



QUARTERLY STATEMENT

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

OFFICERS

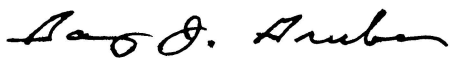
Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary
OTHER			
Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive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



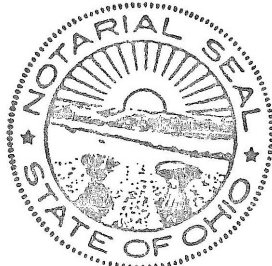
 (Signature)
 Sue Ann Erhart
 Senior Vice President, General Counsel & Secretary



 (Signature)
 Robert James Schwartz
 Vice President & Controller

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


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



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,473,192,763	0	3,473,192,763	3,060,398,285
2. Stocks:				
2.1 Preferred stocks.....	282,177,412	0	282,177,412	225,082,664
2.2 Common stocks.....	960,037,355	17,985,440	942,051,915	894,973,158
3. Mortgage loans on real estate:				
3.1 First liens.....	313,380,583	0	313,380,583	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).....	58,248,992	0	58,248,992	58,358,036
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....64,736,756), cash equivalents (\$.....194,857,927) and short-term investments (\$.....138,818,998).....	398,413,682	0	398,413,682	520,408,082
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	693,442	0	693,442	72,650
8. Other invested assets.....	550,550,755	0	550,550,755	430,737,607
9. Receivables for securities.....	30,531,564	0	30,531,564	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).....	6,067,226,548	17,985,440	6,049,241,108	5,506,052,238
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	34,775,800	137,452	34,638,348	27,048,212
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	477,668,115	26,581,946	451,086,169	365,363,180
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	250,663,441	0	250,663,441	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.....	66,334,687	0	66,334,687	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.....	3,034,304	0	3,034,304	0
18.2 Net deferred tax asset.....	148,968,571	0	148,968,571	140,164,743
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	57,926,503	50,860,349	7,066,154	4,984,492
21. Furniture and equipment, including health care delivery assets (\$.....0).....	11,072,113	11,072,113	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.....	15,907,035	380,836	15,526,199	8,697,586
24. Health care (\$.....0) and other amounts receivable.....	13,596,472	0	13,596,472	10,607,010
25. Aggregate write-ins for other than invested assets.....	1,232,798,196	31,143,430	1,201,654,766	731,900,413
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,379,971,785	138,161,566	8,241,810,219	7,076,524,747
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	8,379,971,785	138,161,566	8,241,810,219	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.....	974,404,346	0	974,404,346	493,151,000
2502. Company owned life insurance.....	178,534,297	0	178,534,297	182,436,210
2503. Funded deductibles.....	31,364,748	0	31,364,748	23,360,505
2598. Summary of remaining write-ins for Line 25 from overflow page.....	48,494,804	31,143,430	17,351,374	32,952,698
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,232,798,196	31,143,430	1,201,654,766	731,900,413

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,000,604,117).....	3,034,584,874	2,600,068,120
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,640,990	2,411,767
3. Loss adjustment expenses.....	724,545,590	634,900,353
4. Commissions payable, contingent commissions and other similar charges.....	100,602,686	74,871,632
5. Other expenses (excluding taxes, licenses and fees).....	169,684,808	157,284,067
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	16,869,816	18,259,902
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....579,129,808 and including warranty reserves of \$....6,698,192 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,433,547,546	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).....	155,373,419	116,264,469
13. Funds held by company under reinsurance treaties.....	637,693,207	528,220,952
14. Amounts withheld or retained by company for account of others.....	102,946,375	80,817,201
15. Remittances and items not allocated.....	2,474,842	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.....	24,368,553	23,744,665
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	5,649,348	3,312,892
20. Derivatives.....	0	0
21. Payable for securities.....	56,390,262	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.....	(108,281,873)	(117,079,391)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,387,667,162	5,408,151,837
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	6,387,667,162	5,408,151,837
29. Aggregate write-ins for special surplus funds.....	105,528,741	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.....	807,467,328	801,812,831
35. Unassigned funds (surplus).....	925,706,388	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).....	1,854,143,057	1,668,372,910
38. Totals (Page 2, Line 28, Col. 3).....	8,241,810,219	7,076,524,747

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	38,863,473	35,314,055
2502. Retroactive reinsurance ceded.....	(147,145,345)	(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).....	(108,281,873)	(117,079,391)
2901. Retroactive reinsurance gain.....	105,528,741	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).....	105,528,741	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

GREAT AMERICAN INSURANCE COMPANY

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 \$.... 1,706,676,828).....	1,544,945,118	1,506,192,317	2,170,526,692
1.2 Assumed..... (written \$.... 1,842,001,308).....	1,681,999,556	1,450,572,965	1,967,891,072
1.3 Ceded..... (written \$.... 1,218,707,791).....	1,117,356,417	1,043,093,367	1,518,564,975
1.4 Net..... (written \$.... 2,329,970,345).....	2,109,588,257	1,913,671,915	2,619,852,789
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 1,363,195,798):			
2.1 Direct.....	955,395,452	764,417,961	1,164,551,454
2.2 Assumed.....	866,775,982	816,569,928	1,102,280,286
2.3 Ceded.....	774,847,701	609,499,331	988,964,411
2.4 Net.....	1,047,323,733	971,488,557	1,277,867,330
3. Loss adjustment expenses incurred.....	255,834,157	252,232,681	348,275,486
4. Other underwriting expenses incurred.....	741,889,639	659,495,886	869,656,436
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,045,047,530	1,883,217,125	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).....	64,540,728	30,454,790	124,053,538
INVESTMENT INCOME			
9. Net investment income earned.....	163,368,936	164,669,285	225,095,632
10. Net realized capital gains (losses) less capital gains tax of \$.... 2,225,830.....	(14,593,665)	159,808,114	160,384,269
11. Net investment gain (loss) (Lines 9 + 10).....	148,775,271	324,477,400	385,479,901
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$..... 0 amount charged off \$.... 1,539,525).....	(1,539,525)	(1,399,975)	(2,606,209)
13. Finance and service charges not included in premiums.....	745,222	680,693	918,135
14. Aggregate write-ins for miscellaneous income.....	3,036,431	8,338,657	24,184,378
15. Total other income (Lines 12 through 14).....	2,242,128	7,619,375	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).....	215,558,126	362,551,565	532,029,743
17. Dividends to policyholders.....	1,239,449	867,983	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).....	214,318,677	361,683,582	530,804,091
19. Federal and foreign income taxes incurred.....	43,517,661	53,504,012	84,171,160
20. Net income (Line 18 minus Line 19) (to Line 22).....	170,801,017	308,179,570	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).....	170,801,017	308,179,570	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 \$.... 4,940,407.....	38,537,877	(124,355,688)	(114,417,836)
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,154,714)	1,200,448	3,023,721
26. Change in net deferred income tax.....	13,744,235	12,761,096	(111,952,027)
27. Change in nonadmitted assets.....	(11,188,876)	(9,839,416)	(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.....	5,654,497	8,068,347	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)	(717,714,806)	(717,714,806)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(623,888)	3,003,066	6,442,895
38. Change in surplus as regards policyholders (Lines 22 through 37).....	185,770,147	(518,697,383)	(330,494,238)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,854,143,057	1,480,169,765	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.....	3,963,925	4,167,663	8,783,945
1402. Miscellaneous income.....	22,348	165,836	1,711,889
1403. Amortization of intangibles.....	(949,842)	(994,842)	(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).....	3,036,431	8,338,657	24,184,378
3701. Change in foreign exchange reserve.....	(623,888)	3,003,066	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).....	(623,888)	3,003,066	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.....	2,256,575,841	2,051,775,325	2,693,971,557
2. Net investment income.....	155,700,728	154,493,629	217,850,946
3. Miscellaneous income.....	(75,880)	(220,929)	570,639
4. Total (Lines 1 through 3).....	2,412,200,689	2,206,048,025	2,912,393,142
5. Benefit and loss related payments.....	620,813,038	646,708,927	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.....	865,951,647	862,753,377	1,148,803,957
8. Dividends paid to policyholders.....	1,239,449	867,983	1,225,652
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	64,978,841	96,978,195	85,150,855
10. Total (Lines 5 through 9).....	1,552,982,975	1,607,308,482	2,167,350,133
11. Net cash from operations (Line 4 minus Line 10).....	859,217,715	598,739,543	745,043,008
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	529,144,675	595,018,031	768,855,020
12.2 Stocks.....	53,250,532	55,962,761	104,161,960
12.3 Mortgage loans.....	3,431,940	22,273,908	29,120,470
12.4 Real estate.....	1,000	108,543	108,543
12.5 Other invested assets.....	32,290,150	46,684,547	75,156,138
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,459,850)	(101,023)	(4,779,403)
12.7 Miscellaneous proceeds.....	3,933,669	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	617,592,117	719,946,768	972,622,728
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	908,580,201	650,570,579	1,048,141,311
13.2 Stocks.....	175,444,079	32,540,311	61,418,041
13.3 Mortgage loans.....	8,687,796	54,402,824	103,479,823
13.4 Real estate.....	2,934,860	2,630,729	3,599,326
13.5 Other invested assets.....	129,536,251	155,329,332	195,457,119
13.6 Miscellaneous applications.....	0	8,341,588	7,871,029
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,225,183,186	903,815,364	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).....	(607,591,070)	(183,868,596)	(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	200,000,000	200,000,000
16.6 Other cash provided (applied).....	(343,621,045)	(426,774,510)	(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).....	(373,621,045)	(626,774,510)	(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).....	(121,994,400)	(211,903,563)	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).....	398,413,682	272,319,473	520,408,082

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

20.0001	Payable for securities.....	33,480,262	4,850,328	22,360,328
20.0002	Exchange of debt securities.....	24,282,675	4,913,308	8,824,987
20.0003	Receivable for securities.....	22,634,535	1,873,959	5,986,087
20.0004	Exchange of equity securities.....	16,786,747	28,009,997	31,142,176
20.0005	Stock based compensation.....	5,654,497	8,028,848	9,759,407
20.0006	Company owned life insurance.....	3,963,925	4,167,663	8,783,945
20.0007	Exchange of other invested assets to equity securities.....	3,449,614	0	0
20.0008	Exchange of debt to equity securities.....	966,245	1,501,896	1,501,896
20.0009	Amortization of intangibles.....	949,842	994,842	1,311,456
20.0010	Securities acquired in paid in kind interest payment.....	825,420	348,450	1,041,551
20.0011	Miscellaneous expense (purchase accrual).....	696,075	332,518	546,824
20.0012	Sinking fund payments offset by a premium tax credit.....	114,630	105,933	161,421
20.0013	Interest payment offset by a premium tax credit.....	18,703	27,400	38,579
20.0014	Equity securities transferred as dividend.....	0	517,714,806	517,714,806
20.0015	Exchange of mortgage loans.....	0	16,447,804	22,289,938
20.0016	Transferred from other invested assets securities to equity securities.....	0	212,756	212,756
20.0017	Securities acquired from stock options of subsidiary.....	0	39,499	39,499
20.0018	Equity securities acquired as a capital contribution.....	0	0	153,650,943

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	-	-	-	\$ 170,801,017	\$ 446,632,931
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Net income, NAIC SAP	-	-	-	\$ 170,801,017	\$ 446,632,931
Statutory surplus, state basis	-	-	-	\$1,854,143,057	\$1,668,372,910
Effect of state prescribed practices	-	-	-	-	-
Effect of state permitted practices	-	-	-	-	-
Statutory surplus, NAIC SAP	-	-	-	\$1,854,143,057	\$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

- 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.
- 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.
- 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 | \$ (19,561,829) |
| 2. 12 months or longer | \$ (9,883,372) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-----------------|
| 1. Less than 12 months | \$1,165,847,718 |
| 2. 12 months or longer | \$ 181,424,205 |

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 September 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	N/A	
Tri-Party (YES/NO)	NO	N/A	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

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company recognized the following impairments in 2018:

1. The Company recorded the following impairments primarily due to losses within the structures and a resulting decline in fair value.

	Impairment Amount
BIC Investors, LLC (RSI HOMES)	3,415,246
Blue Chip VI, LLC	540,000
Blue Chip VI Extension Fund	873,503
Blue Chip VI Extension Fund II	925,435
Orchard Tosca Investment Partners, L.P.	640,078
Pineapple Square Properties LLC	340,324
Thorley Industries, LLC	1,440,000
	<u>8,174,586</u>

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 \$620,792. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$2,808,050.

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.:

<u>Date</u>	<u>Amount</u>	<u>Type</u>	<u>Form</u>
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.:

<u>Date</u>	<u>Amount</u>	<u>Type</u>	<u>Form</u>
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	-	1,428,418	348,412	1,776,830
Commercial MBS	-	-	-	-
Asset backed securities	-	8,995,865	2,364,778	11,360,643
All other bonds	-	9,354,809	5,136,586	14,491,395
Total Bonds	\$ -	\$ 19,779,092	\$ 7,849,776	\$ 27,628,868
Preferred stocks	193,303,979	17,629,598	-	210,933,577
Common stocks	412,769,191	306,305	83,707,908	496,783,404
Other investments	-	-	-	-
Derivative assets	-	693,442	-	693,442
Total Assets Accounted for at Fair Value	\$ 606,073,170	\$ 38,408,437	\$ 91,557,684	\$ 736,039,291
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 6/30/2018	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 9/30/2018
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential MBS	382,706	-	-	(17,565)	(16,729)	-	-	-	-	348,412
Asset backed securities	2,390,133	-	-	9,080	(3,172)	-	-	(31,263)	-	2,364,778
All other bonds	10,085,035	-	(5,102,974)	502	102,032	54,004	-	(2,013)	-	5,136,586
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks	86,590,658	-	(5,729,342)	(15,431)	(268,476)	3,130,497	-	-	-	83,707,906
Total	\$ 99,448,532	\$ -	\$ (10,832,316)	\$ (23,414)	\$ (186,345)	\$ 3,184,501	\$ -	\$ (33,276)	\$ -	\$ 91,557,682

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	\$ 21,448,975	\$ 21,721,527	\$ 21,448,975	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	1,231,404,087	1,235,847,240	-	1,231,404,087	-	-
Foreign government	126,148,712	152,494,985	-	126,148,712	-	-
Residential MBS	363,043,663	311,160,329	-	340,534,535	22,509,128	-
Commercial MBS	31,075,011	30,885,371	-	25,833,211	5,241,800	-
Asset backed securities	982,158,588	986,013,262	9,481,246	880,733,352	91,943,990	-
All other bonds	732,919,628	735,070,049	1,777,265	587,361,544	143,780,819	-
Total Bonds	\$3,488,198,664	\$ 3,473,192,763	\$ 32,707,486	\$3,192,015,441	\$ 263,475,737	\$ -
Preferred stocks	287,980,114	282,177,412	231,299,639	17,629,597	39,050,878	-
Common stocks	496,783,404	496,783,404	412,769,191	306,305	83,707,908	-
Mortgage loans	310,000,000	313,380,583	-	-	310,000,000	-
Derivative assets	693,442	693,442	-	693,442	-	-
Derivative liabilities	-	-	-	-	-	-
Cash and short term investments	398,413,682	398,413,682	398,413,682	-	-	-
Total Financial Instruments	\$4,982,069,306	\$ 4,964,641,286	\$ 1,075,189,998	\$3,210,644,785	\$ 696,234,523	\$ -

- 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 September 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 \$60 million and increased by \$15 million as of September 30, 2018 and September 30, 2017, respectively (see page Q14).

For 2018, the \$60 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) \$9 million of favorable development relating to the directors and officers business, (iii) \$11 million of favorable development relating to the surety bond business and (iv) \$7 million of favorable development relating to the fidelity & crime business, (v) \$5 million of favorable development relating to the excess liability business, (vi) \$4 million of favorable development relating to property & inland marine business, (vii) \$4 million of favorable development relating to the specialty human services business (non-profit organizations), partially offset by (viii) \$5 million of adverse development relating to aviation business, (ix) \$5 million of adverse development relating to the Singapore branch operations and (x) \$5 million of adverse development relating to the trucking business, (xi) \$16 million of adverse development relating to excess and surplus business, and (xii) \$17 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33).

For 2017, the \$15 million increase in reserves for prior years is primarily attributable to (i) \$89 million of reserve increase relating to the run-off asbestos and environmental reserves (see Note 33), (ii) \$8 million of adverse development relating to the specialty human services business (non-profit organizations), (iii) \$6 million of adverse development relating to the captive program business, (iv) \$6 million of adverse development relating to the excess and surplus lines business, (v) \$5 million of adverse development relating to loss portfolio transfers, partially offset by (vi) \$71 million of favorable development relating to the multiple peril crop insurance business, (vii) \$13 million of favorable development relating to the surety bond business, (viii) \$11 million of favorable development relating to the property & inland marine business and (ix) \$10 million of favorable development relating to the fidelity & crime 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 September 30, 2018, the Company has a receivable from AESLIC of \$6,360,876 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

In the third quarter of 2018, the Company recently completed an internal review of its asbestos and environmental ("A&E") exposures relating to its run-off operations. As a result of the review, the Company recorded a 2018 third quarter pre-tax charge of \$17.6 million, net of reinsurance recoverable. At September 30, 2018, the Company's A&E reserves were \$398.2 million, net of reinsurance recoverable. At that date, the Company's three year survival ratios were 19.0x paid losses for asbestos reserves, 11.4x paid losses for environmental reserves and 15.0x paid losses for the total A&E reserves.

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 [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Great American Lloyd's Insurance Company was dissolved effective September 30, 2018.
- 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? Yes [] No [X] N/A []
If yes, attach an explanation.
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 No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 402,973

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
- 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: \$ 295,008,522
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 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	445,268,511
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	25,644,582	24,598,513
14.26 All Other	23,233,856	24,884,210
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 492,837,533	\$ 494,751,234
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 No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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 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

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

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

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

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

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

18.2 If no, list exceptions:

009522ZZ9 Airway Therapeutics B: 149556ZZ8 CAZ Creek Tax Lien Fund 6.50 05/08/2021

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 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

If yes, attach an explanation.

