	MBS Paydown		13,604	13,604	3,650	10,842	0	2,650	0	2,650	0	13,604	0	0	0	315	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		05/31/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	75,476	0	(75,476)	(75,476)	0	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		06/26/2018.	Pass-Through Loss		0	(7,290)	0	0	0	(2)	0	(2)	0	(75,476)	0	75,476	75,476	0	08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		06/26/2018.	MBS Paydown		226,304	226,304	138,873	196,741	0	15,578	0	15,578	0	226,304	0	0	0	3,222	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		06/26/2018.	Pass-Through Loss		0	26,945	0	0	0	213	0	213	0	0	0	0	0	0	09/26/2035.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		06/26/2018.	MBS Paydown		21,496	21,496	21,496	14,939	0	502	0	502	0	21,496	0	0	0	297	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2018.	MBS Paydown		20,361	20,361	3,966	18,802	0	2,875	0	2,875	0	20,361	0	0	0	309	06/26/2037.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		06/26/2018.	Pass-Through Loss		0	1,048	204	0	0	0	0	0	0	908	0	(908)	(908)	0	06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		06/26/2018.	MBS Paydown		108,431	108,431	105,381	99,279	0	3,789	0	3,789	0	108,431	0	0	0	2,320	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		06/26/2018.	MBS Paydown		21,942	21,942	21,942	21,691	0	98	0	98	0	21,942	0	0	0	537	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		06/26/2018.	Pass-Through Loss		0	7,103	1,954	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		06/26/2018.	MBS Paydown		16,458	16,458	16,458	16,281	0	69	0	69	0	16,458	0	0	0	386	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		06/26/2018.	Pass-Through Loss		0	5,328	5,328	0	0	(23)	0	(23)	0	0	0	0	0	0	02/26/2037.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		06/26/2018.	MBS Paydown		110,776	110,776	101,409	99,205	0	4,062	0	4,062	0	110,776	0	0	0	1,576	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35		06/26/2018.	Pass-Through Loss		0	9,177	5,495	0	0	6	0	6	0	0	0	0	0	0	09/26/2035.	1FM
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		06/26/2018.	MBS Paydown		70,996	70,996	58,156	61,753	0	(1,061)	0	(1,061)	0	70,996	0	0	0	711	11/26/2036.	1FM
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		06/26/2018.	Pass-Through Loss		0	1,988	125	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		06/26/2018.	MBS Paydown		24,980	24,980	24,980	24,858	0	146	0	146	0	24,980	0	0	0	579	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		06/26/2018.	Pass-Through Loss		0	699	509	0	0	1	0	1	0	(421)	0	421	421	0	11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2018.	MBS Paydown		28,406	28,406	6,848	25,779	0	(938)	0	(938)	0	28,406	0	0	0	366	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		06/26/2018.	Pass-Through Loss		0	308	76	0	0	0	0	0	0	241	0	(241)	(241)	0	11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		06/26/2018.	MBS Paydown		28,825	28,825	28,825	28,708	0	8	0	8	0	28,825	0	0	0	717	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36		06/26/2018.	Pass-Through Loss		0	11,469	8,862	0	0	(1)	0	(1)	0	0	0	0	0	0	07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		06/26/2018.	MBS Paydown		28,783	28,783	28,783	28,502	0	18	0	18	0	28,783	0	0	0	421	04/26/2037.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		06/26/2018.	MBS Paydown		34,371	34,371	34,371	33,483	0	510	0	510	0	34,371	0	0	0	875	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		06/26/2018.	Pass-Through Loss		0	1,452	401	0	0	(1)	0	(1)	0	0	0	0	0	0	04/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		06/26/2018.	MBS Paydown		14,917	14,917	14,917	14,692	0	(121)	0	(121)	0	14,917	0	0	0	356	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		06/26/2018.	Pass-Through Loss		0	47	12	0	0	(0)	0	(0)	0	0	0	0	0	0	03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		06/26/2018.	MBS Paydown		21,090	21,090	21,260	21,032	0	10	0	10	0	21,090	0	0	0	536	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		06/26/2018.	Pass-Through Loss		0	6,991	7,230	0	0	(9)	0	(9)	0	1,244	0	(1,244)	(1,244)	0	03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		06/26/2018.	MBS Paydown		26,217	26,217	26,610	26,134	0	3	0	3	0	26,217	0	0	0	616	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		06/26/2018.	Pass-Through Loss		0	6,705	6,805	0	0	(20)	0	(20)	0	0	0	0	0	0	04/26/2037.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		06/26/2018.	MBS Paydown		37,515	37,515	37,515	37,379	0	26	0	26	0	37,515	0	0	0	890	02/26/2036.	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)
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		06/26/2018.	Pass-Through Loss		0	9,105	9,105	0	0	(7)	0	(7)	0	0	0	0	0	0	02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2018.	MBS Paydown		2,181	2,181	2,116	1,754	0	(402)	0	(402)	0	2,181	0	0	0	40	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		06/26/2018.	Pass-Through Loss		0	449	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		06/26/2018.	MBS Paydown		124,005	124,005	51,280	75,718	0	21,800	0	21,800	0	124,005	0	0	0	1,039	01/26/2047.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		06/26/2018.	MBS Paydown		41,329	41,329	37,151	32,108	0	3,949	0	3,949	0	41,329	0	0	0	1,060	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2018.	Pass-Through Loss		0	14,666	11,215	0	0	63	0	63	0	993	0	(993)	(993)	0	02/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		05/26/2018.	MBS Paydown		13,961	13,961	700	181	0	13,715	0	13,715	0	13,961	0	0	0	112	01/26/2047.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		06/26/2018.	Pass-Through Loss		0	505	92	0	0	0	0	0	0	(2,696)	0	2,696	2,696	0	01/26/2047.	1FM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		04/30/2018.	MBS Paydown		8,905	8,905	8,889	0	0	0	0	0	0	8,905	0	0	0	80	07/30/2047.	2AM
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		06/15/2018.	MBS Paydown		63,000	63,000	62,998	62,998	0	0	0	0	0	63,000	0	0	0	1,084	12/15/2042.	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		04/25/2018.	MBS Paydown		7,320	7,320	5,929	7,320	0	0	0	0	0	7,320	0	0	0	69	07/25/2029.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		06/15/2018.	MBS Paydown		62,500	62,500	61,287	61,429	0	75	0	75	0	62,500	0	0	0	1,120	01/15/2042.	1FE
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		06/15/2018.	MBS Paydown		70,127	70,127	70,105	69,535	0	510	0	510	0	70,127	0	0	0	1,543	09/15/2018.	1FE
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		06/25/2018.	MBS Paydown		56,513	56,513	40,690	36,958	0	621	0	621	0	56,513	0	0	0	617	12/25/2035.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2018.	MBS Paydown		41,360	41,360	29,336	21,434	0	3,799	0	3,799	0	41,360	0	0	0	416	06/25/2037.	1FM
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		06/25/2018.	Pass-Through Loss		0	(351)	0	0	0	0	0	0	0	(229)	0	229	229	0	06/25/2037.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		06/25/2018.	MBS Paydown		284,762	284,762	221,124	226,081	0	(43,317)	0	(43,317)	0	284,762	0	0	0	2,326	11/25/2046.	1FM
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		06/25/2018.	Pass-Through Loss		0	41,742	32,414	0	0	0	0	0	0	29,355	0	(29,355)	(29,355)	0	11/25/2046.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2018.	MBS Paydown		5,919	5,919	3,834	4,004	0	(502)	0	(502)	0	5,919	0	0	0	120	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		06/25/2018.	Pass-Through Loss		0	10,560	7,580	0	0	(977)	0	(977)	0	3,390	0	(3,390)	(3,390)	0	01/25/2037.	1FM
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		06/25/2018.	MBS Paydown		5,487	5,487	5,377	5,325	0	(6)	0	(6)	0	5,487	0	0	0	57	02/25/2034.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		04/19/2018.	Consent Fee		19,495	0	0	0	0	0	0	0	0	19,495	0	0	0	0	01/15/2045.	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/15/2018.	MBS Paydown		492,499	492,499	486,996	487,684	0	522	0	522	0	492,499	0	0	0	6,094	01/15/2045.	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		04/19/2018.	Consent Fee		3,150	0	0	0	0	0	0	0	0	3,150	0	0	0	0	01/15/2045.	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051		06/12/2018.	MBS Paydown		2,557	2,557	2,578	2,558	0	(2)	0	(2)	0	2,557	0	0	0	63	03/12/2051.	1FM
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027		06/29/2018.	Distribution		1,550,000	1,550,000	1,550,000	1,550,000	0	0	0	0	0	1,550,000	0	0	0	38,760	04/27/2027.	1FE
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		04/01/2018.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(29,986)	01/18/2028.	1AM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		06/25/2018.	MBS Paydown		87,626	87,626	84,340	84,730	0	613	0	613	0	87,626	0	0	0	1,147	12/25/2033.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		06/25/2018.	MBS Paydown		22,779	22,779	21,640	21,676	0	524	0	524	0	22,779	0	0	0	432	02/25/2035.	1FM
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		06/25/2018.	MBS Paydown		48,802	48,802	48,802	48,802	0	0	0	0	0	48,802	0	0	0	1,022	08/25/2034.	1FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		06/25/2018.	MBS Paydown		80,050	80,050	79,950	78,375	0	(331)	0	(331)	0	80,050	0	0	0	1,265	11/25/2035.	1FM
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025		06/29/2018.	Paydown		1,000	1,000	998	0	0	(0)	0	(0)	0	1,000	0	0	0	18	01/18/2025.	3FE
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		06/25/2018.	MBS Paydown		298,752	298,752	278,492	284,701	0	5,887	0	5,887	0	298,752	0	0	0	2,541	08/25/2035.	1FM
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042		06/15/2018.	MBS Paydown		44,992	44,992	44,992	44,992	0	0	0	0	0	44,992	0	0	0	859	10/15/2042.	1FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		06/29/2018.	Paydown		3,279	3,279	3,279	1,928	80	41	0	121	0	3,279	0	0	0	110	12/02/2022.	3FE
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR		06/29/2018.	Paydown		230	230	227	0	0	2	0	2	0	230	0	0	0	3	12/02/2022.	3FE
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		03/30/2018.	Paydown		281	281	282	0	0	(0)	0	(0)	0	281	0	0	0	1	01/17/2024.	3FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2018.	MBS Paydown		669,015	669,015	593,727	616,554	0	40,520	0	40,520	0	669,015	0	0	0	5,338	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		06/25/2018.	Pass-Through Loss		0	39,576	29,633	0	0	0	0	0	0	28,735	0	(28,735)	(28,735)	0	12/26/2046.	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/29/2018.	Consent Fee		42,418	0	0	0	0	0	0	0	0	42,418	0	0	0	0	10/30/2023.	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/04/2018.	Paydown		496,452	496,452	495,545	0	0	2,597	0	2,597	0	496,452	0	0	0	11,239	10/30/2023.	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)
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		06/25/2018.	MBS Paydown		41,241	41,241	38,096	39,336	0	977	0	977	0	41,241	0	0	0	419	11/25/2035.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		06/25/2018.	MBS Paydown		14,005	14,005	10,871	6,616	0	5,436	0	5,436	0	14,005	0	0	0	194	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		06/25/2018.	MBS Paydown		108,342	108,342	92,813	48,286	0	2,992	0	2,992	0	108,342	0	0	0	1,057	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		06/25/2018.	MBS Paydown		122,906	122,906	111,959	108,344	0	(1,574)	0	(1,574)	0	122,906	0	0	0	1,370	07/25/2047.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		06/26/2018.	MBS Paydown		177,437	177,437	184,254	174,441	0	(6,079)	0	(6,079)	0	177,437	0	0	0	4,343	04/26/2036.	1FM
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		04/20/2018.	MBS Paydown		297,516	297,516	297,498	0	0	0	0	0	0	297,516	0	0	0	2,112	07/22/2024.	1FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		06/29/2018.	Paydown		2,537	2,537	2,546	0	0	(20)	0	(20)	0	2,537	0	0	0	45	06/30/2023.	3FE
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47		06/20/2018.	MBS Paydown		85,452	85,452	85,452	85,452	0	0	0	0	0	85,452	0	0	0	1,204	10/21/2047.	1FE
636333 ZZ 2	NATIONAL IPA TL L+550 09/19/2022 AR		05/23/2018.	Paydown		642,998	642,998	633,353	634,372	0	8,648	0	8,648	0	642,998	0	0	0	18,884	09/19/2022.	3FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		06/15/2018.	MBS Paydown		269,404	269,404	269,305	269,355	0	17	0	17	0	269,404	0	0	0	2,965	12/15/2028.	1FE
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		05/28/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	30,000	08/28/2026.	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		06/25/2018.	MBS Paydown		18,908	18,908	12,574	8,188	0	(8)	0	(8)	0	18,908	0	0	0	234	10/25/2036.	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		06/25/2018.	MBS Paydown		7,563	7,563	5,030	3,277	0	(3)	0	(3)	0	7,563	0	0	0	94	10/25/2036.	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		06/25/2018.	MBS Paydown		63,691	63,691	63,678	0	0	1	0	1	0	63,691	0	0	0	243	05/25/2023.	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		06/25/2018.	MBS Paydown		106,151	106,151	106,142	0	0	0	0	0	0	106,151	0	0	0	438	05/25/2023.	1FE
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		06/02/2018.	MBS Paydown		349,010	349,010	344,298	347,884	0	1,026	0	1,026	0	349,010	0	0	0	4,240	06/02/2025.	1FE
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		06/01/2018.	Paydown		9,714	9,714	9,763	0	0	(3)	0	(3)	0	9,714	0	0	0	138	01/17/2024.	3FE
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		06/25/2018.	MBS Paydown		38,905	38,905	32,340	32,930	0	3,947	0	3,947	0	38,905	0	0	0	334	07/25/2035.	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/25/2018.	MBS Paydown		33,612	33,612	23,151	23,461	0	(10,656)	0	(10,656)	0	33,612	0	0	0	284	08/25/2035.	1FM