Not applicable

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

- 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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 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	51.100%
5.2 A&H cost containment percent	13.400%
5.3 A&H expense percent excluding cost containment expenses	34.000%

- 6.1 Do you act as a custodian for health savings accounts? Yes No

- 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

- 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 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

GREAT AMERICAN INSURANCE COMPANY SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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-1120089.....	Catalina Worthing Insurance LTD.....	GBR.....	Unauthorized....	.....0.....	.....
00000.....	AA-9240020.....	China Reinsurance (Group) Corporation.....	CHN.....	Unauthorized....	.....0.....	.....
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.....	.....
00000.....	AA-3770482.....	Navesink Insurance Co SP.....	CYM.....	Unauthorized....	.....0.....	.....
00000.....	AA-1370021.....	Swiss Re Europe SA.....	LUX.....	Unauthorized....	.....0.....	.....
00000.....	AA-0057223.....	Towne Auto Reinsurance Ltd.....	TCA.....	Unauthorized....	.....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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	13,133,529	14,652,009	5,663,114	9,754,257	18,025,635	18,587,727
2. Alaska.....AK	L	2,473,798	1,643,671	6,576,481	2,059,109	7,347,922	2,712,702
3. Arizona.....AZ	L	15,991,046	18,215,387	150,267,124	26,421,197	48,098,124	35,873,257
4. Arkansas.....AR	L	18,647,156	20,760,565	2,528,902	26,429,612	12,516,651	14,391,773
5. California.....CA	L	134,362,962	121,139,404	107,935,637	29,783,508	240,493,976	176,327,276
6. Colorado.....CO	L	28,700,161	28,887,140	12,046,321	10,176,924	29,453,944	21,989,392
7. Connecticut.....CT	L	8,649,695	8,467,801	2,195,539	1,339,086	9,597,062	9,185,229
8. Delaware.....DE	L	4,443,384	3,475,255	15,148,087	3,723,980	61,298,470	70,519,003
9. District of Columbia.....DC	L	6,230,632	6,358,170	788,914	1,303,018	6,797,169	6,428,285
10. Florida.....FL	L	57,050,315	52,816,763	47,377,696	49,022,249	77,588,409	95,166,381
11. Georgia.....GA	L	41,567,251	39,894,321	40,826,246	25,065,069	54,409,513	65,742,464
12. Hawaii.....HI	L	4,754,723	4,630,930	3,831,628	2,353,042	6,237,147	5,375,132
13. Idaho.....ID	L	3,933,891	4,812,995	1,053,909	3,992,905	7,006,502	5,025,992
14. Illinois.....IL	L	171,709,250	188,932,594	32,027,432	33,136,517	112,294,341	105,405,871
15. Indiana.....IN	L	60,556,796	64,524,007	10,662,662	16,736,633	31,419,391	25,287,782
16. Iowa.....IA	L	89,878,665	96,770,890	17,263,282	10,652,269	43,077,191	39,862,994
17. Kansas.....KS	L	78,902,719	78,031,053	33,906,881	22,769,598	45,937,411	29,794,819
18. Kentucky.....KY	L	15,015,752	14,952,326	12,011,356	9,250,171	14,018,117	14,911,991
19. Louisiana.....LA	L	11,499,241	11,292,751	6,404,807	(3,186,430)	7,376,275	10,808,818
20. Maine.....ME	L	3,550,871	3,777,314	1,893,916	1,098,190	2,179,097	1,799,644
21. Maryland.....MD	L	15,183,697	18,110,198	2,215,714	1,880,458	23,103,388	21,754,554
22. Massachusetts.....MA	L	26,101,652	25,698,219	6,803,114	5,088,129	31,554,404	21,879,559
23. Michigan.....MI	L	41,488,901	48,121,693	16,662,034	10,137,823	47,595,325	41,136,863
24. Minnesota.....MN	L	49,882,619	52,603,844	8,703,793	8,522,196	47,278,116	36,105,154
25. Mississippi.....MS	L	6,608,641	6,472,022	1,695,990	1,937,175	12,419,495	9,096,437
26. Missouri.....MO	L	80,177,391	82,969,133	16,185,492	18,845,657	61,162,090	34,951,849
27. Montana.....MT	L	3,536,390	3,646,905	1,149,441	1,512,241	3,418,512	4,066,098
28. Nebraska.....NE	L	55,191,965	53,290,531	16,257,163	6,632,488	27,850,083	23,495,462
29. Nevada.....NV	L	7,937,721	8,257,400	2,876,107	5,027,580	19,496,061	13,060,242
30. New Hampshire.....NH	L	1,797,556	1,884,681	300,185	668,417	5,680,318	4,403,148
31. New Jersey.....NJ	L	33,892,591	30,239,372	6,757,452	4,449,257	69,812,662	43,060,779
32. New Mexico.....NM	L	4,103,807	3,782,895	5,563,058	3,867,850	5,701,487	3,777,253
33. New York.....NY	L	90,742,675	85,535,589	17,567,591	18,779,334	128,654,554	109,804,351
34. North Carolina.....NC	L	23,361,374	19,124,765	5,799,013	7,274,972	35,643,665	24,415,259
35. North Dakota.....ND	L	61,350,098	67,724,349	14,106,453	19,352,379	23,655,754	36,125,723
36. Ohio.....OH	L	31,657,610	38,701,254	8,248,916	13,502,476	29,064,670	28,099,126
37. Oklahoma.....OK	L	16,156,104	15,579,159	13,357,269	5,366,271	14,938,872	13,321,972
38. Oregon.....OR	L	9,182,118	7,872,172	3,161,654	8,559,478	23,005,090	20,024,995
39. Pennsylvania.....PA	L	33,176,587	31,833,809	12,438,753	8,559,834	76,096,516	40,034,339
40. Rhode Island.....RI	L	5,550,044	5,107,799	2,149,004	1,298,508	4,706,718	2,378,942
41. South Carolina.....SC	L	10,431,568	10,333,030	4,252,997	11,787,656	17,321,524	4,652,360
42. South Dakota.....SD	L	64,717,489	79,704,957	17,260,515	19,880,999	25,457,305	33,496,315
43. Tennessee.....TN	L	11,269,340	12,055,914	3,061,003	4,807,981	14,840,556	14,284,278
44. Texas.....TX	L	96,673,778	78,855,429	57,375,671	33,459,157	94,816,371	94,339,958
45. Utah.....UT	L	7,948,771	6,582,436	3,099,612	2,686,151	10,159,628	8,643,583
46. Vermont.....VT	L	675,643	533,064	59,886	25,263	396,379	376,884
47. Virginia.....VA	L	13,159,291	13,924,132	1,794,941	864,141	23,378,753	20,387,371
48. Washington.....WA	L	24,889,510	21,638,640	4,892,688	6,809,964	42,850,122	35,955,414
49. West Virginia.....WV	L	2,902,160	2,688,682	2,096,168	341,849	(389,036)	1,405,599
50. Wisconsin.....WI	L	37,973,992	42,050,344	8,873,675	11,901,829	35,151,376	34,677,646
51. Wyoming.....WY	L	2,135,052	2,178,333	500,061	722,387	2,350,275	1,740,841
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	2,089	0	0	0	0	0
54. Puerto Rico.....PR	L	289,000	148,671	29,603	55,000	271,478	6,672,967
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	37,007,027	35,484,443	10,388,031	9,674,374	38,415,533	31,418,655
58. Aggregate Other Alien.....OT	XXX	28,470,740	34,175,229	16,121,334	5,228,097	35,457,618	24,194,012
59. Totals.....	XXX	1,706,676,828	1,730,944,436	802,214,312	541,388,276	1,866,488,007	1,598,434,522

DETAILS OF WRITE-INS

58001. SGP SINGAPORE.....	XXX	26,373,304	32,571,116	15,660,670	5,260,836	31,290,826	20,870,511
58002. GBR UNITED KINGDOM.....	XXX	1,390,173	1,337,517	1,367	1,862	2,090,984	1,899,086
58003. NLD NETHERLANDS.....	XXX	670,228	225,773	459,297	(88)	1,927,820	1,017,782
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	37,035	40,824	0	(34,513)	147,988	406,633
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	28,470,740	34,175,229	16,121,334	5,228,097	35,457,618	24,194,012

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	54	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	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, Compañía de Seguros, S.A. de C.V. *	MEX		
Financidora 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, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0		0	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		N	0
0		0	31-6549738	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			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			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			American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0828578	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			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			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			APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000765	0			American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6400464	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			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			Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1574094	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			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			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			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			PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1537928	0			Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-3246684	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			Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	0
0		0	23-6207599	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			Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-1073776	0			GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	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			Hangar Acquisition Corp	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1242743	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			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			Risiko Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0823725	0			Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0606803	0			GAI Holding Bermuda Ltd	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
0		0	98-0606803	0			GAI Holding Bermuda Ltd	BMU	NIA	GAI Australia Pty Ltd	Ownership	30.010	American Financial Group, Inc.	N	2
0		0	98-0556144	0			GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd	Ownership	100.000	American Financial Group, Inc.	N	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			Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0			Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	0

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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	5
0		0		0	0		Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5
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		QQA Agency 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

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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 American Holding (Europe) Limited.....	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	4
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

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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, Compañía 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		Financidora de Primas Condor, S.A. de C.V.	MEX	DS	El Aguila, Compañía 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
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
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

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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	Company is affiliated but not owned.
5	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 Ownership LLC, owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

GREAT AMERICAN INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,678,724	2,061,219	44.055	76.128
2. Allied lines.....	651,125,470	436,500,476	67.038	55.777
3. Farmowners multiple peril.....	19,334,541	11,918,829	61.645	61.149
4. Homeowners multiple peril.....	8,620	350,581	4,067.073	2,763.544
5. Commercial multiple peril.....	44,973,509	72,113,292	160.346	71.912
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	82,969,345	39,915,800	48.109	90.194
9. Inland marine.....	32,320,190	12,964,764	40.114	14.340
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	4,535	(10,084)	(222.369)	(53.730)
11.2. Medical professional liability - claims-made.....	327,375	443,434	135.452	(4.615)
12. Earthquake.....	287,829	29,730	10.329	19.628
13. Group accident and health.....	38,674,565	14,810,648	38.296	20.276
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.....	4,975,224	2,621,493	52.691	39.003
17.1 Other liability-occurrence.....	161,362,830	116,391,199	72.130	43.971
17.2 Other liability-claims made.....	191,965,563	62,169,667	32.386	37.291
17.3 Excess workers' compensation.....	781,455	395,854	50.656	38.732
18.1 Products liability-occurrence.....	940,916	(492,941)	(52.389)	226.972
18.2 Products liability-claims made.....	105,375	9,845	9.343	0.483
19.1, 19.2 Private passenger auto liability.....	1,767,421	2,184,965	123.624	72.434
19.3, 19.4 Commercial auto liability.....	24,558,853	20,843,509	84.872	68.703
21. Auto physical damage.....	5,096,714	3,806,179	74.679	123.149
22. Aircraft (all perils).....	21,827,067	50,824,588	232.851	105.300
23. Fidelity.....	68,664,563	36,240,545	52.779	8.984
24. Surety.....	80,912,999	9,997,589	12.356	9.213
26. Burglary and theft.....	726,646	66,006	9.084	(51.681)
27. Boiler and machinery.....	2,513,135	1,674,124	66.615	12.608
28. Credit.....	91,131,061	55,043,850	60.401	77.497
29. International.....	0	0	0.000	0.000
30. Warranty.....	7,770,551	866,409	11.150	9.846
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.....	5,140,043	1,653,882	32.176	14.450
35. Totals.....	1,544,945,118	955,395,452	61.840	50.752
DETAILS OF WRITE-INS				
3401. Collateral protection.....	4,126,294	711,915	17.253	(7.057)
3402. Supplemental unemployment.....	1,013,750	941,967	92.919	106.033
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).....	5,140,043	1,653,882	32.176	14.450

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	3,693,452	4,748,445	5,397,358
2. Allied lines.....	566,493,019	786,405,729	867,447,576
3. Farmowners multiple peril.....	5,796,127	18,709,707	18,990,541
4. Homeowners multiple peril.....	2,661	5,173	10,904
5. Commercial multiple peril.....	17,474,633	47,496,996	47,992,114
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	27,753,701	83,973,219	82,797,321
9. Inland marine.....	14,186,612	41,024,122	22,054,167
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	21,660
11.2 Medical professional liability - claims made.....	0	266	20,525
12. Earthquake.....	182,862	373,154	236,964
13. Group accident and health.....	17,653,470	36,594,504	35,242,438
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	387,109	3,091,337	3,299,953
17.1 Other liability-occurrence.....	55,491,649	174,032,399	155,645,430
17.2 Other liability-claims made.....	68,700,874	201,014,880	186,884,155
17.3 Excess workers' compensation.....	395,642	1,204,239	539,525
18.1 Products liability-occurrence.....	533,680	1,116,714	969,679
18.2 Products liability-claims made.....	6,682	104,414	77,156
19.1 19.2 Private passenger auto liability.....	270,866	1,353,624	1,763,833
19.3 19.4 Commercial auto liability.....	9,122,238	23,078,920	25,006,379
21. Auto physical damage.....	2,393,750	5,838,942	4,456,792
22. Aircraft (all perils).....	9,115,545	25,777,655	17,448,552
23. Fidelity.....	24,533,505	64,270,931	65,071,837
24. Surety.....	25,709,117	82,465,129	85,167,598
26. Burglary and theft.....	367,143	703,471	686,518
27. Boiler and machinery.....	1,247,124	2,951,926	2,381,631
28. Credit.....	36,895,156	94,487,883	96,600,361
29. International.....	0	0	0
30. Warranty.....	509,620	1,287,159	1,131,997
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.....	913,808	4,565,891	3,601,474
35. Totals.....	889,830,046	1,706,676,828	1,730,944,436
DETAILS OF WRITE-INS			
3401. Collateral protection.....	806,501	3,823,141	2,452,609
3402. Supplemental unemployment.....	107,307	742,750	1,148,865
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).....	913,808	4,565,891	3,601,474

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	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	107,543	5,744	113,288	551,672	13,180	941,891	1,506,744	53,372	(93,657)	(40,284)
2. 2016.....	213,655	329,154	542,809	50,182	2,891	53,072	185,581	7,485	310,362	503,427	22,107	(8,417)	13,690
3. Subtotals 2016 + Prior.....	819,498	1,383,627	2,203,125	157,725	8,635	166,360	737,253	20,665	1,252,253	2,010,171	75,480	(102,074)	(26,594)
4. 2017.....	373,465	658,378	1,031,843	102,146	147,898	250,044	194,138	24,855	529,362	748,355	(77,181)	43,737	(33,444)
5. Subtotals 2017 + Prior.....	1,192,963	2,042,006	3,234,968	259,871	156,533	416,404	931,391	45,521	1,781,615	2,758,526	(1,701)	(58,337)	(60,038)
6. 2018.....	XXX	XXX	XXX	XXX	362,592	362,592	XXX	317,045	683,559	1,000,604	XXX	XXX	XXX
7. Totals.....	1,192,963	2,042,006	3,234,968	259,871	519,125	778,996	931,391	362,566	2,465,174	3,759,130	(1,701)	(58,337)	(60,038)
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. ....(0.1)%	2. ....(2.9)%	3. ....(1.9)%
													Col. 13, Line 7 Line 8
													4. ....(3.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



GREAT AMERICAN INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funds held as collateral.....	11,339,285	0	11,339,285	21,842,395
2505. Equities and deposits in pools and associations.....	5,457,761	0	5,457,761	5,442,602
2506. Other assets and receivables.....	28,521,483	27,967,154	554,328	5,667,701
2507. Intangibles.....	3,176,276	3,176,276	0	0
2597. Summary of remaining write-ins for Line 25.....	48,494,804	31,143,430	17,351,374	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	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	35,988	164,376
58006. HKG HONG KONG, SPECIAL AD .....	...XXX...	0	0	0	(34,513)	112,000	242,257
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)	147,988	406,633

GREAT AMERICAN INSURANCE COMPANY 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.....	2,934,860	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.....	3,043,902	3,416,440
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	58,248,992	58,358,036
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	58,248,992	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.....	3,431,940	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).....	313,380,583	308,124,727
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	313,380,583	308,124,727
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	313,380,583	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.....	33,568,663	63,795,964
2.2 Additional investment made after acquisition.....	95,967,588	131,661,155
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	35,918,659	(1,643,982)
6. Total gain (loss) on disposals.....	62,137	1,719,680
7. Deduct amounts received on disposals.....	35,739,764	75,368,894
8. Deduct amortization of premium and depreciation.....	1,789,550	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.....	8,174,586	1,793,229
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	550,550,755	430,737,607
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	550,550,755	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.....	1,163,815,244	1,328,333,488
3. Accrual of discount.....	12,921,122	21,937,398
4. Unrealized valuation increase (decrease).....	7,559,624	(117,498,654)
5. Total gain (loss) on disposals.....	21,861,633	208,792,315
6. Deduct consideration for bonds and stocks disposed of.....	647,785,697	1,438,290,870
7. Deduct amortization of premium.....	8,694,841	12,399,977
8. Total foreign exchange change in book/adjusted carrying value.....	(657,046)	665,308
9. Deduct current year's other-than-temporary impairment recognized.....	25,591,837	32,565,056
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	711,953	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	4,715,407,530	4,191,267,375
12. Deduct total nonadmitted amounts.....	17,985,440	10,813,268
13. Statement value at end of current period (Line 11 minus Line 12).....	4,697,422,090	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).....	3,024,175,085	186,092,757	147,650,654	1,408,519	3,037,738,307	3,024,175,085	3,064,025,707	2,697,670,449
2. NAIC 2 (a).....	459,944,012	4,979,700	8,319,544	(614,199)	379,995,627	459,944,012	455,989,969	336,094,727
3. NAIC 3 (a).....	65,107,854	1,936,158	9,189,051	859,570	75,374,567	65,107,854	58,714,531	56,367,349
4. NAIC 4 (a).....	17,142,730	3,017,722	2,166,416	121,148	18,273,117	17,142,730	18,115,184	23,246,383
5. NAIC 5 (a).....	9,309,593	1,449,355	2,337,174	(37,436)	8,557,486	9,309,593	8,384,338	7,866,606
6. NAIC 6 (a).....	7,545,933	0	736,390	(27,511)	10,147,636	7,545,933	6,782,032	10,523,022
7. Total Bonds.....	3,583,225,207	197,475,692	170,399,229	1,710,091	3,530,086,740	3,583,225,207	3,612,011,761	3,131,768,536
PREFERRED STOCK								
8. NAIC 1.....	12,094,783	0	0	(3,642)	12,104,020	12,094,783	12,091,141	12,217,253
9. NAIC 2.....	195,060,725	19,000,000	2,176,810	(727,130)	198,055,112	195,060,725	211,156,785	169,619,060
10. NAIC 3.....	37,364,847	0	0	22,201	39,442,724	37,364,847	37,387,048	33,155,549
11. NAIC 4.....	10,782,800	6,639,998	0	(7,484,831)	8,769,077	10,782,800	9,937,967	5,314,310
12. NAIC 5.....	3,877,901	243,492	0	7,483,078	3,877,901	3,877,901	11,604,471	4,776,491
13. NAIC 6.....	1	0	0	(1)	0	1	0	0
14. Total Preferred Stock.....	259,181,057	25,883,490	2,176,810	(710,325)	262,248,834	259,181,057	282,177,412	225,082,663
15. Total Bonds and Preferred Stock.....	3,842,406,263	223,359,182	172,576,039	999,767	3,792,335,574	3,842,406,263	3,894,189,173	3,356,851,199

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(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 \$.....74,018,064; NAIC 2 \$.....64,800,934; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	138,818,998	XXX.....	138,818,998	3,825,660	

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.....	90,936,666	1,137,678,731
3. Accrual of discount.....	96,945	3,060
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	27	9,396
6. Deduct consideration received on disposals.....	23,384,254	1,432,085,407
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	(200,638)	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).....	138,818,998	71,370,252
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	138,818,998	71,370,252

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	72,650
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	2,808,050
5. Considerations received/(paid) on terminations.....	2,808,050
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.....	620,792
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	693,442
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	693,442

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
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
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
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
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
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

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

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

GREAT AMERICAN INSURANCE COMPANY
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.....	693,442
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).....	693,442
4.	Part D, Section 1, Column 5.....	693,442
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.....	693,442
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	693,442
10.	Part D, Section 1, Column 8.....	693,442
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.....	171,464
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	171,464
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.....	1,144,323,807	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.....	1,311,271,477	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).....	194,857,927	361,805,597
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	194,857,927	361,805,597

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Office Building, Land, and Improvements.....	St. Louis.....	MO..	11/30/1999....	Worldwide Building, St. Louis.....	.....0	.....0	.....0	.....216,452
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....0	.....0	.....0	.....119,652
Building, Land, and Improvements.....	Stevensville.....	MD..	05/11/2005....	Bay Bridge Marina.....	.....0	.....0	.....0	.....44,359
Building, Land, and Improvements.....	Whitefield.....	NH...	06/02/2005....	Mountain View Grand Resort LLC.....	.....0	.....0	.....0	.....500,322
0199999. Totals.....					.....0	.....0	.....0	.....880,785
0399999. Totals.....					.....0	.....0	.....0	.....880,785

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	3 City	3 State						

NONE

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																
Biltmore Hotel.....	Coral Gables.....	FL.....	.....	08/13/1999....	09/12/2018....	.....65,739	.....0	.....0	.....0	.....0	.....0	.....0	.....65,739	.....65,739	.....0	.....0
Chatham Bars Inn.....	Cape Cod.....	MA.....	.....	05/06/2016....	09/12/2018....	.....144,646	.....0	.....0	.....0	.....0	.....0	.....0	.....144,646	.....144,646	.....0	.....0
Dixie Terminal Corporation....	Cincinnati.....	OH.....	.....	12/30/2008....	09/25/2018....	.....86,109	.....0	.....0	.....0	.....0	.....0	.....0	.....86,109	.....86,109	.....0	.....0
Franklin Marriot Cool Springs	Franklin.....	TN.....	.....	09/24/2014....	09/12/2018....	.....103,445	.....0	.....0	.....0	.....0	.....0	.....0	.....103,445	.....103,445	.....0	.....0
Grand AM.....	Austin.....	TX.....	.....	10/23/2017....	09/12/2018....	.....208,944	.....0	.....0	.....0	.....0	.....0	.....0	.....208,944	.....208,944	.....0	.....0
Highland Dallas.....	Dallas.....	TX.....	.....	12/18/2015....	09/12/2018....	.....38,442	.....0	.....0	.....0	.....0	.....0	.....0	.....38,442	.....38,442	.....0	.....0
McHenry Row.....	Baltimore.....	MD.....	.....	06/29/2012....	09/12/2018....	.....70,209	.....0	.....0	.....0	.....0	.....0	.....0	.....70,209	.....70,209	.....0	.....0
One East Fourth Inc.....	Cincinnati.....	OH.....	.....	12/30/2008....	09/25/2018....	.....268,216	.....0	.....0	.....0	.....0	.....0	.....0	.....268,216	.....268,216	.....0	.....0
Palomar Commons.....	Carlsbad.....	CA.....	.....	10/17/2013....	09/12/2018....	.....41,425	.....0	.....0	.....0	.....0	.....0	.....0	.....41,425	.....41,425	.....0	.....0
Xactware Office Building.....	Lehi.....	UT.....	.....	02/24/2014....	09/12/2018....	.....64,560	.....0	.....0	.....0	.....0	.....0	.....0	.....64,560	.....64,560	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....1,091,736	.....0	.....0	.....0	.....0	.....0	.....0	.....1,091,736	.....1,091,736	.....0	.....0
0599999. Total Mortgages.....						.....1,091,736	.....0	.....0	.....0	.....0	.....0	.....0	.....1,091,736	.....1,091,736	.....0	.....0

QE02

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location	4									
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
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	.....2,507,187	.....0	.....0	.....100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....									.....0	.....2,507,187	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Industrial Piping Inc.....	Charlotte.....	NC..	Industrial Piping Inc.....		12/01/2016....	.....0	.....0	.....123	.....0	.....0	.....39.000
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	.....311,316	.....0	.....0	.....0.370
000000 00 0	SAAS Capital Fund III.....	Cincinnati.....	OH..	SAAS Capital Fund III.....		08/09/2018....	.....0	.....0	.....75,000	.....0	.....0	.....5.000
000000 00 0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH..	TTGA C-1 MMF, LP.....		12/18/2017....	.....0	.....0	.....926,550	.....0	.....0	.....29.540
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP.....	Austin.....	TX..	Vida Insurance Credit Opportunity Fund II, LP.....		08/02/2017....	.....0	.....0	.....550,332	.....0	.....0	.....2.740
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN..	Yukon Capital Partners II L.P.....		07/17/2014....	.....2	.....0	.....35,045	.....0	.....0	.....1.170
000000 00 0	Yukon Capital Partners III LP.....	Minneapolis.....	MN..	Yukon Capital Partners III LP.....		07/18/2017....	.....2	.....0	.....200,680	.....0	.....0	.....0.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....2,099,047	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP.....	Greenwich.....	CT..	A&M Capital Partners, LP.....		12/06/2013....	.....3	.....0	.....275,505	.....0	.....0	.....0.870
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	Cincinnati Cornerstone Investors EI IV LLC.....	Cincinnati.....	OH..	Cincinnati Cornerstone Investors EI IV LLC.....		09/28/2018....	.....0	.....466,987	.....0	.....0	.....0	.....6.970
000000 00 0	Cintrifuse Syndicate Fund I, LLC.....	Cincinnati.....	OH..	Cintrifuse Syndicate Fund I, LLC.....		04/29/2013....	.....1	.....0	.....32,334	.....0	.....0	.....1.050
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH..	Cintrifuse Syndicate Fund II, LLC.....		09/18/2017....	.....1	.....0	.....19,398	.....0	.....0	.....1.750
000000 00 0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY..	Corsair V Financial Services Capital Partners LP.....		06/25/2018....	.....0	.....0	.....(15,587)	.....0	.....0	.....1.370
000000 00 0	Energy Impact Fund LP.....	New York.....	NY..	Energy Impact Fund LP.....		05/19/2017....	.....0	.....0	.....165,720	.....0	.....0	.....0.560
000000 00 0	Foresite Capital Fund IV, LP.....	San Francisco.....	CA..	Foresite Capital Fund IV, LP.....		04/16/2018....	.....0	.....0	.....450,000	.....0	.....0	.....0.700
000000 00 0	Greenspring Opportunities IV, LP.....	Owings Mills.....	MD..	Greenspring Opportunities IV, LP.....		04/25/2016....	.....1	.....0	.....180,000	.....0	.....0	.....0.460
000000 00 0	Greenspring Global Partners VIII, L.P.....	Owings Mills.....	MD..	Greenspring Global Partners VIII, L.P.....		07/14/2017....	.....1	.....0	.....173,021	.....0	.....0	.....4.650
000000 00 0	Gryphon Partners V, L.P.....	San Francisco.....	CA..	Gryphon Partners V, L.P.....		08/29/2018....	.....3	.....1,006,758	.....0	.....0	.....0	.....0.311
000000 00 0	LLR Equity Partners V, L.P.....	Philadelphia.....	PA..	LLR Equity Partners V, L.P.....		03/31/2017....	.....3	.....0	.....300,000	.....0	.....0	.....0.240
000000 00 0	ManchesterStory Venture Fund, L.P.....	Des Moines.....	IA..	ManchesterStory Venture Fund, L.P.....		03/23/2017....	.....1	.....0	.....54,282	.....0	.....0	.....2.310
000000 00 0	Medley Real D (Annuity) LLC.....	New York.....	NY..	Medley Real D (Annuity) LLC.....		03/21/2016....	.....3	.....0	.....11,325	.....0	.....0	.....29.710
000000 00 0	Medley Tactical Opportunities, LLC.....	New York.....	NY..	Medley Tactical Opportunities, LLC.....		11/16/2017....	.....0	.....0	.....14,346	.....0	.....0	.....29.410
000000 00 0	Monza Energy, LLC.....	Houston.....	TX..	Monza Energy, LLC.....		04/17/2018....	.....0	.....0	.....980,213	.....0	.....0	.....1.760
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	.....157,500	.....0	.....0	.....0.340
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	.....8,452	.....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	.....638,252	.....0	.....0	.....0.430
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	.....1.330
000000 00 0	PWP Growth Equity Fund I LLP.....	New York.....	NY..	PWP Growth Equity Fund I LLP.....		08/20/2014....	.....3	.....0	.....23,265	.....0	.....0	.....1.230
000000 00 0	Refinery Venture Fund I, LP.....	Cincinnati.....	OH..	Refinery Venture Fund I, LP.....		11/20/2017....	.....0	.....0	.....116,288	.....0	.....0	.....7.910
000000 00 0	Rivercrest Capital Partners, LP.....	Fort Worth.....	TX..	Rivercrest Capital Partners, LP.....		04/02/2018....	.....0	.....0	.....139,238	.....0	.....0	.....2.340
000000 00 0	Snow Phipps II, L.P.....	Wilmington.....	DE..	Snow Phipps II, L.P.....		01/08/2010....	.....3	.....0	.....53,186	.....0	.....0	.....1.210
000000 00 0	Snow Phipps III, L.P.....	Wilmington.....	DE..	Snow Phipps III, L.P.....		06/08/2016....	.....3	.....0	.....49,459	.....0	.....0	.....0.470
000000 00 0	Solamere Capital Fund II, LP.....	Boston.....	MA..	Solamere Capital Fund II, LP.....		08/19/2013....	.....3	.....0	.....24,000	.....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	.....1,500	.....0	.....0	.....0.820
000000 00 0	Trilantic Capital Partners VI, LP.....	New York.....	NY..	Trilantic Capital Partners VI, LP.....		07/25/2018....	.....0	.....1,394,635	.....65,858	.....0	.....0	.....0.580
000000 00 0	Tritium Partners, LLC.....	Austin.....	TX..	Tritium Partners, LLC.....		06/26/2015....	.....3	.....0	.....293,684	.....0	.....0	.....1.000
000000 00 0	TS OpCo Holdings, LLC.....	Minneapolis.....	MN..	TS OpCo Holdings, LLC.....		09/28/2018....	.....0	.....5,000,000	.....0	.....0	.....0	.....8.330
000000 00 0	WCI One, LLC.....	Beverly Hills.....	CA..	WCI One, LLC.....		08/24/2018....	.....0	.....500,000	.....0	.....0	.....0	.....0.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....8,368,380	.....4,748,738	.....0	.....XXX.....

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Comerstone Office Partners, LLC	Cincinnati	OH	Comerstone Office Partners, LLC		06/22/2018		0	6,989,850	0	0	45.000
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.		10/15/2015		0	450,000	0	0	1.470
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017		0	194,789	0	0	40.000
000000 00 0	PRCP-Arbor Walk Partners, LP	Tampa	FL	PRCP-Arbor Walk Partners, LP		08/29/2018		0	111,514	798,586	0	40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017		0	168,800	0	0	40.000
000000 00 0	PRCP-CS Advenir Partners, LP	Colorado Springs	CO	PRCP-CS Advenir Partners, LP		09/11/2018		0	348,000	0	0	40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP		05/15/2018		0	6,110,886	0	0	40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP		02/08/2017		0	183,600	0	0	40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/15/2015		0	99,887	0	0	40.000
000000 00 0	PRCP-Murieta Partners, LP	Phoenix	AZ	PRCP-Murieta Partners, LP		05/15/2018		0	4,459,661	0	0	40.000
000000 00 0	PRCP-NC Wilmington Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners, LP		05/08/2018		0	(99,887)	0	0	40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I, LP		04/08/2016		0	66,400	0	0	40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017		0	72,000	0	0	40.000
000000 00 0	PRCP-Sunrise Partners, LP	Sunrise	FL	PRCP-Sunrise Partners, LP		08/29/2018		0	177,186	829,714	0	40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018		0	6,460,241	0	0	40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights		06/18/2018		0	4,217,368	0	0	40.000
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.		03/08/2018		0	906,133	0	0	22.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								636,700	31,908,029	0	0	XXX
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		0	21,196	0	0	0.550
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	21,196	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.		10/01/2015		0	705,823	0	0	7.813
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	705,823	0	0	XXX
4499999. Subtotal - Unaffiliated								9,005,080	39,482,833	0	0	XXX
4599999. Subtotal - Affiliated								0	2,507,187	0	0	XXX
4699999. Totals								9,005,080	41,990,019	0	0	XXX

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
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	09/17/2018	1,341,100	0	0	0	0	0	0	1,341,100	1,341,100	0	0	0	317,187
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated								1,341,100	0	0	0	0	0	1,341,100	1,341,100	0	0	0	317,187
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	08/10/2018	480,102	0	0	0	0	0	0	480,102	480,102	0	0	0	24,335

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	TTGA C-1 MMF, LP.....	Cincinnati.....	OH.	TTGA C-1 MMF, LP.....	12/18/2017	09/12/2018	443,077	0	0	0	0	0	0	443,077	443,077	0	0	0	97,164	
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP.....	Austin.....	TX.	Vida Insurance Credit Opportunity Fund II, LP...	08/02/2017	08/13/2018	1,215,234	0	0	0	0	0	0	1,215,234	1,215,234	0	0	0	337,556	
000000 00 0	Vida Opportunity Fund, LP.....	Austin.....	TX.	Vida Opportunity Fund, LP.....	12/05/2016	08/02/2018	543,971	0	0	0	0	0	0	543,971	543,971	0	0	0	33,874	
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN.	Yukon Capital Partners II L.P.....	07/17/2014	08/17/2018	104,603	0	0	0	0	0	0	104,603	104,603	0	0	0	(19,358)	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							2,786,986	0	0	0	0	0	0	2,786,986	2,786,986	0	0	0	473,571	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	A&M Capital Partners, LP.....	Greenwich.....	CT..	A&M Capital Partners, LP.....	12/06/2013	08/09/2018	520,135	0	0	0	0	0	0	520,135	520,135	0	0	0	678,774	
000000 00 0	Archlight Energy Partners Fund VI, LP.....	Boston.....	MA.	Archlight Energy Partners Fund VI, LP.....	08/04/2015	09/13/2018	427,384	0	0	0	0	0	0	427,384	427,384	0	0	0	110,010	
000000 00 0	BGP FS Holdco, LLC.....	New York.....	NY.	BGP FS Holdco, LLC.....	11/08/2016	09/26/2018	506,247	0	0	0	0	0	0	506,247	506,247	0	0	0	0	
000000 00 0	BIC Investors, LLC (RSI HOMES).....	Scottsdale.....	AZ.	BIC Investors, LLC (RSI HOMES).....	05/22/2015	08/20/2018	3,449,614	0	0	0	0	0	0	3,449,614	3,449,614	0	0	0	0	
000000 00 0	Gryphon Partners IV, L.P.....	San Francisco.....	CA.	Gryphon Partners IV, L.P.....	12/06/2016	09/07/2018	59,446	0	0	0	0	0	0	59,446	59,446	0	0	0	6,605	
000000 00 0	LLR Equity Partners V, L.P.....	Philadelphia.....	PA.	LLR Equity Partners V, L.P.....	03/31/2017	09/06/2018	95,977	0	0	0	0	0	0	95,977	95,977	0	0	0	12,273	
000000 00 0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	NB Secondary Opportunities Fund III L.P.....	05/23/2013	09/28/2018	41,046	0	0	0	0	0	0	41,046	41,046	0	0	0	243,089	
000000 00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	Prior Period Adjustment.....	04/19/2017	07/01/2018	133,271	0	0	0	0	0	0	133,271	133,271	0	0	0	(133,271)	
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	07/26/2018	121,253	0	0	0	0	0	0	121,253	121,253	0	0	0	2,475	
000000 00 0	PWP Growth Equity Fund I LLP.....	New York.....	NY..	PWP Growth Equity Fund I LLP.....	08/20/2014	08/14/2018	517,250	0	0	0	0	0	0	517,250	517,250	0	0	0	1,325,803	
000000 00 0	River Cities Capital Fund II, LP.....	Cincinnati.....	OH.	Prior Period Adjustment.....	05/15/2018	09/30/2018	177,829	0	0	0	0	0	0	177,829	177,829	0	0	0	(101,478)	
000000 00 0	River Cities Capital Fund III, LP.....	Cincinnati.....	OH.	Prior Period Adjustment.....	05/15/2018	09/30/2018	125,084	0	0	0	0	0	0	125,084	125,084	0	0	0	80,644	
000000 00 0	Solamere Capital Fund II, LP.....	Boston.....	MA.	Solamere Capital Fund II, LP.....	08/19/2013	08/07/2018	96,471	0	0	0	0	0	0	96,471	96,471	0	0	0	0	
000000 00 0	Solamere Capital Fund II-A, LP.....	Boston.....	MA.	Solamere Capital Fund II-A, LP.....	08/19/2013	08/07/2018	54,211	0	0	0	0	0	0	54,211	54,211	0	0	0	2,504	
000000 00 0	Trilantic Capital Partners VI, LP.....	New York.....	NY..	Trilantic Capital Partners VI, LP.....	07/25/2018	09/12/2018	285,207	0	0	0	0	0	0	285,207	285,207	0	0	0	(5,692)	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							6,610,426	0	0	0	0	0	0	6,610,426	6,610,426	0	0	0	2,221,736	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Lubert-Adler Real Estate Fund VII, LP.....	Philadelphia.....	PA..	Lubert-Adler Real Estate Fund VII, LP.....	10/15/2013	09/21/2018	970,089	0	0	0	0	0	0	970,089	970,089	0	0	0	1,551,652	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							970,089	0	0	0	0	0	0	970,089	970,089	0	0	0	0	1,551,652
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	08/17/2018	1,120,316	0	0	0	0	0	0	1,120,316	1,120,316	0	0	0	0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....							1,120,316	0	0	0	0	0	0	1,120,316	1,120,316	0	0	0	0	0
4499999. Subtotal - Unaffiliated.....							11,487,817	0	0	0	0	0	0	11,487,817	11,487,817	0	0	0	0	4,246,959
4599999. Subtotal - Affiliated.....							1,341,100	0	0	0	0	0	0	1,341,100	1,341,100	0	0	0	0	317,187
4699999. Totals.....							12,828,917	0	0	0	0	0	0	12,828,917	12,828,917	0	0	0	0	4,564,145