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		06/25/2018.	MBS Paydown		210,430	210,430	183,074	210,176	0	0	0	0	0	210,430	0	0	0	1,797	11/25/2035.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2018.	MBS Paydown		12,478	12,478	12,406	6,437	0	570	0	570	0	12,478	0	0	0	198	03/25/2047.	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		06/25/2018.	Pass-Through Loss		0	6,748	6,709	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		06/26/2018.	Pass-Through Loss		0	(6,542)	0	0	0	0	0	0	0	(3,448)	0	3,448	3,448	0	12/26/2036.	1FM
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025		06/15/2018.	MBS Paydown		1,600,000	1,600,000	1,600,000	1,600,000	0	(0)	0	(0)	0	1,600,000	0	0	0	28,792	09/15/2025.	1FE
670444 ZZ 4	NUSPIRE LLC L+6.50 11/08/2022 MD		06/19/2018.	Paydown		997,500	997,500	997,500	996,766	0	734	0	734	0	997,500	0	0	0	48,129	11/08/2022.	2FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		06/15/2018.	MBS Paydown		22,366	22,366	22,364	8,028	0	4,218	0	4,218	0	22,366	0	0	0	548	05/15/2024.	1AM
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		04/17/2018.	MBS Paydown		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	28,880	04/17/2026.	1FE
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019		05/05/2018.	Make Whole Call		8,188,624	8,000,000	7,953,360	7,740,000	241,151	3,211	0	244,362	0	7,984,362	0	15,638	15,638	353,624	11/20/2019.	3FE
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24		04/19/2018.	Distribution		4,000,000	4,000,000	4,000,000	3,999,979	0	2	0	2	0	3,999,981	0	19	19	57,715	12/16/2024.	1Z
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		06/18/2018.	MBS Paydown		846,253	846,253	845,984	846,206	0	31	0	31	0	846,253	0	0	0	11,267	03/18/2026.	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		06/18/2018.	MBS Paydown		815,414	815,414	815,274	815,362	0	40	0	40	0	815,414	0	0	0	13,917	03/20/2028.	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		06/05/2018.	Paydown		64,490	64,490	64,492	64,492	0	(0)	0	(0)	0	64,490	0	0	0	970	07/05/2032.	1
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		06/29/2018.	Paydown		1,520	1,520	1,509	1,052	25	13	0	39	0	1,520	0	0	0	38	10/10/2024.	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		05/25/2018.	Distribution		170,780	170,797	170,797	18,156	0	41	0	41	0	170,780	0	0	0	1,720	10/10/2024.	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018.	Paydown		23	23	23	0	0	0	0	0	0	23	0	0	0	0	10/10/2024.	3FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		04/30/2018.	Paydown		933	933	933	923	9	0	0	9	0	933	0	0	0	30	02/10/2022.	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		04/30/2018.	Paydown		2,328	2,328	2,328	2,197	131	0	0	131	0	2,328	0	0	0	84	08/10/2022.	5FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023 AR		03/31/2018.	Paydown		2,548	2,548	2,503	2,499	5	1	0	6	0	2,548	0	0	0	40	08/25/2023.	3FE
704888 ZZ 2	PDI HOLDINGS TL L+475 08/25/2023 AR		04/11/2018.	Private Placement		1,014,089	1,014,089	996,252	994,629	2,063	877	0	2,939	0	997,525	0	16,564	16,564	24,228	08/25/2023.	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		03/31/2018.	Paydown		577	577	574	311	4	4	0	7	0	577	0	0	0	5	08/25/2023.	3FE
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		04/11/2018.	Private Placement		229,661	229,661	228,513	123,856	1,420	1,865	0	3,285	0	228,951	0	710	710	5,323	08/25/2023.	3FE
704900 ZZ 5	PDI HOLDINGS TL L+475 08/25/2023 AR		06/29/2018.	Paydown		3,514	3,514	3,504	0	0	11	0	11	0	3,514	0	0	0	36	08/25/2023.	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)
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		06/29/2018.	Paydown		388	388	385	0	0	3	0	3	0	388	0	0	0	0	08/25/2023.	3FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		06/29/2018.	Paydown		2,209,524	2,209,524	2,194,034	0	0	15,490	0	15,490	0	2,209,524	0	0	0	0	05/02/2023.	1FE
715335 ZZ 1	PHNTM HOLDINGS L+525 06/18/2020 AR		06/29/2018.	Paydown		910	910	901	901	0	9	0	9	0	910	0	0	0	32	06/18/2020.	3FE
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		04/03/2018.	Paydown		5,651	5,651	5,651	0	0	(0)	0	(0)	0	5,651	0	0	0	73	07/31/2022.	3FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		06/25/2018.	MBS Paydown		64,721	64,721	60,757	64,721	0	0	0	0	0	64,721	0	0	0	518	11/25/2046.	1FM
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034		04/30/2018.	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	81,374	06/24/2034.	5AM
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2018.	MBS Paydown		1,599,095	1,599,095	1,409,203	1,421,931	0	181,975	0	181,975	0	1,599,095	0	0	0	26,058	09/24/2033.	1FE
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		06/24/2018.	MBS Paydown		7,500,000	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	0	0	58,674	09/24/2033.	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		06/24/2018.	MBS Paydown		900,000	900,000	900,000	0	0	0	0	0	0	900,000	0	0	0	7,041	09/24/2033.	6FE
74041W AE 5	PRETSL 11A B3 CDO MEZ FLT 09/24/2033		06/24/2018.	MBS Paydown		5,460,000	5,460,000	5,460,000	0	0	0	0	0	0	5,460,000	0	0	0	52,136	09/24/2033.	6FE
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		06/12/2018.	MBS Paydown		553	553	547	550	0	3	0	3	0	553	0	0	0	8	06/12/2032.	1FE
744320 AK 8	PRUDENTIAL FIN VAR/8.875 06/15/2038		04/16/2018.	Make Whole Call		5,052,271	5,000,000	6,112,500	5,122,509	0	(73,246)	0	(73,246)	0	5,049,263	0	(49,263)	(49,263)	201,420	06/15/2038.	2FE
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2018.	Maturity		192,666	192,666	181,378	186,078	0	6,588	0	6,588	0	192,666	0	0	0	6,180	06/01/2018.	1FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		06/29/2018.	Paydown		1,245	1,245	1,245	0	0	0	0	0	0	1,245	0	0	0	19	07/15/2021.	2FE
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		04/25/2018.	MBS Paydown		25,877	25,877	23,774	25,694	0	271	0	271	0	25,877	0	0	0	184	08/25/2046.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		05/25/2018.	Pass-Through Loss		0	9,951	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037.	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		06/25/2018.	MBS Paydown		111,089	111,089	87,450	89,098	0	4,373	0	4,373	0	111,089	0	0	0	951	01/25/2037.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2018.	MBS Paydown		161,627	161,627	155,479	155,385	0	1,890	0	1,890	0	161,627	0	0	0	2,509	01/26/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		06/26/2018.	Pass-Through Loss		0	13	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		06/25/2018.	MBS Paydown		208,686	208,686	204,629	203,841	0	1,128	0	1,128	0	208,686	0	0	0	3,487	10/26/2035.	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		06/25/2018.	Pass-Through Loss		0	399	0	0	0	0	0	0	0	0	0	0	0	0	10/26/2035.	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		06/25/2018.	MBS Paydown		36,569	36,569	34,101	35,285	0	95	0	95	0	36,569	0	0	0	306	01/26/2036.	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		06/27/2018.	MBS Paydown		47,804	47,804	42,068	45,450	0	(3,075)	0	(3,075)	0	47,804	0	0	0	348	07/26/2033.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2018.	MBS Paydown		46,779	46,779	25,910	17,333	0	7,459	0	7,459	0	46,779	0	0	0	767	02/25/2037.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		06/25/2018.	Pass-Through Loss		0	15,626	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037.	1FM