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 N6 3	U.S. TREASURY NOTES 1.125 01/15/2019		09/28/2018	Intercompany Sale		300,020	300,000	688	1
0599999	Total - Bonds - U.S. Government					300,020	300,000	688	XXX
Bonds - All Other Government									
EI6055 46 7	HOUSING & DEV 3.14 03/18/21	B	09/25/2018	DBS BANK LTD, SINGAPORE		373,163	500,000	317	4Z
EK1392 74 6	HOUSING & DEV MTN 3.008 03/26/2021	B	09/25/2018	DBS BANK LTD, SINGAPORE		7,074,797	9,500,000	1,156	1FE
QJ4442 72 0	HOUSING & DEV 2.10 11/03/20 MTN	B	08/07/2018	DBS BANK LTD, SINGAPORE		914,753	1,250,000	5,328	1FE
1099999	Total - Bonds - All Other Government					8,362,713	11,250,000	6,801	XXX
Bonds - U.S. Special Revenue and Special Assessment									
67756Q XP 7	OHIO ST HSG FIN AGY B 3.70 04/01/2040		09/12/2018	JP MORGAN SECURITIES INC		10,000,000	10,000,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					10,000,000	10,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
003777 ZZ 5	ACA COMPLIANCE DDTL L+550 02/01/2023 AR		08/20/2018	Private Placement		263,836	267,176	0	3FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		07/01/2018	Private Placement		(32,251)	0	32,251	1FE
010555 ZZ 6	ALCAMI HOLDINGS L+425 07/12/2025 AR		07/12/2018	Private Placement		455,859	468,750	0	4FE
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		09/13/2018	JP MORGAN SECURITIES INC		498,750	500,000	0	3FE
03665T AC 0	ANTR 2018-2A A2 CLO SNR FLT 10/20/2030	C	08/24/2018	DEUTSCHE BANK		1,000,000	1,000,000	0	1FE
03665T AE 6	ANTR 2018-2A B CLO MEZ FLT 10/20/2030	C	08/24/2018	DEUTSCHE BANK		2,000,000	2,000,000	0	1FE
03759C AL 4	APID 2016-24A A2FR CLO MEZ 4.46 10/20/30		08/23/2018	BANC OF AMERICA SECURITIES		1,200,000	1,200,000	0	1FE
055328 AA 6	BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030		09/13/2018	CITIGROUP		6,410,000	6,410,000	0	1FE
05580M 60 3	B RILEY FINL INC 6.875 09/30/2023		09/06/2018	FRIEDMAN BILLINGS RAMSEY		3,000,000	0	0	1FE
05586A AA 6	BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		6,500,000	6,500,000	0	1FE
05586A AC 2	BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		6,500,000	6,500,000	0	1FE
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		07/01/2018	Private Placement		(434,128)	(442,807)	0	3FE
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR		07/01/2018	Private Placement		434,128	442,807	0	3FE
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Exchanged		247,679	247,679	0	4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Private Placement		232,908	232,908	0	4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		08/01/2018	Capitalized Interest		2,803	2,803	0	4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		09/01/2018	Capitalized Interest		5,640	5,640	0	4Z
10901A AA 4	BDF 2018-2A A CDO SSNR 4.75 10/25/2035	C	08/30/2018	Greensledge Capital Market		4,600,000	4,600,000	0	1FE
14310Q AA 6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31		08/02/2018	CITIGROUP		2,000,000	2,000,000	0	1FE
14310Q AE 8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31		08/02/2018	CITIGROUP		1,000,000	1,000,000	0	1FE
15137K AN 9	CECLO 2015-24A B2R CLO MEZ FLT 10/15/26		07/23/2018	GOLDMAN SACHS		2,000,000	2,000,000	6,503	1FE
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037		07/25/2018	CS FIRST BOSTON		3,880,000	4,000,000	2,020	1FE
23359Z ZB 0	DTV AMERICA 14% 6/22/2019		07/01/2018	Exchanged		0	0	(42,805)	4Z
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		07/01/2018	JP MORGAN SECURITIES INC		(5,109)	(5,128)	0	2FE
345555 ZZ 2	FOUNDATION RISK 1L TL L+475 11/10/23 AR		08/09/2018	Private Placement		179,412	183,073	0	2FE
345777 ZZ 2	FOUNDATION RISK 1L DD L+475 11/10/23 AR		09/12/2018	Private Placement		35,469	35,827	0	2FE
36655L AB 1	GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029	C	09/21/2018	NATIXIS		8,000,000	8,000,000	0	1FE
38175W AA 6	GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30		08/10/2018	NATIXIS		5,000,000	5,000,000	0	1FE
38175W AC 2	GOCAP 2016-31A A2R CLO SNR FLT 08/05/30		08/10/2018	NATIXIS		4,000,000	4,000,000	0	1Z
43132A AA 6	HILDENE COLLATERAL MGMT 5.50 12/28/42		09/27/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	0	1FE
43133A AA 5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038		08/13/2018	BANC OF AMERICA SECURITIES		9,800,000	10,000,000	0	1FE
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR		08/17/2018	Private Placement		36,214	36,488	0	3FE
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		07/01/2018	Capitalized Interest		8,147	8,303	0	4
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		09/14/2018	Private Placement		6,004	6,004	0	3FE
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023		07/26/2018	STIFEL NICOLAUS		1,440,000	1,600,000	0	5FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/13/2018	Private Placement		870,968	870,968	0	1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/26/2018	Private Placement		580,645	580,645	0	1FE
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		07/24/2018	CITIGROUP		999,723	1,000,000	0	1FE
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		07/24/2018	CITIGROUP		893,877	894,000	0	1FE
654740 BL 2	NISSAN MOTOR ACCEPT 3.875 09/21/2023		09/18/2018	JP MORGAN SECURITIES INC		14,994,600	15,000,000	0	1FE
66122Z ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		07/09/2018	Private Placement		5,123	5,123	0	3FE
67108B BG 9	OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31		08/17/2018	MORGAN STANLEY		2,800,000	2,800,000	0	1FE
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		07/13/2018	Private Placement		25,832	25,832	0	3FE
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		08/17/2018	Private Placement		16,439	16,439	0	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		07/01/2018	Private Placement		(31,361)	(31,361)	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/01/2018	Private Placement		31,361	31,361	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/10/2018	Private Placement		14,099	14,099	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/16/2018	Private Placement		8,701	8,701	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/23/2018	Private Placement		6,123	6,123	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/02/2018	Private Placement		2,417	2,417	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/06/2018	Private Placement		11,239	11,239	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/13/2018	Private Placement		5,076	5,076	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/20/2018	Private Placement		5,640	5,640	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/31/2018	Private Placement		23,082	23,082	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/04/2018	Private Placement		7,049	7,049	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/11/2018	Private Placement		5,076	5,076	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/14/2018	Private Placement		5,801	5,801	0	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/28/2018	Private Placement		92,650	92,650	0	3FE
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		07/02/2018	Private Placement		227,087	228,803	0	3FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/03/2018	Private Placement		285,714	285,714	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/12/2018	Private Placement		400,000	400,000	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/19/2018	Private Placement		393,651	393,651	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/30/2018	Private Placement		57,143	57,143	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/20/2018	Private Placement		228,571	228,571	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/22/2018	Private Placement		349,206	349,206	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/23/2018	Private Placement		285,714	285,714	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/28/2018	Private Placement		622,222	622,222	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/31/2018	Private Placement		1,003,175	1,003,175	0	1FE
70806Z ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		09/07/2018	Private Placement		1,015,873	1,015,873	0	1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2018	Capitalized Interest		6,175	6,175	0	5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2018	Capitalized Interest		3,180	3,180	0	5*GI
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		08/07/2018	Exchanged		476,883	567,717	0	4FE
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		09/28/2018	Capitalized Interest		2,140	2,460	0	4FE
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKET		1,000,000	1,000,000	0	2AM
74122Z ZZ 9	PRODUCTION RESOURCE TL L+768 08/20/24 AR		08/21/2018	Private Placement		1,212,500	1,250,000	0	4FE
74331M AA 4	PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35		09/21/2018	MORGAN STANLEY		3,999,870	4,000,000	0	1FE
74331M AB 2	PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35		09/21/2018	MORGAN STANLEY		3,999,895	4,000,000	0	1FE
74348T AS 1	PROSPECT CAPITAL NOTZ 6.375 01/15/2024		09/27/2018	RBC CAPITAL MARKETS		2,990,550	3,000,000	0	2FE
745777 ZZ 8	PYRAMID MGMT DDTL L+675 07/15/2021 AR		09/26/2018	Private Placement		42,660	42,660	0	2FE
75951A AJ 7	RELIANCE STAND LIFE II 3.85 09/19/2023		09/12/2018	CS FIRST BOSTON		9,994,600	10,000,000	0	1FE
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	07/01/2018	STIFEL NICOLAUS		(282,443)	(288,207)	(27,963)	1FE

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
817555 ZZ 1	SFE INTERMEDIATE TL L+475 07/31/2024 AR		09/05/2018	Private Placement		122,500	125,000	0	2FE
84650H AD 1	SPAREFOOT 1L TL L+425 04/13/2024 AR		09/17/2018	Private Placement		40,510	41,127	0	3FE
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		07/09/2018	Exchanged		331,465	331,667	0	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		08/01/2018	Private Placement		53,333	53,333	0	2FE
870666 ZZ 0	TERSERA TL L+525 03/30/2023 AR		07/12/2018	Private Placement		54,134	54,819	0	3FE
870888 ZZ 0	TERSERA 2L TL L+525 03/30/2023 AR		09/27/2018	Private Placement		51,556	52,208	0	3FE
87165V AK 5	SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31	C	08/29/2018	MORGAN STANLEY		2,900,000	2,900,000	0	1FE
87165V AP 4	SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31	C	08/29/2018	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
875888 ZZ 5	THE DWYER GROUP DDTL L+500 05/21/2024 AR		08/10/2018	Private Placement		136,408	137,960	0	3FE
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038		07/19/2018	BANC OF AMERICA SECURITIES		999,978	1,000,000	0	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/19/2018	BANC OF AMERICA SECURITIES		4,855,143	4,867,311	3,162	1FE
903555 ZZ 6	UROLOGY MGMT TL L+500 08/31/2024 AR		08/31/2018	Private Placement		226,123	231,987	0	2FE
940555 ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR		08/01/2018	Private Placement		118,340	119,838	0	3FE
970222 ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR		09/04/2018	Capitalized Interest		3,298	3,272	3	2FE
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043		08/16/2018	BANC OF AMERICA SECURITIES		2,999,851	3,000,000	0	1FE
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		07/31/2018	Private Placement		268,973	268,973	0	3FE
98625L AJ 1	YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031	C	08/20/2018	GOLDMAN SACHS		2,500,000	2,500,000	0	1FE
98886M AY 0	ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28	C	09/18/2018	NOMURA SECURITIES INTL		6,000,000	6,000,000	0	1FE
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38		09/28/2018	DEUTSCHE BANK		1,773,333	1,800,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					146,388,831	144,121,034	(26,830)	XXX
8399997	Total - Bonds - Part 3					165,051,564	165,671,034	(19,341)	XXX
8399999	Total - Bonds					165,051,564	165,671,034	(19,341)	XXX
Preferred Stocks - Industrial and Miscellaneous									
060505 DR 2	BANK OF AMER CRP 8.00 12/29/2049		07/01/2018	Payment on Intercompany Balance		0	0.00	300	P2LFE
088577 ZB 0	BEXION PHARMACEUTICALS B		09/10/2018	Private Placement		5,046,000	99,999	0.00	P4AZ
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E		08/31/2018	Private Placement		2,829,145,000	1,540,000	0.00	P4AZ
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		09/28/2018	Capitalized Interest		20,291,000	243,492	0.00	P5A
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%		09/25/2018	Private Placement		140,000,000	14,000,000	0.00	P2UFE
77926L 30 0	ROUNDPOINT MTG SERV A 8.00		08/10/2018	STIFEL NICOLAUS		50,000,000	5,000,000	0.00	P4UZ
857477 BA 0	STATE STREET CRP H 5.625		09/20/2018	GOLDMAN SACHS		5,000,000	5,000,000.00	0	P2UFE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					25,883,490	XXX	300	XXX
8999997	Total - Preferred Stocks - Part 3					25,883,490	XXX	300	XXX
8999999	Total - Preferred Stocks					25,883,490	XXX	300	XXX
Common Stocks - Industrial and Miscellaneous									
030506 10 9	AMERICAN WOODMARK CORP		07/23/2018	Legacy Merger		39,903,000	3,449,614	0	L
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/25/2018	NON-BROKER		1,000,000	29,269	0	L
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/26/2018	NON-BROKER		1,000,000	28,916	0	L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		09/11/2018	NON-BROKER		1,000,000	19,748	0	L
151020 10 4	CELGENE CORP		07/25/2018	CORNERSTONE MACRO		15,000,000	1,310,945	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/10/2018	NON-BROKER		1,000,000	28,799	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/20/2018	NON-BROKER		1,000,000	29,116	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/28/2018	NON-BROKER		500,000	14,388	0	L
371927 10 4	GENESIS ENERGY L.P. VE		09/28/2018	NON-BROKER		1,000,000	23,760	0	L
404129 ZB 7	HC2 BROADCASTING 8/7/2023		08/07/2018	Private Placement		8,330,000	295,903	0	A
404129 ZC 5	HC2 BROADCASTING HOLDINGS INC		08/07/2018	Private Placement		8,163,000	1,224,450	0	A
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		08/30/2018	RAYMOND JAMES & ASSOCIATES		3,500,000	60,943	0	L

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
462260 10 0	IOVANCE BIOTHERAPEUTICS INC.....		09/06/2018.....	RAYMOND JAMES & ASSOCIATES.....	6,500.000	82,605	XXX	0	L.....
55336V 10 0	MPLX LP VE.....		09/18/2018.....	NON-BROKER.....	1,000.000	35,440	XXX	0	L.....
55336V 10 0	MPLX LP VE.....		09/27/2018.....	NON-BROKER.....	1,000.000	34,700	XXX	0	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE.....		09/28/2018.....	NON-BROKER.....	1,000.000	67,777	XXX	0	L.....
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE.....		09/12/2018.....	NON-BROKER.....	1,000.000	40,912	XXX	0	L.....
715999 ZZ 4	PHILADELPHIA ENERGY - CLASS A.....		08/07/2018.....	Exchanged.....	27,569.000	234,337	XXX	0	A.....
718549 20 7	PHILLIPS 66 PARTNERS LP VE.....		09/28/2018.....	NON-BROKER.....	1,000.000	49,708	XXX	0	L.....
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A.....		08/16/2018.....	Capitalized Interest.....	4,337.000	51,508	XXX	0	U.....
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A.....		09/21/2018.....	FRIEDMAN BILLINGS RAMSEY.....	100,000.000	1,029,000	XXX	0	U.....
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE.....		09/10/2018.....	NON-BROKER.....	1,000.000	22,295	XXX	0	L.....
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE.....		09/28/2018.....	NON-BROKER.....	1,000.000	21,560	XXX	0	L.....
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.....		07/25/2018.....	CORNERSTONE MACRO.....	500.000	37,698	XXX	0	L.....
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.....		09/27/2018.....	STIFEL NICOLAUS.....	10,000.000	747,862	XXX	0	L.....
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038.....	C	07/20/2018.....	BANC OF AMERICA SECURITIES.....	7.000	1,505,807	XXX	0	U.....
89148B 10 1	TORTOISE MLP FUND INC.....		07/17/2018.....	Exchanged.....	22,820.000	334,085	XXX	0	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/01/2018.....	NON-BROKER.....	328,536.000	5,092,308	XXX	0	L.....
958254 10 4	WESTERN GAS PARTNERS LP VE.....		09/13/2018.....	NON-BROKER.....	1,000.000	49,900	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					15,953,349	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					15,953,349	XXX	0	XXX.....
9799999	Total - Common Stocks.....					15,953,349	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					41,836,839	XXX	300	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					206,888,403	XXX	(19,041)	XXX.....

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

QE04.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
31383S	RS 1 FNCL 511797 PT 6.0 5/01/2031.....		09/25/2018	MBS Paydown.....		425	425	425	418	0	(0)	0	(0)	0	425	0	0	0	17	05/01/2031	1.....
31388D	ZU 5 FNCL 602055 PT 6.50 9/01/2031.....		09/25/2018	MBS Paydown.....		663	663	676	655	0	(5)	0	(5)	0	663	0	0	0	29	09/01/2031	1.....
31388G	VW 8 FNCL 604629 PT 6.0 9/01/2031.....		09/25/2018	MBS Paydown.....		153	153	152	66	0	(2)	0	(2)	0	153	0	0	0	6	09/01/2031	1.....
31388K	WT 5 FNCL 607358 PT 6.50 10/01/2031.....		09/25/2018	MBS Paydown.....		341	341	350	266	0	2	0	2	0	341	0	0	0	15	10/01/2031	1.....
31390V	ER 1 FNCL 657244 PT 6.0 9/01/2032.....		09/25/2018	MBS Paydown.....		248	248	251	216	0	(0)	0	(0)	0	248	0	0	0	10	09/01/2032	1.....
0599999	Total - Bonds - U.S. Government.....					1,829	1,829	1,854	1,621	0	(5)	0	(5)	0	1,829	0	0	0	77	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
60412A	MT 7 MINNESOTA ST PREREFUND F 4.00 08/01/2018.....		08/01/2018	Maturity.....		50,000	50,000	50,196	0	0	(196)	0	(196)	0	50,000	0	0	0	1,000	08/01/2018	1Z.....
60412A	NF 6 MINNESOTA ST UNREFUND F 4.00 08/01/2018.....		08/01/2018	Maturity.....		2,785,000	2,785,000	2,795,890	0	0	(10,890)	0	(10,890)	0	2,785,000	0	0	0	55,700	08/01/2018	1FE.....
70914P	LA 8 PA ST SECOND REF 5.00 07/01/2018.....		07/01/2018	Maturity.....		5,000,000	5,000,000	5,770,700	5,049,235	0	(49,235)	0	(49,235)	0	5,000,000	0	0	0	250,000	07/01/2018	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					7,835,000	7,835,000	8,616,786	5,049,235	0	(60,320)	0	(60,320)	0	7,835,000	0	0	0	306,700	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083	VB 9 AR ST DEV FIN SFM A 3.10 07/01/2043.....		09/01/2018	MBS Paydown.....		93,551	93,551	93,551	93,551	0	0	0	0	0	93,551	0	0	0	1,933	07/01/2043	1FE.....
051687	DB 4 AURORA IL SF MTG 5.50 12/01/2039.....		09/01/2018	MBS Paydown.....		21,910	21,910	22,239	22,184	0	(251)	0	(251)	0	21,910	0	0	0	854	12/01/2039	1FE.....
130333	BW 6 CA HSG FIN AGY 4.75 08/01/2028.....		09/01/2018	Partial Call.....		135,000	135,000	135,550	135,178	0	(178)	0	(178)	0	135,000	0	0	0	5,287	08/01/2028	1FE.....
130333	CA 3 CA HSG FIN AGY A 2.90 02/01/2042.....		09/01/2018	MBS Paydown.....		5,554	5,554	5,554	5,554	0	0	0	0	0	5,554	0	0	0	99	02/01/2042	1FE.....
130333	CB 1 CA HSG FIN AGY B 2.90 02/01/2042.....		09/01/2018	MBS Paydown.....		11,684	11,684	11,655	11,659	0	14	0	14	0	11,684	0	0	0	226	02/01/2042	1FE.....
13079P	FG 3 CA MULTI FAM HSG 4.50 01/15/2040.....		07/15/2018	Sinking Fund Redemption.....		15,000	15,000	14,475	14,552	0	443	0	443	0	15,000	0	0	0	675	01/15/2040	1FE.....
19647P	BA 0 CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....		09/01/2018	MBS Paydown.....		1,857,989	1,857,989	1,848,827	1,445,103	0	0	0	0	0	1,857,989	0	0	0	39,979	02/01/2044	1FE.....
19647P	BQ 5 CO HSG FIN AUTH V 3.40 11/01/2045.....		09/01/2018	Paydown.....		463,185	463,185	463,185	463,175	0	10	0	10	0	463,185	0	0	0	11,669	11/01/2045	1FE.....
20774W	G9 6 CT HSG FIN 4.00 11/15/2040.....		08/30/2018	Partial Call.....		50,000	50,000	52,052	50,788	0	(788)	0	(788)	0	50,000	0	0	0	1,117	11/15/2040	1FE.....
20775B	D8 6 CT HSG FIN AUTH F-2 2.75 11/15/2035.....		08/30/2018	Sinking Fund Redemption.....		160,000	160,000	162,504	0	0	(2,537)	0	(2,537)	0	160,000	0	0	0	2,526	11/15/2035	1FE.....
20775B	N8 5 CT ST HSG FIN AUTH B-2 4.00 11/15/2032.....		08/30/2018	Partial Call.....		185,000	185,000	196,931	191,849	0	(6,849)	0	(6,849)	0	185,000	0	0	0	3,994	11/15/2032	1FE.....
20775C	XL 3 CT ST HSG FIN F-1 4.00 05/15/2047.....		08/30/2018	Partial Call.....		250,000	250,000	272,410	271,842	0	(21,845)	0	(21,845)	0	250,000	0	0	0	5,132	05/15/2047	1FE.....
23410B	CH 2 DAKOTA CNTY MN SF 4.50 06/01/2035.....		08/01/2018	Partial Call.....		70,000	70,000	75,194	71,809	0	(1,811)	0	(1,811)	0	70,000	0	0	0	1,615	06/01/2035	1FE.....
246395	WY 9 DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....		07/01/2018	Sinking Fund Redemption.....		30,000	30,000	31,188	30,499	0	(452)	0	(452)	0	30,000	0	0	0	1,488	07/01/2029	1FE.....
246395	WY 9 DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....		09/01/2018	Partial Call.....		5,000	5,000	5,198	5,083	0	(84)	0	(84)	0	5,000	0	0	0	249	07/01/2029	1FE.....
274503	AN 1 E POINT GA 5.00 10/01/2032.....		08/01/2018	Call.....		1,000,000	1,000,000	1,020,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,667	10/01/2032	1FE.....
31392C	EM 2 FNW 02-W2 AF5 SEQ HEL STP 6/25/32.....		09/25/2018	MBS Paydown.....		6,106	6,106	5,864	5,809	0	217	0	217	0	6,106	0	0	0	260	06/25/2032	1FE.....
34074M	CH 2 FL HSG FIN CORP 5.00 07/01/2028.....		07/01/2018	Sinking Fund Redemption.....		215,000	215,000	232,308	221,445	0	(2,346)	0	(2,346)	0	215,000	0	0	0	10,750	07/01/2028	1FE.....
34074M	GX 3 FL HSG 4.45 07/01/2026.....		07/01/2018	Partial Call.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	8,949	07/01/2026	1FE.....
34074M	GZ 8 FL HSG 4.50 01/01/2029.....		07/01/2018	Sinking Fund Redemption.....		300,000	300,000	324,054	311,726	0	(6,809)	0	(6,809)	0	300,000	0	0	0	13,500	01/01/2029	1FE.....
34074M	KB 6 FL ST HSG FIN C 4.00 7/01/2035.....		07/01/2018	Partial Call.....		275,000	275,000	295,570	287,608	0	(12,608)	0	(12,608)	0	275,000	0	0	0	11,000	07/01/2035	1FE.....
34074M	LZ 2 FL HSG FIN CORP A 3.50 07/01/2046.....		07/01/2018	Partial Call.....		240,000	240,000	260,503	248,987	0	(8,987)	0	(8,987)	0	240,000	0	0	0	8,400	07/01/2046	1FE.....
34074M	MY 4 FLORIDA HSG FIN CORP 1 4.00 01/01/2047.....		07/01/2018	Partial Call.....		200,000	200,000	217,382	211,189	0	(11,189)	0	(11,189)	0	200,000	0	0	0	8,000	01/01/2047	1FE.....
34074M	PA 3 FL HSG FIN CORP 2.90 07/01/2031.....		07/01/2018	Partial Call.....		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	145	07/01/2031	1FE.....
34074M	QB 0 FL HSG FIN CORP 1 3.60 07/01/2037.....		07/01/2018	Partial Call.....		50,000	50,000	50,000	50,000	0	(0)	0	(0)	0	50,000	0	0	0	945	07/01/2037	1FE.....
373539	2E 4 FL HSG FIN CORP 1 3.60 07/01/2037.....		08/01/2018	Partial Call.....		245,000	245,000	259,796	253,702	0	(8,702)	0	(8,702)	0	245,000	0	0	0	4,606	12/01/2045	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039		08/01/2018	Partial Call		35,000	35,000	37,299	36,712	0	(1,712)	0	(1,712)	0	35,000	0	0	0	644	06/01/2039	1FE
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		08/01/2018	Partial Call		165,000	165,000	177,009	171,012	0	(6,012)	0	(6,012)	0	165,000	0	0	0	3,191	06/01/2045	1FE
373539 ZB 4	GA ST HSG 5.00 06/01/2029		08/01/2018	Partial Call		50,000	50,000	53,461	50,395	0	(395)	0	(395)	0	50,000	0	0	0	1,433	06/01/2029	1FE
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		09/01/2018	MBS Paydown		75,338	75,338	75,338	75,338	0	0	0	0	0	75,338	0	0	0	1,387	07/01/2037	1FE
45129Y F4 3	ID HSG SFM A-2 1 4.00 07/01/2034		07/01/2018	Partial Call		215,000	215,000	226,281	0	0	(11,281)	0	(11,281)	0	215,000	0	0	0	4,300	07/01/2034	1FE
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		09/01/2018	MBS Paydown		207,284	207,284	207,284	207,284	0	0	0	0	0	207,284	0	0	0	5,307	12/01/2043	1FE
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		08/01/2018	Partial Call		180,000	180,000	185,645	184,945	0	(4,945)	0	(4,945)	0	180,000	0	0	0	7,316	02/01/2034	1FE
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047		09/01/2018	MBS Paydown		72,471	72,471	72,471	72,465	0	2	0	2	0	72,471	0	0	0	1,586	02/01/2047	1FE
45201Y R3 3	ILLINOIS ST HSG DEV B 4.00 10/01/2048		07/01/2018	Partial Call		95,000	95,000	101,929	101,880	0	(6,880)	0	(6,880)	0	95,000	0	0	0	1,093	10/01/2048	1FE
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		09/01/2018	MBS Paydown		58,658	58,658	55,611	0	0	2,700	0	2,700	0	58,658	0	0	0	728	06/01/2043	1FE
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031		09/26/2018	MBS Paydown		5,319	5,319	5,319	5,319	0	0	0	0	0	5,319	0	0	0	121	02/01/2031	1FE
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		09/26/2018	MBS Paydown		8,821	8,821	8,821	8,851	0	(1)	0	(1)	0	8,821	0	0	0	190	07/01/2032	1FE
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		09/26/2018	MBS Paydown		18,576	18,576	18,576	18,576	0	0	0	0	0	18,576	0	0	0	394	07/01/2032	1FE
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031		07/01/2018	Partial Call		170,000	170,000	170,000	170,000	0	(0)	0	(0)	0	170,000	0	0	0	4,845	07/01/2031	1FE
45505T JC 6	IN HSG & CMNTY DEV A-2 4.00 01/01/2039		07/01/2018	Paydown		160,000	160,000	169,382	167,421	0	(1,145)	0	(1,145)	0	160,000	0	0	0	6,400	01/01/2039	1FE
45505T LC 3	IN ST HSG & CMNTY C-2 4.00 01/01/2037		07/01/2018	Paydown		100,000	100,000	105,644	105,603	0	(739)	0	(739)	0	100,000	0	0	0	2,111	01/01/2037	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		08/01/2018	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	290	02/01/2042	1FE
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		08/22/2018	Partial Call		35,000	35,000	37,701	36,242	0	(1,242)	0	(1,242)	0	35,000	0	0	0	1,859	01/01/2028	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/22/2018	Partial Call		365,000	365,000	378,889	370,957	0	(5,957)	0	(5,957)	0	365,000	0	0	0	15,567	07/01/2033	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2018	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	213	11/01/2041	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2018	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	675	11/01/2041	1FE
49130T VQ 6	KY HSG CORP TXBL B 4.00 07/01/2037		08/22/2018	Partial Call		475,000	475,000	494,333	490,149	0	(15,149)	0	(15,149)	0	475,000	0	0	0	19,114	07/01/2037	1FE
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038		09/01/2018	MBS Paydown		75,357	75,357	73,724	0	0	(109)	0	(109)	0	75,357	0	0	0	1,144	12/01/2038	1FE
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		07/18/2018	Partial Call		145,000	145,000	155,383	151,257	0	(6,257)	0	(6,257)	0	145,000	0	0	0	3,084	12/01/2043	1FE
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019		09/17/2018	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,036	12/01/2019	1FE
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		07/18/2018	Partial Call		105,000	105,000	109,884	107,409	0	(2,409)	0	(2,409)	0	105,000	0	0	0	2,172	06/01/2034	1FE
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045		07/18/2018	Partial Call		165,000	165,000	181,540	176,612	0	(11,612)	0	(11,612)	0	165,000	0	0	0	3,407	06/01/2045	1FE
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042		07/18/2018	Partial Call		345,000	345,000	364,551	356,843	0	(11,843)	0	(11,843)	0	345,000	0	0	0	6,211	06/01/2042	1FE
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039		07/18/2018	Paydown		220,000	220,000	232,032	229,966	0	29,316	0	29,316	0	220,000	0	0	0	4,486	06/01/2039	1FE
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2018	Sinking Fund Redemption		780,000	780,000	957,980	813,682	0	(33,682)	0	(33,682)	0	780,000	0	0	0	50,700	07/15/2019	1FE
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		09/15/2018	Sinking Fund Redemption		25,000	25,000	24,625	24,714	0	282	0	282	0	25,000	0	0	0	938	03/15/2028	1FE
60415N AZ 2	MN HFA SRS E 5.05 07/01/2034		09/01/2018	Partial Call		100,000	100,000	101,596	100,454	0	(454)	0	(454)	0	100,000	0	0	0	5,114	07/01/2034	1FE
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044		09/01/2018	MBS Paydown		33,465	33,465	32,700	0	0	0	0	0	33,465	0	0	0	481	09/01/2044	1FE	
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		09/01/2018	MBS Paydown		346,938	346,938	346,373	297,375	0	0	0	0	346,938	0	0	0	6,361	11/01/2044	1FE	
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		09/01/2018	MBS Paydown		314,807	314,807	314,530	224,946	0	0	0	0	314,807	0	0	0	4,426	02/01/2045	1FE	
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		09/01/2018	MBS Paydown		223,647	223,647	222,259	159,748	0	581	0	581	0	223,647	0	0	0	4,072	04/01/2045	1FE
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045		09/01/2018	MBS Paydown		248,397	248,397	248,397	248,397	0	(0)	0	(0)	0	248,397	0	0	0	4,643	11/01/2045	1FE
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		09/01/2018	MBS Paydown		321,815	321,815	321,815	321,815	0	0	0	0	0	321,815	0	0	0	6,426	02/01/2046	1FE

QE05.1

SCHEDULE D - PART 4

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

QE05.2

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 GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		09/01/2018	MBS Paydown		132,194	132,194	132,194	132,194	0	(0)	0	(0)	0	132,194	0	0	0	2,037	08/01/2046	1FE
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046		09/01/2018	MBS Paydown		178,342	178,342	171,193	126,018	0	0	0	0	0	178,342	0	0	0	2,484	10/01/2046	1FE
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047		09/01/2018	MBS Paydown		46,322	46,322	46,322	46,322	0	(0)	0	(0)	0	46,322	0	0	0	859	03/01/2047	1FE
60416Q GY 4	MN HSG FIN AGY I 2.80 12/01/2047		09/01/2018	MBS Paydown		47,745	47,745	47,745	47,745	0	0	0	0	0	47,745	0	0	0	931	12/01/2047	1FE
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		09/01/2018	Partial Call		60,000	60,000	63,842	61,735	0	(1,735)	0	(1,735)	0	60,000	0	0	0	2,506	07/01/2040	1FE
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		09/01/2018	Partial Call		95,000	95,000	98,024	53,572	0	(1,851)	0	(1,851)	0	95,000	0	0	0	2,303	07/01/2031	1FE
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		09/01/2018	Partial Call		255,000	255,000	277,886	265,716	0	(10,716)	0	(10,716)	0	255,000	0	0	0	10,420	01/01/2045	1FE
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		07/01/2018	Partial Call		75,000	75,000	74,719	74,760	0	240	0	240	0	75,000	0	0	0	2,646	01/01/2032	1FE
60416S KD 1	MN ST HSG FIN AGY A 4.00 01/01/2041		09/01/2018	Partial Call		30,000	30,000	31,667	0	0	(1,667)	0	(1,667)	0	30,000	0	0	0	628	01/01/2041	1FE
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046		09/01/2018	Partial Call		425,000	425,000	447,087	442,835	0	(17,835)	0	(17,835)	0	425,000	0	0	0	15,190	01/01/2046	1FE
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031		07/01/2018	Partial Call		70,000	70,000	70,000	70,002	0	(2)	0	(2)	0	70,000	0	0	0	2,186	07/01/2031	1FE
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031		07/01/2018	Partial Call		40,000	40,000	40,000	40,002	0	(2)	0	(2)	0	40,000	0	0	0	1,492	01/01/2031	1FE
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047		09/01/2018	Partial Call		110,000	110,000	116,521	114,989	0	(4,989)	0	(4,989)	0	110,000	0	0	0	4,474	01/01/2047	1FE
60416S UA 6	MN HSG FIN AGY A 3.20 07/01/2030		07/01/2018	Partial Call		75,000	75,000	75,000	75,001	0	(1)	0	(1)	0	75,000	0	0	0	2,311	07/01/2030	1FE
60416S WB 2	MN HSG FIN AGY D 3.30 01/01/2030		07/01/2018	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	176	01/01/2030	1FE
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048		09/01/2018	Partial Call		140,000	140,000	150,566	150,507	0	(10,507)	0	(10,507)	0	140,000	0	0	0	2,994	01/01/2048	1FE
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		09/01/2018	MBS Paydown		19,783	19,783	19,783	19,783	0	0	0	0	0	19,783	0	0	0	378	12/01/2032	1FE
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		09/01/2018	Partial Call		70,000	70,000	74,332	73,378	0	(3,378)	0	(3,378)	0	70,000	0	0	0	1,276	12/01/2038	1FE
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		09/01/2018	MBS Paydown		81,483	81,483	81,104	65,187	0	0	0	0	0	81,483	0	0	0	1,319	10/01/2034	1FE
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040		09/01/2018	Partial Call		215,000	215,000	236,408	230,259	0	(15,259)	0	(15,259)	0	215,000	0	0	0	4,653	11/01/2040	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2018	MBS Paydown		73,597	73,597	73,597	73,597	0	0	0	0	0	73,597	0	0	0	1,411	08/01/2036	1FE
60637B GC 8	MO HSG DEV A 3.75 05/01/2038		09/01/2018	Partial Call		100,000	100,000	103,181	0	0	(3,181)	0	(3,181)	0	100,000	0	0	0	2,011	05/01/2038	1FE
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		09/01/2018	Partial Call		35,000	35,000	36,736	0	0	(1,736)	0	(1,736)	0	35,000	0	0	0	737	11/01/2045	1FE
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036		09/01/2018	Partial Call		265,000	265,000	287,461	282,251	0	(17,251)	0	(17,251)	0	265,000	0	0	0	5,590	11/01/2036	1FE
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047		08/01/2018	Partial Call		35,000	35,000	37,491	37,469	0	(2,469)	0	(2,469)	0	35,000	0	0	0	537	05/01/2047	1FE
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		09/01/2018	Partial Call		65,000	65,000	68,858	67,046	0	(2,046)	0	(2,046)	0	65,000	0	0	0	1,381	03/01/2043	1FE
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048		09/01/2018	Paydown		55,000	55,000	58,511	0	0	(287)	0	(287)	0	55,000	0	0	0	935	09/01/2048	1FE
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		07/03/2018	Call		4,785,000	4,785,000	4,721,312	4,754,657	0	30,343	0	30,343	0	4,785,000	0	0	0	164,498	10/01/2022	1FE
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		09/01/2018	Sinking Fund Redemption		40,000	40,000	42,957	41,798	0	(1,643)	0	(1,643)	0	40,000	0	0	0	1,614	03/01/2044	1FE
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035		09/01/2018	MBS Paydown		8,284	8,284	7,988	0	0	(486)	0	(486)	0	8,284	0	0	0	112	12/01/2035	1FE
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		09/01/2018	Partial Call		115,000	115,000	121,990	119,821	0	(4,821)	0	(4,821)	0	115,000	0	0	0	3,780	03/01/2045	1FE
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		09/01/2018	Partial Call		180,000	180,000	180,000	179,694	0	306	0	306	0	180,000	0	0	0	3,290	09/01/2041	1FE
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037		09/01/2018	MBS Paydown		53,233	53,233	52,036	0	0	449	0	449	0	53,233	0	0	0	825	02/01/2037	1FE
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		09/01/2018	MBS Paydown		151,619	151,619	151,619	151,619	0	0	0	0	0	151,619	0	0	0	2,978	09/01/2037	1FE
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046		09/01/2018	Partial Call		25,000	25,000	25,836	0	0	(836)	0	(836)	0	25,000	0	0	0	882	03/01/2046	1FE
647200 6V 1	NM MTGE FIN B-1 3.55 09/01/2037		09/01/2018	Partial Call		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	848	09/01/2037	1FE
647200 6Z 2	NM MTGE FIN AMT B-2 3.75 03/01/2048		09/01/2018	Paydown		80,000	80,000	85,329	85,265	0	(469)	0	(469)	0	80,000	0	0	0	2,379	03/01/2048	1FE
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2018	Sinking Fund Redemption		115,000	115,000	119,063	116,400	0	(1,216)	0	(1,216)	0	115,000	0	0	0	6,153	03/01/2030	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 P6 5	NM SFM B CL I 5.00 09/01/2028		08/01/2018	Partial Call		160,000	160,000	175,742	166,143	0	(6,204)	0	(6,204)	0	160,000	0	0	0	4,850	09/01/2028	1FE
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2018	Sinking Fund Redemption		35,000	35,000	38,444	36,344	0	(1,163)	0	(1,163)	0	35,000	0	0	0	1,936	09/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		07/01/2018	Partial Call		25,000	25,000	26,331	25,576	0	(578)	0	(578)	0	25,000	0	0	0	606	03/01/2028	1FE
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2018	Sinking Fund Redemption		45,000	45,000	47,395	46,037	0	(967)	0	(967)	0	45,000	0	0	0	2,132	03/01/2028	1FE
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		09/01/2018	Partial Call		70,000	70,000	74,115	71,958	0	(1,958)	0	(1,958)	0	70,000	0	0	0	2,670	03/01/2043	1FE
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		09/01/2018	MBS Paydown		11,262	11,262	10,825	0	0	204	0	204	0	11,262	0	0	0	153	02/01/2043	1FE
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		09/01/2018	MBS Paydown		10,691	10,691	10,392	0	0	(1,139)	0	(1,139)	0	10,691	0	0	0	141	07/01/2043	1FE
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		09/01/2018	MBS Paydown		34,196	34,196	34,196	34,196	0	0	0	0	0	34,196	0	0	0	473	10/01/2034	1FE
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026		07/15/2018	Sinking Fund Redemption		85,000	85,000	82,257	83,277	0	1,634	0	1,634	0	85,000	0	0	0	3,910	01/15/2026	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		08/11/2018	Sinking Fund Redemption		137,140	137,140	144,510	137,071	405	(503)	0	(98)	0	137,140	0	0	0	7,545	09/11/2018	3
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2018	Maturity		68,564	68,564	72,249	68,530	203	(372)	0	(170)	0	68,564	0	0	0	4,358	09/11/2018	3
649883 2W 4	NY MTGE AGY AMT 206 4.00 10/01/2037		08/30/2018	Partial Call		130,000	130,000	140,460	140,178	0	(10,178)	0	(10,178)	0	130,000	0	0	0	2,028	10/01/2037	1FE
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/30/2018	Partial Call		420,000	420,000	444,646	429,708	0	(9,708)	0	(9,708)	0	420,000	0	0	0	8,930	10/01/2034	1FE
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035		08/30/2018	Partial Call		100,000	100,000	103,053	0	0	(3,053)	0	(3,053)	0	100,000	0	0	0	2,004	10/01/2035	1FE
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043		08/30/2018	Partial Call		310,000	310,000	320,525	316,105	0	(6,105)	0	(6,105)	0	310,000	0	0	0	6,725	10/01/2043	1FE
64988R CM 2	NY STATE MTG AGY REV 3.45 10/1/18		08/30/2018	Distribution		1,090,000	1,090,000	1,096,006	0	0	(5,152)	0	(5,152)	0	1,090,854	0	(854)	(854)	34,367	10/01/2018	1FE
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		08/30/2018	Partial Call		135,000	135,000	139,728	136,561	0	(1,561)	0	(1,561)	0	135,000	0	0	0	1,923	04/01/2041	1FE
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030		08/30/2018	Partial Call		30,000	30,000	30,907	0	0	(907)	0	(907)	0	30,000	0	0	0	556	10/01/2030	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2018	Sinking Fund Redemption		105,000	105,000	111,405	107,330	0	(2,059)	0	(2,059)	0	105,000	0	0	0	4,908	07/01/2028	1FE
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		08/01/2018	Partial Call		5,000	5,000	5,305	5,111	0	(114)	0	(114)	0	5,000	0	(114)	0	234	07/01/2028	1FE
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039		07/01/2018	Paydown		335,000	335,000	354,075	349,918	0	(2,282)	0	(2,282)	0	335,000	0	0	0	11,725	07/01/2039	1FE
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047		07/01/2018	Paydown		55,000	55,000	59,459	59,370	0	(479)	0	(479)	0	55,000	0	0	0	2,347	07/01/2047	1FE
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		07/01/2018	Partial Call		90,000	90,000	92,786	91,020	0	(1,020)	0	(1,020)	0	90,000	0	0	0	3,825	07/01/2028	1FE
658909 YF 7	ND HSG FIN AGY F 4.00 07/01/2048		07/01/2018	Paydown		20,000	20,000	21,463	21,455	0	(140)	0	(140)	0	20,000	0	0	0	422	07/01/2048	1FE
677377 YZ 3	OHIO HSG FIN AGY 4.50 11/01/2028		08/01/2018	Partial Call		10,000	10,000	10,845	10,324	0	(324)	0	(324)	0	10,000	0	0	0	226	11/01/2028	1FE
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		09/01/2018	MBS Paydown		376,028	376,028	384,300	383,708	0	(5,383)	0	(5,383)	0	376,028	0	0	0	7,729	02/01/2044	1FE
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		09/01/2018	MBS Paydown		49,202	49,202	47,407	0	0	(410)	0	(410)	0	49,202	0	0	0	670	03/01/2036	1FE
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		09/01/2018	MBS Paydown		191,109	191,109	191,003	136,517	0	1	0	1	0	191,109	0	0	0	3,325	03/01/2046	1FE
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		09/01/2018	MBS Paydown		57,691	57,691	56,717	0	0	(964)	0	(964)	0	57,691	0	0	0	469	03/01/2046	1FE
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		09/01/2018	Partial Call		45,000	45,000	46,800	46,846	0	(1,846)	0	(1,846)	0	45,000	0	0	0	1,616	09/01/2036	1FE
67756Q TV 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031		09/01/2018	Partial Call		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	700	09/01/2031	1FE
67756Q UQ 7	OH ST HSG FIN A 3.70 03/01/2032		09/01/2018	Partial Call		65,000	65,000	65,000	64,999	0	1	0	1	0	65,000	0	0	0	2,405	03/01/2032	1FE
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047		09/01/2018	Paydown		70,000	70,000	76,070	75,219	0	(858)	0	(858)	0	70,000	0	0	0	3,161	03/01/2047	1FE
67756Q WE 3	OH HSG FIN AGY D 3.40 09/01/2037		09/01/2018	Partial Call		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	315	09/01/2037	1FE
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		09/01/2018	Partial Call		425,941	425,941	425,941	425,941	0	0	0	0	0	425,941	0	0	0	10,259	03/01/2044	1FE
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		09/01/2018	Partial Call		169,429	169,429	169,429	169,429	0	0	0	0	0	169,429	0	0	0	3,779	09/01/2035	1FE
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		09/01/2018	Sinking Fund Redemption		175,000	175,000	187,915	180,337	0	(4,041)	0	(4,041)	0	175,000	0	0	0	7,875	03/01/2031	1FE
68608T NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		07/01/2018	Partial Call		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	128	07/01/2034	1FE