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/29/2018.	Paydown		486	486	481	0	0	6	0	6	0	486	0	0	0	1	12/13/2023.	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/15/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/13/2023.	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/29/2018.	Paydown		720	720	703	0	0	7	0	7	0	720	0	0	0	2	12/13/2023.	1FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2018.	MBS Paydown		59,010	59,010	50,636	47,678	0	(3,275)	0	(3,275)	0	59,010	0	0	0	1,165	07/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		06/25/2018.	Pass-Through Loss		0	1,096	0	0	0	0	0	0	0	(5,684)	0	5,684	5,684	0	07/25/2036.	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		05/25/2018.	Pass-Through Loss		0	(37)	0	0	0	0	0	0	0	(30)	0	30	30	0	05/25/2036.	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		06/25/2018.	MBS Paydown		581,303	581,303	455,449	463,408	0	21,569	0	21,569	0	581,303	0	0	0	4,650	05/25/2036.	1FM
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036		06/25/2018.	MBS Paydown		242,596	242,596	213,482	153,422	0	(1,409)	0	(1,409)	0	242,596	0	0	0	1,753	07/25/2036.	1FM
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		06/25/2018.	MBS Paydown		3,408	3,408	3,408	1,529	0	6,967	0	6,967	0	3,408	0	0	0	76	04/25/2037.	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		06/25/2018.	MBS Paydown		23,097	23,097	23,006	22,555	0	(49)	0	(49)	0	23,097	0	0	0	390	02/25/2036.	1FM
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		06/25/2018.	MBS Paydown		817	817	817	9,837	0	26	0	26	0	817	0	0	0	18	06/25/2034.	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		06/25/2018.	MBS Paydown		169,052	169,052	168,993	55,470	0	12,739	0	12,739	0	169,052	0	0	0	4,051	09/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2018.	MBS Paydown		121,088	121,088	102,152	100,237	0	(118)	0	(118)	0	121,088	0	0	0	2,196	07/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		06/25/2018.	Pass-Through Loss		0	2,536	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		06/25/2018.	MBS Paydown		54,192	54,192	45,381	39,044	0	(1,164)	0	(1,164)	0	54,192	0	0	0	479	08/25/2035.	1FM
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		06/25/2018.	Pass-Through Loss		0	3,430	2,872	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		05/25/2018.	MBS Paydown		8,353	8,353	7,674	6,146	0	(357)	0	(357)	0	8,353	0	0	0	209	10/25/2035.	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)
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	06/25/2018.	Pass-Through Loss		0	3,395	3,119	0	0	181	0	181	0	0	0	0	0	0	10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	06/25/2018.	MBS Paydown		17,356	17,356	17,345	12,443	0	4	0	4	0	17,356	0	0	0	414	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	06/25/2018.	Pass-Through Loss		0	4,212	4,210	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	..	06/25/2018.	MBS Paydown		10,068	10,068	9,861	9,920	0	(340)	0	(340)	0	10,068	0	0	0	149	03/25/2035.	1FM
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	..	06/25/2018.	MBS Paydown		13,393	13,393	13,360	13,368	0	20	0	20	0	13,393	0	0	0	261	01/25/2035.	1FM
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037	..	06/25/2018.	MBS Paydown		71,345	71,345	69,026	70,818	0	(838)	0	(838)	0	71,345	0	0	0	1,187	07/25/2037.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	06/18/2018.	MBS Paydown		155,870	155,870	144,101	141,967	0	81	0	81	0	155,870	0	0	0	2,835	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	06/18/2018.	Pass-Through Loss		0	(5,698)	0	0	0	0	0	0	0	(6,763)	0	6,763	6,763	0	05/18/2035.	1FM
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	..	06/11/2018.	BARCLAYS CAPITAL		750,000	750,000	742,875	0	0	0	0	0	0	742,876	0	7,124	7,124	0	04/14/2023.	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	..	06/12/2018.	Consent Fee		9,825	0	0	0	0	0	0	0	0	9,825	0	0	0	0	04/14/2023.	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	..	06/29/2018.	Paydown		5,000	5,000	4,700	4,839	0	188	0	188	0	5,000	0	0	0	145	04/14/2023.	3FE
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023	..	06/20/2018.	MBS Paydown		303,173	303,173	303,126	303,126	0	40	0	40	0	303,173	0	0	0	4,941	12/20/2023.	1FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	06/20/2018.	MBS Paydown		68,423	68,423	68,409	68,411	0	3	0	3	0	68,423	0	0	0	1,067	01/20/2023.	1FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR	..	04/03/2018.	Paydown		1,563	1,563	1,524	1,525	0	38	0	38	0	1,563	0	0	0	22	09/05/2023.	4FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	06/15/2018.	MBS Paydown		349,493	349,493	349,493	349,493	0	0	0	0	0	349,493	0	0	0	7,165	05/16/2044.	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	..	06/15/2018.	MBS Paydown		111,328	111,328	111,328	111,328	0	0	0	0	0	111,328	0	0	0	2,038	04/17/2028.	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	..	06/15/2018.	MBS Paydown		288,809	288,809	288,804	288,809	0	0	0	0	0	288,809	0	0	0	4,600	01/17/2045.	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045	..	06/15/2018.	MBS Paydown		120,735	120,735	120,705	120,734	0	2	0	2	0	120,735	0	0	0	1,044	06/15/2045.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	06/15/2018.	MBS Paydown		302,399	302,399	302,314	302,393	0	2	0	2	0	302,399	0	0	0	2,217	05/17/2027.	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	06/25/2018.	MBS Paydown		173,097	173,097	173,079	173,083	0	6	0	6	0	173,097	0	0	0	2,357	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	06/25/2018.	MBS Paydown		166,579	166,579	166,575	166,577	0	1	0	1	0	166,579	0	0	0	2,112	12/26/2025.	1FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040	..	06/15/2018.	MBS Paydown		52,083	52,083	52,059	0	0	1	0	1	0	52,083	0	0	0	326	03/15/2040.	1FE
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	06/25/2018.	MBS Paydown		38,701	38,701	24,862	23,904	0	608	0	608	0	38,701	0	0	0	288	05/25/2037.	1FM
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	..	06/25/2018.	MBS Paydown		395,845	395,845	398,319	397,242	0	420	0	420	0	395,845	0	0	0	10,521	10/25/2036.	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	06/05/2018.	Paydown		64,265	64,265	64,265	64,265	0	0	0	0	0	64,265	0	0	0	1,407	10/05/2022.	2FE