QE05.3

SCHEDULE D - PART 4

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

QE05.4

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)
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044		07/01/2018	Partial Call		365,000	365,000	383,418	372,412	0	(7,412)	0	(7,412)	0	365,000	0	0	0	11,505	07/01/2044	1FE
686087 VV 6	OREGON ST HSG & CMNTY D 3.45 01/01/2038		07/01/2018	Partial Call		25,000	25,000	24,263	0	0	737	0	737	0	25,000	0	0	0	433	01/01/2038	1FE
686087 WV 5	OR HSG & CMNTY SVC G 3.45 01/01/2033		07/01/2018	Partial Call		155,000	155,000	155,000	155,000	0	(0)	0	(0)	0	155,000	0	0	0	2,771	01/01/2033	1FE
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046		07/02/2018	Partial Call		250,000	250,000	265,953	262,832	0	(12,832)	0	(12,832)	0	250,000	0	0	0	5,345	10/01/2046	1FE
708796 8E 0	PA HSG FIN AGY 125A 3.70 10/01/2037		07/01/2018	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	158	10/01/2037	1FE
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		07/01/2018	Partial Call		175,000	175,000	182,219	177,734	0	(2,734)	0	(2,734)	0	175,000	0	0	0	4,195	10/01/2041	1FE
708796 N9 4	PA HSG FIN AGY A 3.85 10/01/2030		07/02/2018	Partial Call		3,035,000	3,035,000	3,035,000	3,035,012	0	(12)	0	(12)	0	3,035,000	0	0	0	68,970	10/01/2030	1FE
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		07/01/2018	Partial Call		85,000	85,000	89,089	87,273	0	(2,273)	0	(2,273)	0	85,000	0	0	0	1,579	04/01/2040	1FE
708796 X3 6	PA HSG FIN-118A-AM 2015-118A 3.85 10/01/2030		07/02/2018	Partial Call		1,060,000	1,060,000	1,060,000	1,059,960	0	40	0	40	0	1,060,000	0	0	0	24,093	10/01/2030	1FE
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		09/01/2018	Sinking Fund Redemption		30,000	30,000	32,280	30,784	0	(626)	0	(626)	0	30,000	0	0	0	1,378	09/01/2028	1FE
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		09/01/2018	MBS Paydown		40,000	40,000	40,816	40,737	0	904	0	904	0	40,000	0	0	0	824	01/01/2046	1FE
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		07/11/2018	Partial Call		15,000	15,000	15,897	15,408	0	(408)	0	(408)	0	15,000	0	0	0	310	10/01/2040	1FE
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033		07/11/2018	Partial Call		55,000	55,000	57,574	0	0	(2,574)	0	(2,574)	0	55,000	0	0	0	1,126	04/01/2033	1FE
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		07/01/2018	Partial Call		15,000	15,000	16,328	16,021	0	(1,021)	0	(1,021)	0	15,000	0	0	0	605	07/01/2043	1FE
83712D XJ 0	SC HSG FIN A 4.00 01/01/2047		07/01/2018	Partial Call		25,000	25,000	26,833	26,494	0	(1,494)	0	(1,494)	0	25,000	0	0	0	1,003	01/01/2047	1FE
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		08/01/2018	Partial Call		35,000	35,000	36,688	0	0	(1,688)	0	(1,688)	0	35,000	0	0	0	636	07/01/2045	1FE
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		07/01/2018	Partial Call		40,000	40,000	40,000	40,001	0	(1)	0	(1)	0	40,000	0	0	0	1,435	07/01/2031	1FE
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		08/01/2018	Partial Call		110,000	110,000	116,933	112,486	0	(2,486)	0	(2,486)	0	110,000	0	0	0	5,204	01/01/2028	1FE
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		08/01/2018	Partial Call		45,000	45,000	46,630	45,607	0	(607)	0	(607)	0	45,000	0	0	0	2,097	07/01/2031	1FE
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		07/01/2018	Partial Call		15,000	15,000	13,645	13,892	0	1,108	0	1,108	0	15,000	0	0	0	546	01/01/2031	1FE
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		08/01/2018	Partial Call		25,000	25,000	26,598	25,934	0	(934)	0	(934)	0	25,000	0	0	0	1,035	07/01/2043	1FE
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045		08/01/2018	Partial Call		65,000	65,000	71,559	69,624	0	(4,624)	0	(4,624)	0	65,000	0	0	0	2,680	07/01/2045	1FE
880461 JR 0	TN HSG DEV AGY 1B 3.25 07/01/2036		07/01/2018	Partial Call		60,000	60,000	56,445	56,561	0	3,439	0	3,439	0	60,000	0	0	0	1,951	07/01/2036	1FE
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047		08/01/2018	Partial Call		20,000	20,000	20,775	0	0	(775)	0	(775)	0	20,000	0	0	0	360	01/01/2047	1FE
880461 NJ 3	TN HSG FIN AGY 3.625 07/01/2032		07/01/2018	Partial Call		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	181	07/01/2032	1FE
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042		08/01/2018	Partial Call		40,000	40,000	43,091	42,655	0	(2,655)	0	(2,655)	0	40,000	0	0	0	1,221	07/01/2042	1FE
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042		08/01/2018	Partial Call		20,000	20,000	21,587	0	0	(1,587)	0	(1,587)	0	20,000	0	0	0	404	01/01/2042	1FE
880461 SC 3	TN HSG FIN AGY 4B 4.00 07/01/2048		07/01/2018	Paydown		35,000	35,000	38,245	38,224	0	(314)	0	(314)	0	35,000	0	0	0	747	07/01/2048	1FE
880461 SC 3	TN HSG FIN AGY 4B 4.00 07/01/2048		08/01/2018	Partial Call		15,000	15,000	16,391	16,382	0	(1,396)	0	(1,396)	0	15,000	0	0	0	320	07/01/2048	1FE
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032		09/26/2018	MBS Paydown		21,950	21,950	22,169	22,094	0	2,291	0	2,291	0	21,950	0	0	0	507	01/01/2032	1FE
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		09/01/2018	Partial Call		60,000	60,000	60,000	60,014	0	(14)	0	(14)	0	60,000	0	0	0	1,045	03/01/2046	1FE
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		09/01/2018	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	694	03/01/2046	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		09/01/2018	MBS Paydown		14,770	14,770	14,341	0	0	(183)	0	(183)	0	14,770	0	0	0	230	09/01/2047	1FE
92812Q VS 3	VA HSG DEV SER C 6.07 08/01/2018		08/01/2018	Maturity		1,525,000	1,525,000	1,525,000	1,524,988	0	12	0	12	0	1,525,000	0	0	0	92,568	08/01/2018	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2018	MBS Paydown		299,107	299,107	299,107	299,107	0	0	0	0	0	299,107	0	0	0	6,761	10/25/2037	1FE
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042		09/01/2018	Paydown		243,357	243,357	243,357	243,206	0	150	0	150	0	243,357	0	0	0	5,187	06/25/2042	1FE
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039		09/25/2018	MBS Paydown		73,570	73,570	72,575	0	0	340	0	340	0	73,570	0	0	0	1,147	11/25/2039	1FE
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		09/01/2018	Partial Call		85,000	85,000	88,049	86,855	0	(1,855)	0	(1,855)	0	85,000	0	0	0	1,372	06/01/2037	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)
93978T	VD 8 WA HSG FIN COMM 2A-R 3.50 12/01/2046		09/01/2018	Partial Call		60,000	60,000	63,453	62,771	0	(2,873)	0	(2,873)	0	60,000	0	0	0	1,095	12/01/2046	1FE
93978T	WE 5 WA HSG FIN COMM 1A 4.00 06/01/2039		09/01/2018	Partial Call		40,000	40,000	42,524	40,000	0	(2,576)	0	(2,576)	0	40,000	0	0	0	821	06/01/2039	1FE
95662M	T8 3 WV ST HSG DEV B AMT 4.35 11/01/2027		08/01/2018	Partial Call		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	4,212	11/01/2027	1FE
97689Q	BZ 8 WI HSG & ECON A 4.00 09/01/2045		09/01/2018	Partial Call		145,000	145,000	153,224	145,000	0	(8,224)	0	(8,224)	0	145,000	0	0	0	5,800	09/01/2045	1FE
97689Q	DD 5 WI HSG & ECON AMT A 3.50 03/01/2046		09/01/2018	Partial Call		140,000	140,000	144,711	140,000	0	(4,711)	0	(4,711)	0	140,000	0	0	0	4,900	03/01/2046	1FE
97689Q	FK 7 WI HSG & ECON DEV C 4.00 3/1/2048		09/01/2018	Paydown		280,000	280,000	303,727	302,794	0	(3,353)	0	(3,353)	0	280,000	0	0	0	9,551	03/01/2048	1FE
98321C	AY 5 WYOMING CMNTY DEV 4.00 12/01/2025		09/01/2018	Partial Call		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,915	12/01/2025	1FE
98322Q	HV 2 WYOMING ST CMNTY DEV 3 3.00 12/01/2044		09/01/2018	Partial Call		230,000	230,000	240,493	234,560	0	(4,560)	0	(4,560)	0	230,000	0	0	0	3,839	12/01/2044	1FE
98322Q	PM 3 WY CMNTY DEV AUTH 5 4.00 12/01/2046		09/01/2018	Partial Call		75,000	75,000	81,629	81,481	0	(6,481)	0	(6,481)	0	75,000	0	0	0	1,595	12/01/2046	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					35,297,479	35,297,479	36,173,037	32,202,393	608	(388,629)	0	(388,021)	0	35,298,333	0	(854)	(854)	1,071,522	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.5

000366	AA 2 AASET 2017-1A A ABS SNR 3.967 05/16/2042		09/16/2018	MBS Paydown		48,413	48,413	48,413	48,413	0	0	0	0	0	48,413	0	0	0	1,280	05/16/2042	1FE
00102D	AC 2 ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		08/01/2018	MBS Paydown		1,265	1,265	1,265	1,265	0	0	0	0	0	1,265	0	0	0	34	11/01/2026	1FE
001406	AA 5 DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		09/15/2018	MBS Paydown		23,409	23,409	23,409	23,409	0	0	0	0	0	23,409	0	0	0	643	02/15/2040	1FE
00176J	AH 9 AMMC CLO 2015-16A XR FLT 04/14/29		07/14/2018	MBS Paydown		10,000	10,000	10,000	9,958	0	(254)	0	(254)	0	10,000	0	0	0	217	04/14/2029	1FE
00191L	AW 2 ARES 2013-3A C2R CLO MEZ 4.21 10/17/2024		09/14/2018	Distribution		1,000,000	1,000,000	1,000,000	1,000,007	0	(1)	0	(1)	0	1,000,006	0	(6)	(6)	38,241	10/17/2024	1FE
00214M	AA 1 ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		09/15/2018	MBS Paydown		88,236	88,236	85,634	86,088	0	410	0	410	0	88,236	0	0	0	1,713	06/15/2044	1FE
003555	ZZ 5 ACA COMPLIANCE TL L+550 02/01/2023 AR		09/28/2018	Paydown		2,409	2,409	2,340	2,409	0	69	0	69	0	2,409	0	0	0	119	02/01/2023	3FE
004222	ZZ 1 ACCOMMODATIONS PLUS L+500 04/30/2024 AR		09/28/2018	Paydown		2,151	2,151	2,108	2,151	0	43	0	43	0	2,151	0	0	0	52	04/30/2024	3FE
00443P	AA 7 ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		09/25/2018	MBS Paydown		146,578	146,578	111,858	114,874	0	2,740	0	2,740	0	146,578	0	0	0	1,886	12/25/2036	1FM
005055	ZZ 4 ACCRUENT LLC TL L+475 07/28/2023 AR		09/06/2018	Paydown		1,007,575	1,007,575	990,987	986,688	4,983	15,904	0	20,887	0	1,007,575	0	0	0	57,752	07/28/2023	3FE
005065	ZZ 3 ACCRUENT LLC DDTL L+375 07/28/2023 AR		09/06/2018	Paydown		1,445,736	1,445,736	1,436,607	1,430,715	5,891	9,130	0	15,021	0	1,445,736	0	0	0	79,602	07/28/2023	3FE
00703Q	AD 4 ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		09/25/2018	MBS Paydown		86,937	86,937	61,807	60,111	0	6,174	0	6,174	0	86,937	0	0	0	1,008	08/25/2036	1FM
01448Q	AA 8 ALESC 4A A1 CDO SSNR FLT 07/30/2034		07/30/2018	MBS Paydown		197,113	197,113	167,362	162,159	0	48,307	0	48,307	0	197,113	0	0	0	3,458	07/30/2034	1FE
02014P	BS 2 ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28		07/15/2018	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	51,285	01/15/2028	1FE
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2018	MBS Paydown		196,460	196,460	170,779	157,533	0	26,872	0	26,872	0	196,460	0	0	0	8,158	03/25/2037	1FM
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/25/2018	Pass-Through Loss		0	837	728	0	0	0	0	0	0	662	0	(662)	(662)	0	03/25/2037	1FM
02315Q	AA 6 AMBAC LSN1 LLC L+500 02/12/23		07/01/2018	Partial Call		172	172	172	0	0	(0)	0	(0)	0	172	0	0	0	0	02/12/2023	5*GI
023555	ZZ 1 AMERICAN ACADEMY TL L+625 12/15/2022 AR		08/17/2018	Paydown		16,021	16,021	15,620	15,620	2	399	0	401	0	16,021	0	0	0	708	12/15/2022	3FE
02660L	AA 8 AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		09/25/2018	MBS Paydown		11,624	11,624	8,718	7,265	0	(273)	0	(273)	0	11,624	0	0	0	154	10/25/2046	1FM
02665U	AA 3 AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2018	MBS Paydown		6,131	6,131	6,227	6,200	0	(7)	0	(7)	0	6,131	0	0	0	155	10/17/2036	1FE
02665X	AA 7 AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2018	MBS Paydown		62,745	62,745	63,348	63,204	0	(45)	0	(45)	0	62,745	0	0	0	1,538	12/17/2036	1FE
02666A	AA 6 AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2018	MBS Paydown		20,193	20,193	20,192	20,178	0	(1)	0	(1)	0	20,193	0	0	0	467	04/17/2052	1FE
03235T	AA 5 ACEF 2014-1A A ABS 8.00 12/20/24		09/20/2018	MBS Paydown		29,916	29,916	29,916	29,916	0	0	0	0	0	29,916	0	0	0	1,624	12/20/2024	1AM
03329K	AC 7 ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		07/28/2018	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,079	0	(79)	0	(79)	0	2,000,000	0	0	0	43,200	07/28/2028	1Z
03789X	AA 6 DIN 2014-1 A2 ABS 4.277 09/05/44		09/05/2018	MBS Paydown		5,750	5,750	5,577	5,750	0	98	0	98	0	5,750	0	0	0	184	09/05/2044	2AM
038779	AA 2 ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		07/30/2018	MBS Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	233	10/30/2045	2AM
04544N	AD 6 ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		09/25/2018	MBS Paydown		425,670	425,670	357,563	384,163	0	21,437	0	21,437	0	425,670	0	0	0	5,888	11/25/2036	1FM

SCHEDULE D - PART 4

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

QE05.6

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	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)	
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR.....	09/28/2018	Paydown.....		1,752	1,752	1,717	0	0	35	0	35	0	1,752	0	0	0	55	04/10/2024	3FE.....	
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021.....	09/15/2018	MBS Paydown.....		1,075,905	1,075,905	1,075,878	0	0	(67)	0	(67)	0	1,075,905	0	0	0	6,847	06/15/2021	1FE.....	
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....	09/25/2018	MBS Paydown.....		194,582	194,582	148,374	152,985	0	12,313	0	12,313	0	194,582	0	0	0	2,584	01/25/2037	1FM.....	
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....	09/25/2018	Pass-Through Loss.....		0	12,608	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.....	09/26/2018	MBS Paydown.....		23,073	23,073	22,453	22,652	0	5	0	5	0	23,073	0	0	0	511	07/26/2045	1FM.....	
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....	09/26/2018	MBS Paydown.....		187,140	187,140	163,664	167,068	0	919	0	919	0	187,140	0	0	0	3,877	06/26/2037	1FM.....	
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE.....	09/26/2018	Pass-Through Loss.....		0	2,431	0	0	0	0	0	0	0	(265)	0	265	265	0	06/26/2037	1FM.....	
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE.....	09/25/2018	MBS Paydown.....		256,562	256,562	228,982	235,605	0	7,537	0	7,537	0	256,562	0	0	0	3,429	02/27/2037	1FM.....	
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029.....	09/25/2018	MBS Paydown.....		124,199	124,199	124,168	124,169	0	12	0	12	0	124,199	0	0	0	2,444	05/25/2029	1FE.....	
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48.....	09/15/2018	MBS Paydown.....		440,075	440,075	440,072	439,832	0	(143)	0	(143)	0	440,075	0	0	0	12,860	11/15/2048	1FE.....	
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035.....	09/20/2018	MBS Paydown.....		176,178	176,178	155,551	156,267	0	(1,088)	0	(1,088)	0	176,178	0	0	0	4,116	11/20/2035	1FM.....	
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035.....	09/20/2018	Pass-Through Loss.....		0	52,385	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.....	09/20/2018	MBS Paydown.....		4,255	4,255	3,952	3,881	0	(3,026)	0	(3,026)	0	4,255	0	0	0	109	09/20/2035	1FM.....	
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035.....	09/20/2018	Pass-Through Loss.....		0	1,292	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.....	09/25/2018	MBS Paydown.....		181,613	181,613	152,220	117,003	0	30,953	0	30,953	0	181,613	0	0	0	7,234	06/25/2037	1FM.....	
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....	09/25/2018	Pass-Through Loss.....		0	29,174	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	1FM.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	09/25/2018	MBS Paydown.....		27,670	27,670	22,431	20,514	0	(653)	0	(653)	0	27,670	0	0	0	437	05/25/2035	1FM.....	
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035.....	09/25/2018	Pass-Through Loss.....		0	2,027	1,643	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.....	09/25/2018	MBS Paydown.....		27,856	27,856	26,045	26,028	0	(777)	0	(777)	0	27,856	0	0	0	740	04/25/2034	1FM.....	
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	08/25/2018	Pass-Through Loss.....		0	8	8	0	0	0	0	0	0	8	0	(8)	(8)	0	11/25/2035	3FM.....	
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35.....	09/25/2018	MBS Paydown.....		2,593	2,593	2,533	2,545	0	(5)	0	(5)	0	2,593	0	0	0	66	11/25/2035	3FM.....	
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	08/25/2018	Pass-Through Loss.....		0	95	90	0	0	0	0	0	0	0	0	0	0	0	10/25/2036	1FM.....	
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036.....	09/25/2018	MBS Paydown.....		1,101	1,101	1,042	819	0	0	0	0	0	1,101	0	0	0	54	10/25/2036	1FM.....	
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....	09/20/2018	MBS Paydown.....		245,626	245,626	226,287	221,968	0	11,912	0	11,912	0	245,626	0	0	0	6,023	05/20/2036	1FM.....	
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036.....	09/20/2018	Pass-Through Loss.....		0	8,375	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.....	09/25/2018	MBS Paydown.....		17,484	17,484	15,280	13,693	0	229	0	229	0	17,484	0	0	0	596	05/25/2037	1FM.....	
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37.....	09/25/2018	Pass-Through Loss.....		0	1,649	1,463	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.....	09/28/2018	Paydown.....		2,042	2,042	1,973	2,676	6	46	0	52	0	2,042	0	0	0	40,275	08/17/2023	3FE.....	
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR.....	09/28/2018	Paydown.....		1,107	1,107	1,085	0	0	22	0	22	0	1,107	0	0	0	25	08/14/2023	3FE.....	
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....	09/26/2018	MBS Paydown.....		64,385	64,385	55,691	57,313	0	2,077	0	2,077	0	64,385	0	0	0	837	07/26/2036	2FM.....	
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE.....	09/26/2018	Pass-Through Loss.....		0	1,340	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.....	08/01/2018	Paydown.....		8,009	8,009	6,571	5,435	122	1,391	0	1,513	0	8,009	0	0	0	332	12/10/2022	4FE.....	
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034.....	09/25/2018	MBS Paydown.....		20,015	20,015	20,283	20,308	0	(182)	0	(182)	0	20,015	0	0	0	680	07/25/2034	1FM.....	
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033.....	09/25/2018	MBS Paydown.....		127,038	127,038	128,388	127,629	0	(526)	0	(526)	0	127,038	0	0	0	4,557	09/25/2033	1FM.....	
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....	09/25/2018	MBS Paydown.....		170,382	170,382	144,478	140,386	0	4,934	0	4,934	0	170,382	0	0	0	4,061	04/25/2035	1FM.....	
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35.....	09/25/2018	Pass-Through Loss.....		0	5,321	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035	1FM.....	
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020.....	09/25/2018	MBS Paydown.....		123,155	123,155	124,618	124,043	0	(591)	0	(591)	0	123,155	0	0	0	4,590	09/25/2020	1FM.....	
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018.....	07/16/2018	Exchanged.....		237,428	237,428	237,428	237,428	0	0	0	0	0	237,428	0	0	0	10,251	09/09/2018	4Z.....	

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)	
088588 ZZ 4	BEYONDRTRUST SOFTWARE L+625 11/21/2023 AR...		09/28/2018	Paydown.....		3,125	3,125	3,054	3,055	0	70	0	70	0	3,125	0	0	0	153	11/21/2023	3FE.....	
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029.....		07/15/2018	MBS Paydown.....		1,347	1,347	650	650	24	1,590	0	1,613	0	1,347	0	0	0	60	12/15/2029	6FE.....	
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022.....		08/01/2018	MBS Paydown.....		881,200	881,200	845,401	878,908	0	2,292	0	2,292	0	881,200	0	0	0	17,754	02/01/2022	1FE.....	
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024.....		09/20/2018	Sinking Fund Redemption.....		43,231	43,231	43,303	43,274	0	(7)	0	(7)	0	43,231	0	0	0	1,496	06/20/2024	1FE.....	
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....		09/20/2018	Sinking Fund Redemption.....		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	2,772	06/20/2020	1FE.....	
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018.....		07/02/2018	Maturity.....		5,384	5,384	4,872	5,384	0	0	0	0	0	5,384	0	0	0	335	07/02/2018	1FE.....	
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20.....		07/02/2018	Sinking Fund Redemption.....		10,994	10,994	11,978	10,994	0	0	0	0	0	10,994	0	0	0	787	01/02/2020	1FE.....	
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022.....		07/15/2018	Sinking Fund Redemption.....		178	178	178	178	0	0	0	0	0	178	0	0	0	11	01/15/2022	1FE.....	
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		09/15/2018	MBS Paydown.....		146,425	146,425	146,423	0	0	18	0	18	0	146,425	0	0	0	2,725	02/15/2033	1FE.....	
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	C	09/25/2018	MBS Paydown.....		75,000	75,000	73,854	74,108	0	231	0	231	0	75,000	0	0	0	1,729	10/25/2027	1FE.....	
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	C	09/25/2018	MBS Paydown.....		116,250	116,250	114,276	114,840	0	335	0	335	0	116,250	0	0	0	2,585	03/27/2028	1FE.....	
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047.....		09/15/2018	MBS Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	70	04/15/2047	1FE.....	
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35.....		09/25/2018	MBS Paydown.....		26,710	26,710	25,775	25,888	0	749	0	749	0	26,710	0	0	0	753	12/25/2035	1FM.....	
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		09/20/2018	MBS Paydown.....		20,812	20,812	20,360	12,290	0	(394)	0	(394)	0	20,812	0	0	0	468	06/20/2036	1FM.....	
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		09/18/2018	MBS Paydown.....		56,333	56,333	56,325	56,329	0	9	0	9	0	56,333	0	0	0	1,071	03/18/2028	1FE.....	
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28.....		07/18/2018	MBS Paydown.....		7,500	7,500	7,497	7,498	0	1	0	1	0	7,500	0	0	0	141	06/18/2028	1FE.....	
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029.....		09/18/2018	MBS Paydown.....		444,792	444,792	440,011	418,934	0	774	0	774	0	444,792	0	0	0	9,910	10/18/2029	1FE.....	
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41.....		09/18/2018	MBS Paydown.....		45,018	45,018	45,013	45,014	0	1	0	1	0	45,018	0	0	0	1,263	02/18/2041	1FE.....	
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36.....		09/26/2018	MBS Paydown.....		87,461	87,461	87,461	87,302	0	(4,867)	0	(4,867)	0	87,461	0	0	0	2,052	04/26/2036	1FM.....	
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36.....		09/26/2018	Pass-Through Loss.....		0	2,526	2,168	0	0	(0)	0	(0)	0	0	0	0	0	0	0	04/26/2036	1FM.....
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		09/26/2018	MBS Paydown.....		3,756	3,756	2,528	2,504	0	184	0	184	0	3,756	0	0	0	143	09/26/2037	1FM.....	
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....		09/26/2018	Pass-Through Loss.....		0	27	19	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.....		09/26/2018	MBS Paydown.....		17,421	17,421	17,421	17,337	0	95	0	95	0	17,421	0	0	0	587	07/26/2037	1FM.....	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		09/26/2018	Pass-Through Loss.....		0	5,704	0	0	0	(62)	0	(62)	0	0	0	15	15	0	07/26/2037	1FM.....	
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		09/26/2018	MBS Paydown.....		54,179	54,179	8,035	15,258	0	(4,118)	0	(4,118)	0	54,179	0	0	0	2,192	12/26/2036	1FM.....	
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....		09/26/2018	Pass-Through Loss.....		0	18,064	0	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2036	1FM.....
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....		09/26/2018	MBS Paydown.....		16,825	16,825	16,825	16,782	0	(2)	0	(2)	0	16,825	0	0	0	664	01/26/2036	1FM.....	
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		09/26/2018	Pass-Through Loss.....		0	2,219	2,186	0	0	4	0	4	0	0	0	0	0	0	0	01/26/2036	1FM.....
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....		09/26/2018	MBS Paydown.....		54,122	54,122	42,780	35,801	0	3,479	0	3,479	0	54,122	0	0	0	992	04/26/2037	1FM.....	
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37.....		09/26/2018	MBS Paydown.....		42,404	42,404	38,236	39,610	0	1,793	0	1,793	0	42,404	0	0	0	1,720	04/26/2037	1FM.....	
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37.....		09/26/2018	Pass-Through Loss.....		0	13,944	0	0	0	(4)	0	(4)	0	0	0	0	0	0	0	04/26/2037	1FM.....
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37.....		09/26/2018	MBS Paydown.....		73,073	73,073	61,775	70,369	0	1,714	0	1,714	0	73,073	0	0	0	599	03/26/2037	1FM.....	
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37.....		09/26/2018	MBS Paydown.....		130,435	130,435	130,435	130,435	0	0	0	0	0	130,435	0	0	0	3,459	03/26/2037	1FM.....	
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....		09/28/2018	MBS Paydown.....		286,454	286,454	208,177	219,566	0	57,371	0	57,371	0	286,454	0	0	0	3,784	12/27/2036	1FM.....	
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE.....		09/28/2018	Pass-Through Loss.....		0	12,587	0	0	0	0	0	0	0	0	0	0	0	0	0	12/27/2036	1FM.....
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036.....		09/25/2018	MBS Paydown.....		115,537	115,537	115,532	92,345	0	(682)	0	(682)	0	115,537	0	0	0	3,497	02/25/2036	1FM.....	
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2018	MBS Paydown.....		186,739	186,739	187,931	174,714	0	2,164	0	2,164	0	186,739	0	0	0	6,476	04/25/2035	2FM.....	
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35.....		09/25/2018	Pass-Through Loss.....		0	14,301	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2035	2FM.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

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	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)	
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024.....	09/25/2018	MBS Paydown.....		108,921	108,921	110,554	109,451	0	72	0	72	0	108,921	0	0	0	3,877	08/25/2024	1FM.....	
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34.....	09/25/2018	MBS Paydown.....		20,510	20,510	20,688	20,688	0	(195)	0	(195)	0	20,510	0	0	0	904	10/25/2034	1FM.....	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	09/25/2018	MBS Paydown.....		27,124	27,124	0	0	0	27,124	0	27,124	0	27,124	0	0	0	525	01/25/2036	1FM.....	
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036.....	09/25/2018	Pass-Through Loss.....		0	(8,088)	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.....	09/25/2018	MBS Paydown.....		13,128	13,128	11,339	5,855	0	484	0	484	0	13,128	0	0	0	536	05/25/2036	1FM.....	
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36.....	09/25/2018	Pass-Through Loss.....		0	2,618	2,261	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.....	09/20/2018	MBS Paydown.....		153,809	153,809	134,722	133,132	0	9,623	0	9,623	0	153,809	0	0	0	3,764	04/20/2036	1FM.....	
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....	09/25/2018	MBS Paydown.....		2,091	2,091	2,075	1,649	0	262	0	262	0	2,091	0	0	0	83	11/25/2035	1FM.....	
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....	09/20/2018	MBS Paydown.....		30,052	30,052	27,362	27,464	0	(1,065)	0	(1,065)	0	30,052	0	0	0	732	12/20/2035	1FM.....	
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35.....	09/20/2018	Pass-Through Loss.....		0	5,181	4,717	0	0	0	0	0	0	4,609	0	(4,609)	(4,609)	0	12/20/2035	1FM.....	
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036.....	09/25/2018	MBS Paydown.....		5,831	5,831	5,046	4,945	0	(6,023)	0	(6,023)	0	5,831	0	0	0	128	01/25/2036	1FM.....	
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034.....	09/20/2018	MBS Paydown.....		2,801	2,801	2,806	2,807	0	91	0	91	0	2,801	0	0	0	69	09/20/2034	1FM.....	
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034.....	09/25/2018	MBS Paydown.....		16,815	16,815	16,846	16,811	0	(15)	0	(15)	0	16,815	0	0	0	434	05/25/2034	1FM.....	
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34.....	09/20/2018	MBS Paydown.....		21,040	21,040	21,131	21,146	0	19	0	19	0	21,040	0	0	0	429	11/20/2034	1FM.....	
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34.....	09/20/2018	MBS Paydown.....		30,346	30,346	30,478	30,499	0	28	0	28	0	30,346	0	0	0	619	11/20/2034	1FM.....	
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047.....	08/20/2018	MBS Paydown.....		15,000	15,000	14,884	14,893	0	14	0	14	0	15,000	0	0	0	731	08/20/2047	2AM.....	
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046.....	09/15/2018	MBS Paydown.....		18,747	18,747	18,740	18,741	0	1	0	1	0	18,747	0	0	0	571	02/15/2046	1FE.....	
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041.....	09/15/2018	MBS Paydown.....		218,235	218,235	217,992	217,985	0	133	0	133	0	218,235	0	0	0	5,888	08/15/2041	1FE.....	
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043.....	09/15/2018	MBS Paydown.....		17,900	17,900	17,886	0	0	0	0	0	17,900	0	0	0	0	123	06/15/2043	1FE.....	
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021.....	07/01/2018	Paydown.....		276,110	276,110	275,420	0	0	690	0	690	0	276,110	0	0	0	2,692	05/08/2021	2Z.....	
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35.....	09/25/2018	MBS Paydown.....		88,891	88,891	88,905	88,382	0	(411)	0	(411)	0	88,891	0	0	0	3,081	11/25/2035	3FM.....	
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	09/25/2018	MBS Paydown.....		5,369	5,369	4,588	4,304	0	(258)	0	(258)	0	5,369	0	0	0	127	01/25/2036	1FM.....	
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36.....	09/25/2018	Pass-Through Loss.....		0	720	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2036	1FM.....	
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	09/25/2018	MBS Paydown.....		9,982	9,982	8,709	8,274	0	8,210	0	8,210	0	9,982	0	0	0	392	11/25/2036	4FM.....	
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37.....	09/25/2018	MBS Paydown.....		138,172	138,172	117,178	105,550	0	(3,947)	0	(3,947)	0	138,172	0	0	0	3,628	08/25/2037	1FM.....	
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37.....	09/25/2018	Pass-Through Loss.....		0	87,846	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.....	09/28/2018	Paydown.....		3,114	3,114	3,080	3,080	0	34	0	34	0	3,114	0	0	0	202	11/07/2023	3FE.....	
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043.....	09/20/2018	MBS Paydown.....		138,290	138,290	138,290	0	0	0	0	0	138,290	0	0	0	0	1,080	03/20/2043	1FE.....	
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	09/25/2018	MBS Paydown.....		5,670	5,670	5,670	2,203	0	518	0	518	0	5,670	0	0	0	141	03/25/2036	1FM.....	
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	09/25/2018	MBS Paydown.....		20,663	20,663	20,662	11,981	0	(2,265)	0	(2,265)	0	20,663	0	0	0	657	08/25/2035	1FM.....	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....	09/25/2018	MBS Paydown.....		32,021	32,021	29,992	28,660	0	195	0	195	0	32,021	0	0	0	1,187	04/25/2036	1FM.....	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....	09/25/2018	Pass-Through Loss.....		0	7,123	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.....	08/25/2018	MBS Paydown.....		57,541	57,541	49,773	57,541	0	0	0	0	0	57,541	0	0	0	1,861	09/25/2036	1FM.....	
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	09/25/2018	MBS Paydown.....		979	979	341	310	0	(2,969)	0	(2,969)	0	979	0	0	0	22	03/25/2037	1FM.....	
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37.....	09/25/2018	Pass-Through Loss.....		0	78	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.....	09/25/2018	MBS Paydown.....		63,709	63,709	51,604	49,244	0	845	0	845	0	63,709	0	0	0	2,521	06/25/2037	1FM.....	
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37.....	09/25/2018	Pass-Through Loss.....		0	14,820	12,005	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.....	09/28/2018	Paydown.....		3,125	3,125	3,054	3,054	2	70	0	71	0	3,125	0	0	0	186	10/17/2023	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)
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050.....		09/20/2018	MBS Paydown.....		131,789	131,789	131,789	131,776	0	0	0	0	0	131,757	0	32	32	2,465	04/20/2050	1FE.....
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR.....		09/28/2018	Paydown.....		3,125	3,125	3,082	3,075	9	42	0	50	0	3,125	0	0	0	163	08/21/2023	3FE.....
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040.....		09/25/2018	MBS Paydown.....		87,880	87,880	87,856	87,857	0	16	0	16	0	87,880	0	0	0	1,581	10/25/2040	1FE.....
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018.....		07/15/2018	Maturity.....		5,000,000	5,000,000	4,615,261	3,968,437	0	14,402	0	14,402	0	5,000,000	0	0	0	312,750	07/15/2018	2FE.....
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027.....		08/01/2018	MBS Paydown.....		46,559	46,559	46,229	46,557	0	1	0	1	0	46,559	0	0	0	2,004	11/01/2027	1FE.....
20825A AA 6	CONN 2017-B A ABS SSNR 2.73 03/15/2020.....		09/15/2018	MBS Paydown.....		1,099,987	1,099,987	1,099,940	1,099,944	0	67	0	67	0	1,099,987	0	0	0	19,594	07/15/2020	2AM.....
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027.....		09/15/2018	MBS Paydown.....		2,465	2,465	2,464	608	0	0	0	0	0	2,465	0	0	0	115	03/15/2027	1FM.....
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022.....		08/16/2018	Partial Call.....		391,418	385,000	359,975	368,346	0	16,654	0	16,654	0	385,000	0	(0)	(0)	17,658	09/15/2022	2FE.....
22547R AA 2	CREDITCORP 12.00 07/15/2018.....		07/15/2018	Maturity.....		2,000,000	2,000,000	1,981,600	760,000	0	1,240,000	0	1,240,000	0	2,000,000	0	0	0	240,000	07/15/2018	5FE.....
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028.....	C	09/18/2018	MBS Paydown.....		62,500	62,500	61,527	61,719	0	179	0	179	0	62,500	0	0	0	1,279	04/18/2028	1FE.....
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036.....		09/15/2018	MBS Paydown.....		27,887	27,887	19,486	23,647	0	(4,396)	0	(4,396)	0	27,887	0	0	0	363	07/15/2036	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		08/25/2018	Pass-Through Loss.....		0	(267)	459	0	0	0	0	0	0	400	0	(400)	(400)	0	12/25/2046	1FM.....
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36.....		09/25/2018	MBS Paydown.....		105,059	105,059	79,790	69,066	0	40,258	0	40,258	0	105,059	0	0	0	1,389	12/25/2046	1FM.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....		08/20/2018	MBS Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	187	02/20/2045	2AM.....
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47.....		08/20/2018	MBS Paydown.....		7,500	7,500	7,496	7,497	0	0	0	0	0	7,500	0	0	0	207	11/20/2047	1FE.....
24702N AZ 3	DELL TL B L+200 09/07/2023.....		07/31/2018	Paydown.....		2,500	2,500	2,503	0	0	(0)	0	(0)	0	2,500	0	0	0	52	09/07/2023	2FE.....
23359Z ZA 2	DTV AMERICA 14% 06/22/2018.....		07/01/2018	Prior Period Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(42,805)	06/22/2018	4Z.....
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27.....		09/25/2018	MBS Paydown.....		2,541	2,541	2,550	2,541	0	0	0	0	0	2,541	0	0	0	118	01/25/2027	1FM.....
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36.....		09/25/2018	MBS Paydown.....		50,115	50,115	39,465	41,874	0	1,099	0	1,099	0	50,115	0	0	0	240	12/25/2036	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		09/25/2018	MBS Paydown.....		183,040	183,040	167,563	167,094	0	7,902	0	7,902	0	183,040	0	0	0	2,382	02/25/2037	1FM.....
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037.....		09/25/2018	Pass-Through Loss.....		0	3,593	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.....		09/25/2018	MBS Paydown.....		131,246	131,246	132,025	124,874	0	(3,271)	0	(3,271)	0	131,246	0	0	0	4,614	04/25/2035	1FM.....
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020.....		09/25/2018	MBS Paydown.....		7,297	7,297	6,257	6,941	0	403	0	403	0	7,297	0	0	0	107	03/25/2020	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		09/25/2018	MBS Paydown.....		8,829	8,829	8,817	5,834	0	289	0	289	0	8,829	0	0	0	299	02/25/2036	1FM.....
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36.....		09/25/2018	Pass-Through Loss.....		0	1,362	1,360	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	09/14/2018	MBS Paydown.....		57,497	57,497	56,796	0	0	175	0	175	0	57,497	0	0	0	1,095	07/14/2028	1FE.....
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47.....		07/25/2018	MBS Paydown.....		22,500	22,500	22,379	17,500	0	11	0	11	0	22,500	0	0	0	481	07/25/2047	1AM.....
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48.....		07/25/2018	MBS Paydown.....		2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	26	07/25/2048	2AM.....	
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48.....		07/25/2018	MBS Paydown.....		3,750	3,750	3,749	0	0	0	0	0	3,750	0	0	0	41	07/25/2048	2AM.....	
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....		07/20/2018	MBS Paydown.....		7,500	7,500	7,553	5,000	0	0	0	0	7,500	0	0	0	261	07/20/2045	2AM.....	
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048.....		07/20/2018	MBS Paydown.....		2,500	2,500	2,500	0	0	(0)	0	(0)	2,500	0	0	0	30	04/20/2048	2AM.....	
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027.....		07/15/2018	MBS Paydown.....		199,543	199,543	199,541	199,541	0	1	0	1	0	199,543	0	0	0	5,955	04/15/2027	2AM.....
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27.....		07/15/2018	MBS Paydown.....		261,749	261,749	261,705	261,710	0	12	0	12	0	261,749	0	0	0	7,067	04/15/2027	2AM.....
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030.....		07/20/2018	MBS Paydown.....		50,000	50,000	49,969	0	0	9	0	9	0	50,000	0	0	0	495	04/22/2030	1FE.....
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.....		07/15/2018	Paydown.....		49,049	49,049	49,049	49,049	0	0	0	0	0	49,049	0	0	0	1,288	01/15/2019	1.....
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024.....		09/28/2018	Paydown.....		1,000	1,000	1,004	0	0	2	0	2	0	1,000	0	0	0	20	10/02/2024	3FE.....
26971H AB 8	EGL 2014-1A A2 ABS SNR SEQ 4.31 12/39.....	C	09/15/2018	MBS Paydown.....		30,905	30,905	30,903	30,904	0	0	0	0	0	30,905	0	0	0	884	12/15/2039	1FE.....
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR.....		09/28/2018	Paydown.....		3,125	3,125	3,047	3,048	0	77	0	77	0	3,125	0	0	0	235	10/03/2023	2FE.....