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR	..	06/29/2018.	Paydown		1,133	1,133	1,110	1,108	2	22	0	25	0	1,133	0	0	0	36	10/31/2023.	3FE
825555 ZZ 1	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR	..	06/29/2018.	Paydown		1,992	1,992	1,952	1,948	5	40	0	44	0	1,992	0	0	0	63	10/31/2023.	3FE
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	06/20/2018.	MBS Paydown		550,783	550,783	549,149	413,061	0	1,400	0	1,400	0	550,783	0	0	0	5,908	03/20/2034.	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026	..	06/25/2018.	MBS Paydown		147,881	147,881	147,134	0	0	431	0	431	0	147,881	0	0	0	1,374	05/25/2026.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	06/25/2018.	MBS Paydown		202,487	202,487	202,469	202,472	0	6	0	6	0	202,487	0	0	0	2,759	01/26/2026.	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026	..	06/25/2018.	MBS Paydown		890,790	890,790	890,447	890,480	0	169	0	169	0	890,790	0	0	0	7,608	11/25/2026.	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027	..	06/25/2018.	MBS Paydown		828,660	828,660	828,606	0	0	22	0	22	0	828,660	0	0	0	6,597	02/25/2027.	1FE
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28	..	06/19/2018.	Distribution		5,250,000	5,250,000	5,250,000	5,250,060	0	(7)	0	(7)	0	5,250,052	0	(52)	(52)	116,761	01/20/2028.	1FE
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	06/25/2018.	MBS Paydown		85,342	85,342	46,618	22,717	0	32,864	0	32,864	0	85,342	0	0	0	2,205	05/25/2035.	1FM
84546S AP 8	SOUTHWESTERN ENERGY TL L+250 12/14/2020	..	04/26/2018.	Paydown		3,000,000	3,000,000	2,988,750	0	0	11,250	0	11,250	0	3,000,000	0	0	0	5,866	12/14/2020.	3FE
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45	..	04/20/2018.	MBS Paydown		1,828	1,828	1,825	1,825	0	0	0	0	0	1,828	0	0	0	21	01/20/2045.	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047	..	06/20/2018.	MBS Paydown		7,219	7,219	7,257	0	0	(26)	0	(26)	0	7,219	0	0	0	79	12/20/2047.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	06/25/2018.	MBS Paydown		117,062	117,062	117,114	0	0	(18)	0	(18)	0	117,062	0	0	0	1,174	04/25/2029.	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	06/15/2018.	MBS Paydown		2,030,401	2,030,401	2,026,437	2,029,217	0	785	0	785	0	2,030,401	0	0	0	26,531	11/15/2024.	1FE
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037	..	06/15/2018.	MBS Paydown		40,428	40,428	40,276	40,278	0	18	0	18	0	40,428	0	0	0	767	12/15/2037.	1FE
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021	..	06/20/2018.	Sinking Fund Redemption		312,500	312,500	312,495	312,495	0	1	0	1	0	312,500	0	0	0	5,250	09/20/2021.	2FE
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	..	06/15/2018.	Paydown		114,630	114,630	114,630	114,633	0	(1)	0	(1)	0	114,630	0	0	0	4,752	10/15/2019.	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)
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		06/20/2018.	MBS Paydown		9,179	9,179	9,174	9,174	0	0	0	0	0	9,179	0	0	0	152	10/20/2046.	1FE
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		06/25/2018.	MBS Paydown		108,003	108,003	94,822	93,191	0	4,671	0	4,671	0	108,003	0	0	0	1,409	11/25/2035.	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		06/25/2018.	Pass-Through Loss		0	115	9	0	0	0	0	0	0	(4)	0	4	4	0	11/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2018.	MBS Paydown		111,271	111,271	90,687	83,846	0	2,035	0	2,035	0	111,271	0	0	0	1,861	07/25/2035.	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		06/25/2018.	Pass-Through Loss		0	395	0	0	0	0	0	0	0	(2)	0	2	2	0	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		06/25/2018.	MBS Paydown		50,082	50,082	44,105	42,581	0	328	0	328	0	50,082	0	0	0	750	07/25/2035.	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		06/25/2018.	Pass-Through Loss		0	(1,410)	0	0	0	0	0	0	0	(1,636)	0	1,636	1,636	0	07/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2018.	MBS Paydown		3,966	3,966	2,772	2,549	0	(3,102)	0	(3,102)	0	3,966	0	0	0	33	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2018.	Pass-Through Loss		0	47	33	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		06/25/2018.	MBS Paydown		135,367	135,367	120,874	120,784	0	2,034	0	2,034	0	135,367	0	0	0	1,805	09/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		05/25/2018.	Pass-Through Loss		0	2,009	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		06/25/2018.	MBS Paydown		8,255	8,255	7,112	7,018	0	(8,057)	0	(8,057)	0	8,255	0	0	0	125	10/25/2035.	1FM
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		06/25/2018.	MBS Paydown		172,045	172,045	139,314	155,782	0	(1,596)	0	(1,596)	0	172,045	0	0	0	1,313	06/25/2036.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		04/25/2018.	MBS Paydown		1,189	1,189	1,074	1,111	0	(157)	0	(157)	0	1,189	0	0	0	13	08/25/2031.	1FM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		06/25/2018.	MBS Paydown		12,171	12,171	8,572	10,360	0	58	0	58	0	12,171	0	0	0	0	04/25/2031.	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2018.	MBS Paydown		24,597	24,597	19,124	21,312	0	345	0	345	0	24,597	0	0	0	0	01/25/2031.	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/25/2018.	Pass-Through Loss		0	40	31	0	0	0	0	0	0	40	0	(40)	(40)	0	01/25/2031.	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		06/30/2018.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(40)	0	40	40	0	01/25/2031.	1AM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		06/25/2018.	MBS Paydown		64,962	64,962	65,224	65,210	0	(45)	0	(45)	0	64,962	0	0	0	967	08/25/2034.	1FM
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		06/25/2018.	MBS Paydown		99,258	99,258	93,799	99,258	0	0	0	0	0	99,258	0	0	0	424	06/25/2037.	1FM
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		04/02/2018.	Paydown		4,667	4,667	4,667	4,667	0	0	0	0	0	4,667	0	0	0	90	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		04/02/2018.	Paydown		833	833	833	0	0	0	0	0	0	833	0	0	0	17	09/01/2022.	2FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		04/30/2018.	MBS Paydown		26,250	26,250	26,199	26,203	0	2	0	2	0	26,250	0	0	0	816	04/30/2047.	2AM
87247U AW 3	TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027		04/20/2018.	MBS Paydown		2,500,000	2,500,000	2,500,000	2,499,992	0	8	0	8	0	2,500,000	0	0	0	44,625	01/20/2027.	1FE
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		06/15/2018.	Call		1,000,000	1,000,000	1,000,000	915,000	85,000	0	0	85,000	0	1,000,000	0	0	0	63,750	09/15/2018.	5FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		04/20/2018.	MBS Paydown		98,049	98,049	87,999	89,532	0	8,117	0	8,117	0	98,049	0	0	0	1,882	01/20/2038.	1FE
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2018.	MBS Paydown		3,750	3,750	3,768	1,250	0	0	0	0	0	3,750	0	0	0	72	05/25/2046.	2AM
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2018.	MBS Paydown		3,750	3,750	3,826	1,250	0	0	0	0	0	3,750	0	0	0	82	05/25/2046.	2AM
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/25/2018.	MBS Paydown		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	137	05/25/2046.	2AM
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		06/20/2018.	MBS Paydown		51,794	51,794	52,422	52,374	0	(46)	0	(46)	0	51,794	0	0	0	971	04/20/2042.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		06/20/2018.	MBS Paydown		97,500	97,500	97,419	97,455	0	7	0	7	0	97,500	0	0	0	1,145	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		06/20/2018.	MBS Paydown		75,000	75,000	74,035	74,198	0	101	0	101	0	75,000	0	0	0	1,107	11/20/2038.	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		06/20/2018.	MBS Paydown		18,956	18,956	18,918	0	0	5	0	5	0	18,956	0	0	0	225	05/20/2039.	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		06/20/2018.	MBS Paydown		78,000	78,000	77,942	74,982	0	4	0	4	0	78,000	0	0	0	1,054	11/21/2039.	1FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	MBS Paydown		77,450	77,450	66,111	68,762	0	(7,566)	0	(7,566)	0	77,450	0	0	0	629	01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		06/25/2018.	Pass-Through Loss		0	(17)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038.	1FM
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	06/20/2018.	MBS Paydown		22,307	22,307	22,398	0	0	(7)	0	(7)	0	22,307	0	0	0	278	05/20/2042.	1FE
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35		05/10/2018.	MBS Paydown		296,058	296,058	286,760	0	0	2,361	0	2,361	0	296,058	0	0	0	2,201	11/10/2035.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		06/15/2018.	MBS Paydown		663,182	663,182	650,142	54,019	0	868	0	868	0	663,182	0	0	0	3,992	01/15/2043.	1FE
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042		06/20/2018.	MBS Paydown		62,714	62,714	62,657	0	0	4	0	4	0	62,714	0	0	0	920	06/20/2042.	1FE
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		06/15/2018.	MBS Paydown		169,588	169,588	167,575	0	0	233	0	233	0	169,588	0	0	0	1,134	08/15/2047.	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)
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		04/15/2018.	MBS Paydown		28,156	28,156	25,073	0	0	(10,354)	0	(10,354)	0	28,156	0	0	0	219	07/15/2036.	1AM
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		06/20/2018.	MBS Paydown		166,667	166,667	163,333	163,418	0	3,248	0	3,248	0	166,667	0	0	0	3,666	09/20/2039.	1FE
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39		06/20/2018.	MBS Paydown		100,000	100,000	98,000	98,000	0	2,000	0	2,000	0	100,000	0	0	0	2,327	09/20/2039.	1FE
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038		04/20/2018.	MBS Paydown		3,262	3,262	3,164	3,172	0	8	0	8	0	3,262	0	0	0	56	04/20/2038.	1FE
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38		04/20/2018.	MBS Paydown		3,914	3,914	3,914	3,906	0	(3)	0	(3)	0	3,914	0	0	0	83	04/20/2038.	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		06/25/2018.	MBS Paydown		82,747	82,747	82,747	0	0	(0)	0	(0)	0	82,747	0	0	0	241	04/25/2048.	1FE
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		06/15/2018.	MBS Paydown		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	38	02/16/2043.	1FE
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048		06/25/2018.	MBS Paydown		231,373	231,373	231,294	0	0	(29)	0	(29)	0	231,373	0	0	0	1,728	04/25/2048.	1FE
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		06/21/2018.	Exchanged		2,451,124	2,500,000	2,486,516	1,991,259	0	1,177	0	1,177	0	2,489,212	0	(38,088)	(38,088)	59,679	03/16/2022.	2FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		06/15/2018.	MBS Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	45	10/15/2046.	2AM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		06/25/2018.	MBS Paydown		90,445	90,445	85,781	86,229	0	(193)	0	(193)	0	90,445	0	0	0	1,244	10/25/2035.	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		06/25/2018.	MBS Paydown		16,686	16,686	13,474	11,772	0	(1,003)	0	(1,003)	0	16,686	0	0	0	143	01/25/2046.	1FM
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		06/15/2018.	MBS Paydown		1,877,945	1,877,945	1,893,185	1,878,506	0	2,317	0	2,317	0	1,877,945	0	0	0	35,311	03/15/2044.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018.	MBS Paydown		100,178	100,178	74,641	72,098	0	(11,421)	0	(11,421)	0	100,178	0	0	0	1,154	05/25/2037.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		06/25/2018.	Pass-Through Loss		0	5,576	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		06/25/2018.	MBS Paydown		122,790	122,790	116,093	115,583	0	2,089	0	2,089	0	122,790	0	0	0	1,639	04/25/2037.	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		06/25/2018.	Pass-Through Loss		0	16,284	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		06/25/2018.	MBS Paydown		42,818	42,818	38,324	38,491	0	(2,345)	0	(2,345)	0	42,818	0	0	0	607	11/25/2036.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		06/25/2018.	Pass-Through Loss		0	831	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		06/25/2018.	MBS Paydown		29,294	29,294	27,760	27,819	0	119	0	119	0	29,294	0	0	0	397	10/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		06/25/2018.	Pass-Through Loss		0	(822)	4	0	0	0	0	0	0	(873)	0	873	873	0	10/25/2036.	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2018.	MBS Paydown		178,891	178,891	148,881	144,668	0	5,178	0	5,178	0	178,891	0	0	0	2,468	07/25/2037.	1FM
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		06/25/2018.	Pass-Through Loss		0	26,044	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2037.	1FM
935777 ZZ 8	VISTAPHARM TL L+600 12/21/2021 AR		06/29/2018.	Paydown		1,736	1,736	1,701	1,702	0	34	0	34	0	1,736	0	0	0	69	12/21/2021.	2FE
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR		06/29/2018.	Paydown		4,514	4,514	4,422	4,416	9	46	0	55	0	4,514	0	0	0	114	08/31/2023.	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		06/29/2018.	Paydown		2,450	2,450	2,410	838	0	44	0	44	0	2,450	0	0	0	70	08/31/2023.	3FE
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018.	MBS Paydown		10,267	10,267	8,111	4,107	0	300	0	300	0	10,267	0	0	0	103	07/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2018.	Pass-Through Loss		0	4,342	3,430	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		04/02/2018.	Paydown		2,434	2,434	2,372	2,371	2	61	0	63	0	2,434	0	0	0	86	10/17/2023.	3FE
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042		06/15/2018.	MBS Paydown		57,900	57,900	57,900	57,900	0	0	0	0	0	57,900	0	0	0	926	11/15/2042.	1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		06/15/2018.	MBS Paydown		273,304	273,304	273,033	273,033	0	30	0	30	0	273,304	0	0	0	3,260	06/15/2033.	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2018.	MBS Paydown		65,333	65,333	67,873	66,231	42	(944)	0	(902)	0	65,333	0	0	0	1,684	05/25/2037.	4FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		06/25/2018.	Pass-Through Loss		0	756	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.	4FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		06/25/2018.	MBS Paydown		18,762	18,762	18,973	19,002	0	123	0	123	0	18,762	0	0	0	340	11/25/2034.	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2018.	MBS Paydown		86,827	86,827	86,721	72,221	0	7,218	0	7,218	0	86,827	0	0	0	1,335	03/25/2036.	1FM
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		06/25/2018.	Pass-Through Loss		0	1,031	1,039	0	0	0	0	0	0	859	0	(859)	(859)	0	03/25/2036.	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		06/15/2018.	MBS Paydown		5,000	5,000	5,059	0	0	0	0	0	0	5,000	0	0	0	102	06/15/2045.	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		06/15/2018.	MBS Paydown		3,125	3,125	3,030	3,038	0	5	0	5	0	3,125	0	0	0	70	06/15/2045.	1AM
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		06/20/2018.	MBS Paydown		247,369	247,369	247,285	241,483	0	31,611	0	31,611	0	247,369	0	0	0	2,810	05/20/2027.	1FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		06/20/2018.	MBS Paydown		217,692	217,692	216,948	0	0	12	0	12	0	217,692	0	0	0	4,182	12/20/2030.	1FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		06/20/2018.	MBS Paydown		476,952	476,952	476,318	476,218	0	132	0	132	0	476,952	0	0	0	6,321	07/20/2028.	1FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		06/20/2018.	MBS Paydown		70,059	70,059	69,936	0	0	1	0	1	0	70,059	0	0	0	148	12/20/2031.	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 11	12	13	14	15	16	17	18	19	20	21	22
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)
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		06/20/2018.	MBS Paydown		105,089	105,089	104,564	0	0	(3)	0	(3)	0	105,089	0	0	0	235	12/20/2031.	1FE
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2018.	Sinking Fund Redemption		50,000	50,000	52,163	0	0	(2,163)	0	(2,163)	0	50,000	0	0	0	1,875	06/15/2027.	2FE
980555 ZZ 2	WRENCH GROUP TL L+450 12/15/2024 AR		06/29/2018.	Paydown		528	528	520	520	0	8	0	8	0	528	0	0	0	17	12/15/2024.	2FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR		06/29/2018.	Paydown		205	205	203	0	0	2	0	2	0	205	0	0	0	4	12/15/2024.	2FE
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		06/29/2018.	Paydown		3,750	3,750	3,750	0	0	(0)	0	(0)	0	3,750	0	0	0	75	02/09/2024.	3FE
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	05/15/2018.	MBS Paydown		2,541,249	2,541,249	2,537,673	2,542,000	0	(768)	0	(768)	0	2,541,249	0	0	0	51,536	01/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		06/15/2018.	MBS Paydown		25,379	25,379	25,379	25,379	0	0	0	0	0	25,379	0	0	0	553	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	06/29/2018.	Paydown		4,794	4,794	3,731	2,043	0	0	0	0	0	4,794	0	0	0	170	06/13/2020.	5FE
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37		06/15/2018.	MBS Paydown		119,228	119,228	118,466	118,277	0	436	0	436	0	119,228	0	0	0	2,185	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		06/15/2018.	MBS Paydown		55,674	55,674	55,641	55,540	0	7	0	7	0	55,674	0	0	0	1,229	03/15/2042.	1FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024		06/29/2018.	Paydown		3,000	3,000	2,985	2,985	0	15	0	15	0	3,000	0	0	0	92	04/12/2024.	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					157,044,444	157,607,689	155,348,993	124,868,671	369,073	713,790	9,667	1,073,196	0	156,832,384	0	(29,749)	(29,749)	3,169,504	XXX	XXX
8399997.	Total - Bonds - Part 4					225,079,724	227,155,882	229,246,659	188,909,809	369,670	(76,818)	9,667	283,185	0	222,346,890	0	2,491,026	2,491,026	4,481,167	XXX	XXX
8399999.	Total - Bonds					225,079,724	227,155,882	229,246,659	188,909,809	369,670	(76,818)	9,667	283,185	0	222,346,890	0	2,491,026	2,491,026	4,481,167	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
060505 DR 2	BANK OF AMER CRP 8.00 12/29/2049		04/30/2018.	Partial Call		1,360,000	1,360,000.00	1,370,200	0	0	(10,200)	0	(10,200)	0	1,360,000	0	0	0	0	XXX	P2LFE
49460Z ZZ 8	KINETIC SOCIAL LLC CONV SERIES B-1		04/01/2018.	Write off security	6,049,822.000	0	0.00	510,000	0	1	0	0	1	0	1	0	(1)	(1)	0	XXX	P6*A
65557C AM 5	NORDEA BANK AB 5.50 (COCO)	C	06/04/2018.	HSBC SECURITIES		2,000,000	2,000,000.00	2,000,000	2,052,500	(56,440)	130	0	(56,310)	0	1,996,190	0	3,810	3,810	77,306	XXX	P2UFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					3,360,000	XXX	3,880,200	2,052,500	(56,440)	(10,070)	0	(66,509)	0	3,356,191	0	3,809	3,809	77,306	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					3,360,000	XXX	3,880,200	2,052,500	(56,440)	(10,070)	0	(66,509)	0	3,356,191	0	3,809	3,809	77,306	XXX	XXX
8999999.	Total - Preferred Stocks					3,360,000	XXX	3,880,200	2,052,500	(56,440)	(10,070)	0	(66,509)	0	3,356,191	0	3,809	3,809	77,306	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		04/30/2018.	Distribution of Funds		173	XXX	0	0	0	0	0	0	0	173	0	0	0	0	XXX	U
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/30/2018.	Distribution of Funds		6,567	XXX	0	0	0	0	0	0	0	6,567	0	0	0	0	XXX	U
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29		04/30/2018.	Distribution of Funds		40,988	XXX	0	0	0	0	0	0	0	40,988	0	0	0	0	XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2018.	Distribution of Funds		20,638	XXX	0	0	0	0	0	0	0	20,638	0	0	0	0	XXX	U
12673A 10 8	CYS INVESTMENTS INC		04/27/2018.	FRIEDMAN BILLINGS RAMSEY	95,000.000	685,295	XXX	969,046	762,850	(7,600)	0	0	(7,600)	0	755,250	0	(69,955)	(69,955)	20,629	XXX	L
12673A 10 8	CYS INVESTMENTS INC		04/30/2018.	SANDLER & O'NEIL PARTNERS	103,000.000	745,497	XXX	975,060	827,090	(8,240)	0	0	(8,240)	0	818,850	0	(73,353)	(73,353)	8,149	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/07/2018.	SANDLER & O'NEIL PARTNERS	77,000.000	568,555	XXX	638,548	618,310	(6,160)	0	0	(6,160)	0	612,150	0	(43,595)	(43,595)	17,735	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/08/2018.	SANDLER & O'NEIL PARTNERS	77,000.000	561,656	XXX	619,061	618,310	(6,160)	0	0	(6,160)	0	612,150	0	(50,494)	(50,494)	24,131	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/10/2018.	SANDLER & O'NEIL PARTNERS	12,000.000	88,078	XXX	96,446	96,360	(960)	0	0	(960)	0	95,400	0	(7,322)	(7,322)	2,734	XXX	L
12673A 10 8	CYS INVESTMENTS INC		05/11/2018.	SANDLER & O'NEIL PARTNERS	1,800.000	13,211	XXX	14,467	14,454	(144)	0	0	(144)	0	14,310	0	(1,099)	(1,099)	410	XXX	L
48248M 10 2	KKR & CO LP		05/03/2018.	ISI GROUP	81,000.000	1,809,936	XXX	1,770,644	1,705,860	(550,800)	0	0	(550,800)	0	1,155,060	0	654,876	654,876	13,689	XXX	L
55378A 10 5	MTGE INVESTMENT CORP		05/03/2018.	STRATEGAS RESEARCH	385,420.000	7,467,186	XXX	7,170,444	6,592,013	(1,339,782)	0	0	(1,339,782)	0	5,762,848	0	1,704,338	1,704,338	370,873	XXX	L
55616P 10 4	MACY'S INC		05/18/2018.	RBC CAPITAL MARKETS	50,000.000	1,698,798	XXX	1,121,460	1,259,500	(138,040)	0	0	(138,040)	0	1,121,460	0	577,338	577,338	37,750	XXX	L
55616P 10 4	MACY'S INC		06/05/2018.	ISI GROUP	70,000.000	2,761,247	XXX	1,507,668	1,763,300	(255,632)	0	0	(255,632)	0	1,507,668	0	1,253,579	1,253,579	71,059	XXX	L
81617J 40 0	SELECT ENERGY SERVICES INC CL A		04/10/2018.	Exchanged	162,042.000	2,651,007	XXX	2,651,007	0	0	0	0	0	0	2,651,007	0	0	0	0	XXX	U
81617J 60 8	SELECT ENERGY SERVICES INC CL A-2		04/02/2018.	Exchanged	162,042.000	2,651,007	XXX	2,651,007	2,955,646	(304,639)	0	0	(304,639)	0	2,651,007	0	0	0	0	XXX	U
G81276 10 0	SIGNET JEWELERS LTD		06/08/2018.	STRATEGAS RESEARCH	12,500.000	691,500	XXX	621,811	0	0	0	0	0	0	621,811	0	69,689	69,689	4,625	XXX	L
G81276 10 0	SIGNET JEWELERS LTD		06/21/2018.	ISI GROUP	7,500.000	453,404	XXX	356,156	0	0	0	0	0	0	356,156	0	97,248	97,248	2,775	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					22,914,741	XXX	21,162,825	17,213,693	(2,618,157)	0	0	(2,618,157)	0	18,803,493	0	4,111,248	4,111,248	574,559	XXX	XXX
9799997.	Total - Common Stocks - Part 4					22,914,741	XXX	21,162,825	17,213,693	(2,618,157)	0	0	(2,618,157)	0	18,803,493	0	4,111,248	4,111,248	574,559	XXX	XXX

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)
9799999.	Total - Common Stocks					22,914,741	XXX	21,162,825	17,213,693	(2,618,157)	0	0	(2,618,157)	0	18,803,493	0	4,111,248	4,111,248	574,559	XXX	XXX
9899999.	Total - Preferred and Common Stocks					26,274,741	XXX	25,043,025	19,266,193	(2,674,597)	(10,070)	0	(2,684,666)	0	22,159,683	0	4,115,057	4,115,057	651,864	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					251,354,465	XXX	254,289,684	208,176,002	(2,304,927)	(86,888)	9,667	(2,401,482)	0	244,506,573	0	6,606,083	6,606,083	5,133,031	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																						
1.32900 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	06/28/2018	09/28/2018	1	90,000,000	1.3290	0	0	0	1,070,562		1,070,562	0	1,070,562	0	0	225,000		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	1,070,562	XX	1,070,562	0	1,070,562	0	0	225,000	XXX	XXX
1269999. Total-Forwards										0	0	0	1,070,562	XX	1,070,562	0	1,070,562	0	0	225,000	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	1,070,562	XX	1,070,562	0	1,070,562	0	0	225,000	XXX	XXX
1449999. TOTAL										0	0	0	1,070,562	XX	1,070,562	0	1,070,562	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	1,070,562	0	1,070,562	1,070,562	0	1,070,562	225,000	225,000
0799999. Total NAIC 6 Designation				0	1,070,562	0	1,070,562	1,070,562	0	1,070,562	225,000	225,000
0999999. Gross Totals				0	1,070,562	0	1,070,562	1,070,562	0	1,070,562	225,000	225,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,070,562	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		0.550	505	0	149,296	264,916	656,798	XXX
Bank of America	Miami, Florida		0.000	0	0	968,308	1,428,735	1,351,520	XXX
Bank of America	Singapore		0.780	0	0	728,045	727,205	717,038	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,977,769	1,977,769	1,971,613	XXX
DBS Bank Ltd	Singapore		1.740	703	699	18,437,360	12,010,001	7,475,145	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	31	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	219,218	286,390	349,628	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	1,870	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		0.280	46	0	75,239	75,257	75,274	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	252,891	167,304	69,019	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	2,651,899	67,041	60,072	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(45,648,429)	(35,450,834)	(74,847,749)	XXX
Northrim Bank	Anchorage, Alaska		0.200	0	33	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	844	0	1,269,896	128,478	126,223	XXX
Royal Bank of Canada	Toronto, Canada		0.500	88,298	0	35,485,768	37,880,852	38,428,156	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	11,441	11,443	1,394,662	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.550	37,339	19,222	6,331,878	7,806,125	12,318,369	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	6,967,004	1,047,245	2,540,624	XXX
0199999. Total Open Depositories		XXX	XXX	127,735	21,855	40,468,625	38,982,021	3,277,432	XXX
0399999. Total Cash on Deposit		XXX	XXX	127,735	21,855	40,468,625	38,982,021	3,277,432	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,510	1,491	1,462	XXX
0599999. Total Cash		XXX	XXX	127,735	21,855	40,470,135	38,983,512	3,278,894	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		06/29/2018	1.770		170,554,455	0	1,709,662
60934N 10 4	Federated Government Obligation Fund Institutional Shares		06/29/2018	1.760		10,369,975	0	73,326
69351J 19 9	PNC Treasury Money Market (A)		06/09/2018	1.479		55,382,322	0	146,666
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						236,306,752	0	1,929,654
8899999. Total - Cash Equivalents						236,306,752	0	1,929,654

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 2 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(24)	0	0	187
2. Alaska AK	0	0	0	0	4	0	0	14
3. Arizona AZ	0	0	0	0	(500)	0	0	478
4. Arkansas AR	0	0	0	0	(31)	0	0	40
5. California CA	0	0	0	0	(3,150)	0	0	344
6. Colorado CO	0	0	0	0	(23)	0	0	45
7. Connecticut CT	0	0	0	0	(43)	0	0	5,261
8. Delaware DE	0	0	0	0	(32)	0	0	99
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	4,906	0	0	(193)	0	0	1,317
11. Georgia GA	0	0	0	0	6	0	0	220
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	(43)	0	0	760
15. Indiana IN	0	0	0	0	(24)	0	0	28
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	37	0	0	182
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	(48)	0	0	58
21. Maryland MD	0	0	0	0	16	0	0	61
22. Massachusetts MA	0	0	0	0	(81)	0	0	334
23. Michigan MI	0	0	0	0	(21)	0	0	287
24. Minnesota MN	0	0	0	0	(1)	0	0	68
25. Mississippi MS	0	0	0	0	1	0	0	23
26. Missouri MO	0	0	0	0	(5)	0	0	6
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	(6)	0	0	8
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	(5)	0	0	47
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	46	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	18	0	0	100
38. Oregon OR	0	0	0	0	(91)	0	0	233
39. Pennsylvania PA	266	218,062	970	2	64,445	64,555	3	1,978
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(59)	0	0	141
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	44
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	(21)	0	0	66
48. Washington WA	0	0	0	0	(38)	0	0	492
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	222,968	970	2	59,840	64,555	3	13,726

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 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....120,782,683	117,292,035	43,977,926

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