QE05.9

SCHEDULE D - PART 4

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

QE05.10

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	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)	
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025.....	07/01/2018	MBS Paydown.....	17,308	17,308	17,308	17,308	17,308	0	0	0	0	0	17,308	0	0	0	595	10/01/2025	1FE.....	
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025.....	07/01/2018	MBS Paydown.....	16,321	16,321	16,321	16,321	16,321	0	0	0	0	0	16,321	0	0	0	556	10/01/2025	1FE.....	
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044.....	09/19/2018	MBS Paydown.....	56,490	56,490	54,618	55,223	55,223	0	495	0	495	0	56,490	0	0	0	867	04/19/2044	1FE.....	
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	09/19/2018	MBS Paydown.....	337,403	337,403	334,101	334,101	334,101	0	702	0	702	0	337,403	0	0	0	4,159	02/19/2045	1FE.....	
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46.....	09/19/2018	MBS Paydown.....	42,916	42,916	43,094	43,094	43,094	0	(1)	0	(1)	0	42,916	0	0	0	827	03/19/2046	1FE.....	
28851Q AA 1	ECL0 2017-1A A CLO SSNR FLT 07/15/27.....	08/28/2018	Distribution.....	2,000,000	2,000,000	2,008,330	2,008,330	2,008,330	0	1,439	0	1,439	0	2,009,769	0	(9,769)	(9,769)	32,346	07/15/2027	1FE.....	
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022.....	07/02/2018	Paydown.....	1,538	1,538	1,546	1,546	1,546	0	2	0	2	0	1,538	0	0	0	28	06/30/2022	2FE.....	
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037.....	09/25/2018	MBS Paydown.....	226,924	226,924	188,560	195,696	195,696	0	(10,272)	0	(10,272)	0	226,924	0	0	0	3,162	04/25/2037	1FM.....	
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	09/15/2018	MBS Paydown.....	32,530	32,530	32,683	32,577	32,577	0	(16)	0	(16)	0	32,530	0	0	0	913	10/15/2042	1FE.....	
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42.....	09/15/2018	MBS Paydown.....	15,000	15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	421	11/15/2042	1FE.....	
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR.....	09/28/2018	Paydown.....	1,078	1,078	1,056	1,056	1,056	0	22	0	22	0	1,078	0	0	0	18	05/09/2024	2FE.....	
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26.....	07/30/2018	MBS Paydown.....	253,165	253,165	253,165	253,164	253,164	0	0	0	0	0	253,165	0	0	0	9,494	07/30/2026	1FE.....	
32007U BX 6	FIRST DATA TL L+225 04/26/2024.....	09/19/2018	CITIGROUP.....	600,375	600,000	601,500	601,500	601,500	0	2,709	0	2,709	0	604,209	0	(3,834)	(3,834)	17,011	04/26/2024	3FE.....	
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036.....	09/25/2018	MBS Paydown.....	240,111	240,111	212,266	220,149	220,149	0	(1,830)	0	(1,830)	0	240,111	0	0	0	3,197	10/25/2036	1FM.....	
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....	09/25/2018	MBS Paydown.....	216,305	216,305	201,569	212,383	212,383	0	2,195	0	2,195	0	216,305	0	0	0	2,813	07/25/2036	1FM.....	
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35.....	09/25/2018	MBS Paydown.....	262,739	262,739	223,328	221,788	221,788	0	30,272	0	30,272	0	262,739	0	0	0	6,354	02/25/2035	1FM.....	
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....	08/25/2018	Pass-Through Loss.....	0	(23)	0	0	0	0	0	0	0	0	(24)	0	24	24	0	11/25/2035	1FM.....	
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35.....	09/25/2018	MBS Paydown.....	92,475	92,475	88,050	80,214	80,214	0	(900)	0	(900)	0	92,475	0	0	0	2,542	11/25/2035	1FM.....	
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036.....	09/25/2018	MBS Paydown.....	291,287	291,287	249,141	266,509	266,509	0	(4,344)	0	(4,344)	0	291,287	0	0	0	4,510	02/25/2036	1FM.....	
33830J AA 3	GUY5 2017-1A A2 ABS SNR 4.60 07/25/2047.....	07/25/2018	MBS Paydown.....	3,750	3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	129	07/25/2047	2AM.....	
33830J AB 1	GUY5 2017-1AW 1AW ABS SNR 3.6 07/25/2047.....	07/25/2018	MBS Paydown.....	7,500	7,500	7,450	7,450	7,450	0	3	0	3	0	7,500	0	0	0	135	07/25/2047	1FE.....	
345222 ZZ 9	FOUNDATION RISK TL L+475 11/10/2023 AR.....	07/02/2018	Paydown.....	855	855	833	833	833	0	21	0	21	0	855	0	0	0	28	11/10/2023	2FE.....	
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033.....	09/15/2018	MBS Paydown.....	253,179	253,179	253,143	253,144	253,144	0	15	0	15	0	253,179	0	0	0	5,608	07/15/2033	1FE.....	
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR.....	09/28/2018	Paydown.....	2,613	2,613	2,478	2,478	2,478	4	131	0	135	0	2,613	0	0	0	174	09/15/2023	3FE.....	
358222 ZZ 3	FRIEDRICH HOLDINGS L+700 02/07/2023 MD.....	09/28/2018	Paydown.....	10,181	10,181	10,174	10,174	10,174	0	6	0	6	0	10,181	0	0	0	682	02/07/2023	2FE.....	
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023 AR.....	09/28/2018	Paydown.....	3,351	3,351	3,267	3,241	3,241	30	80	0	110	0	3,351	0	0	0	169	08/25/2023	3FE.....	
360555 ZZ 2	FWR HOLDING CORP DD L+600 08/25/2023 AR.....	09/28/2018	Paydown.....	444	444	444	179	179	0	3	0	3	0	444	0	0	0	22	08/25/2025	3FE.....	
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033.....	09/25/2018	MBS Paydown.....	30,488	30,488	30,164	30,488	30,488	0	0	0	0	0	30,488	0	0	0	1,021	04/25/2033	1FM.....	
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....	09/25/2018	MBS Paydown.....	46,752	46,752	46,752	24,730	24,730	0	5,607	0	5,607	0	46,752	0	0	0	1,816	09/25/2034	1FM.....	
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35.....	09/25/2018	MBS Paydown.....	23,432	23,432	19,764	19,849	19,849	0	1,601	0	1,601	0	23,432	0	0	0	384	07/25/2035	1FM.....	
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047.....	09/25/2018	MBS Paydown.....	39,027	39,027	25,880	25,018	25,018	0	2,664	0	2,664	0	39,027	0	0	0	473	03/25/2047	1FM.....	
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036.....	09/25/2018	MBS Paydown.....	324,938	324,938	340,724	305,300	305,300	0	(24,789)	0	(24,789)	0	324,938	0	0	0	12,268	02/25/2036	5FM.....	
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036.....	09/25/2018	Pass-Through Loss.....	0	38,242	0	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.....	09/25/2018	MBS Paydown.....	62,476	62,476	61,227	62,118	62,118	0	132	0	132	0	62,476	0	0	0	1,161	06/25/2035	1FM.....	
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034.....	09/25/2018	MBS Paydown.....	41,819	41,819	40,617	40,600	40,600	0	417	0	417	0	41,819	0	0	0	1,009	08/25/2034	1FM.....	
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034.....	08/25/2018	MBS Paydown.....	7,068	7,068	6,959	6,921	6,921	0	(348)	0	(348)	0	7,068	0	0	0	171	12/25/2034	1FM.....	
36242D UQ 4	GSR 2005-AR1 4A1 SEQ SSNR FLT 01/25/2035.....	08/25/2018	MBS Paydown.....	6,499	6,499	6,320	6,314	6,314	0	(1,350)	0	(1,350)	0	6,499	0	0	0	123	01/25/2035	1FM.....	
36242D VY 6	GSR 2005-AR1 4A2 MEZ FLT 01/25/2035.....	08/25/2018	MBS Paydown.....	858	858	815	815	815	0	(318)	0	(318)	0	858	0	0	0	16	01/25/2035	1FM.....	

SCHEDULE D - PART 4

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

QE05.11

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36828Q	QH 2		09/10/2018	MBS Paydown		91,755	91,755	87,169	91,556	0	756	0	756	0	91,755	0	0	0	3,540	11/10/2045	1FM
370555	ZZ 0		08/01/2018	Paydown		3,125	3,125	3,034	0	0	91	0	91	0	3,125	0	0	0	94	01/25/2024	3FE
375222	ZZ 2		09/28/2018	Paydown		26,319	26,319	26,056	26,018	60	241	0	301	0	26,319	0	0	0	1,362	12/18/2019	3FE
39678W	AA 6		09/25/2018	MBS Paydown		21,142	21,142	20,918	21,148	0	50	0	50	0	21,142	0	0	0	662	09/25/2034	1FM
40066N	AA 4		09/15/2018	Sinking Fund Redemption		95,267	95,267	95,652	95,407	0	(59)	0	(59)	0	95,267	0	0	0	4,322	12/15/2020	3FE
40066N	AA 4		09/28/2018	RW PRESSPRICH		968,223	953,914	957,766	955,311	0	(633)	0	(633)	0	954,980	0	13,243	13,243	43,786	12/15/2020	3FE
40423X	AB 8		09/25/2018	MBS Paydown		213,918	213,918	213,915	0	0	1	0	1	0	213,918	0	0	0	3,923	01/25/2023	1FE
40423X	AC 6		09/25/2018	MBS Paydown		106,959	106,959	106,959	0	0	(0)	0	(0)	0	106,959	0	0	0	2,204	01/25/2023	1FE
40423X	AF 9		09/25/2018	MBS Paydown		895,413	895,413	895,398	0	0	4	0	4	0	895,413	0	0	0	15,410	02/25/2023	1FE
40423X	AG 7		09/25/2018	MBS Paydown		263,357	263,357	263,355	0	0	1	0	1	0	263,357	0	0	0	5,149	02/25/2023	1FE
40432B	AA 7		09/25/2018	MBS Paydown		9,459	9,459	8,300	9,398	1,446	(515)	0	932	0	9,459	0	0	0	356	09/25/2037	4FM
40432B	AZ 2		09/25/2018	MBS Paydown		12,331	12,331	10,611	8,419	0	2,742	0	2,742	0	12,331	0	0	0	560	09/25/2037	1FM
40432B	AB 2		09/25/2018	Pass-Through Loss		0	47,480	40,860	0	0	12,106	0	12,106	0	0	0	0	0	0	09/25/2037	1FM
40442L	AB 1		09/24/2018	MBS Paydown		227,195	227,195	222,499	0	0	6,406	0	6,406	0	227,195	0	0	0	3,809	06/24/2049	1FE
41161P	EZ 2		09/19/2018	MBS Paydown		42,499	42,499	42,312	42,260	0	81	0	81	0	42,499	0	0	0	1,130	06/19/2034	1FM
41161P	FV 0		09/19/2018	MBS Paydown		64,176	64,176	65,057	65,466	0	(1,009)	0	(1,009)	0	64,176	0	0	0	1,634	08/19/2034	1FM
41161V	AC 4		09/19/2018	MBS Paydown		359,748	359,748	282,112	278,729	0	11,113	0	11,113	0	359,748	0	0	0	4,806	09/19/2046	1FM
41161V	AC 4		09/19/2018	Pass-Through Loss		0	11,925	9,351	0	0	0	0	0	0	(0)	0	0	0	0	09/19/2046	1FM
41162N	AC 1		09/19/2018	MBS Paydown		246,334	246,334	196,512	196,024	0	8,942	0	8,942	0	246,334	0	0	0	3,254	01/25/2047	1FM
415333	ZZ 9		09/28/2018	Paydown		4,933	4,933	4,835	4,818	18	51	0	69	0	4,933	0	0	0	231	10/12/2024	3FE
43283A	AA 3		09/25/2018	MBS Paydown		304,512	304,512	302,932	182,683	0	612	0	612	0	304,512	0	0	0	5,089	12/26/2028	1FE
43710M	AA 0		09/25/2018	MBS Paydown		6,699	6,699	4,605	1,297	0	1,003	0	1,003	0	6,699	0	0	0	86	02/25/2037	1FM
43739E	AP 2		09/25/2018	MBS Paydown		69,823	69,823	63,583	63,595	0	1,494	0	1,494	0	69,823	0	0	0	1,078	03/25/2035	1FM
43739H	AA 8		09/25/2018	MBS Paydown		115,530	115,530	101,088	103,784	0	5,544	0	5,544	0	115,530	0	0	0	1,675	12/25/2036	1FM
44903L	AD 1		09/28/2018	Paydown		430	430	423	0	0	7	0	7	0	430	0	0	0	6	04/30/2024	3FE
45254N	MZ 7		09/25/2018	MBS Paydown		21,417	21,417	17,990	19,006	0	(44)	0	(44)	0	21,417	0	0	0	371	04/25/2035	1FM
45254N	NT 0		09/25/2018	MBS Paydown		36,315	36,315	18,094	2,980	0	13,161	0	13,161	0	36,315	0	0	0	716	08/25/2035	1FM
45254N	NT 0		09/25/2018	Pass-Through Loss		0	45,591	22,716	0	0	0	0	0	0	0	0	0	0	0	08/25/2035	1FM
45257E	AB 0		09/25/2018	MBS Paydown		815,060	815,060	707,132	713,893	0	65,161	0	65,161	0	815,060	0	0	0	10,998	02/25/2037	1FM
455222	ZZ 5		09/28/2018	Paydown		4,951	4,951	5,039	0	0	(87)	0	(87)	0	4,951	0	0	0	110	06/27/2023	2FE
45660L	CK 3		08/25/2018	Pass-Through Loss		0	(81)	0	0	0	0	0	0	0	(62)	0	62	62	0	02/25/2035	1FM
45660L	CK 3		09/25/2018	MBS Paydown		32,649	32,649	24,258	23,949	0	(1,377)	0	(1,377)	0	32,649	0	0	0	587	02/25/2035	1FM
45660L	LP 2		09/25/2018	MBS Paydown		45,752	45,752	40,338	38,163	0	(680)	0	(680)	0	45,752	0	0	0	1,205	06/25/2035	1FM
45660L	LP 2		09/25/2018	Pass-Through Loss		0	54	0	0	0	0	0	0	0	(21)	0	21	21	0	06/25/2035	1FM
45660L	LQ 0		09/25/2018	MBS Paydown		11,250	11,250	9,467	9,267	0	(7,131)	0	(7,131)	0	11,250	0	0	0	275	06/25/2035	1FM
45660N	X9 1		09/25/2018	MBS Paydown		53,606	53,606	43,957	44,412	0	6,495	0	6,495	0	53,606	0	0	0	1,276	10/25/2034	1FM
46184#	AA 5		07/02/2018	Paydown		18,750	18,750	18,563	18,635	0	(0)	0	(0)	0	18,750	0	0	0	1,318	06/30/2020	4
46185J	AA 6		07/17/2018	MBS Paydown		3,774	3,774	3,775	0	0	0	0	0	0	3,774	0	0	0	36	03/17/2037	1FE
46590B	AA 2		09/17/2018	MBS Paydown		206,529	206,529	206,529	206,529	0	0	0	0	0	206,529	0	0	0	4,758	06/17/2041	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	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)	
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	09/15/2018	MBS Paydown		51,790	51,790	51,745	51,747	0	7	0	7	0	51,790	0	0	0	1,415	03/17/2070	1FE	
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SSNR FLT 08/25/2035	09/25/2018	MBS Paydown		35,645	35,645	34,844	34,831	0	(38)	0	(38)	0	35,645	0	0	0	889	08/25/2035	1FM	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	09/25/2018	MBS Paydown		14,568	14,568	14,007	9,648	0	(3,289)	0	(3,289)	0	14,568	0	0	0	580	12/25/2035	1FM	
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	09/25/2018	Pass-Through Loss		0	600	584	0	0	0	0	0	0	(14)	0	14	14	0	12/25/2035	1FM	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	09/25/2018	MBS Paydown		25,715	25,715	25,704	18,258	0	(2,108)	0	(2,108)	0	25,715	0	0	0	626	03/25/2036	1FM	
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	09/25/2018	Pass-Through Loss		0	29,219	29,319	0	0	0	0	0	0	(93)	0	93	93	0	03/25/2036	1FM	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	07/26/2018	Distribution		4,552	0	0	0	0	0	0	0	0	0	0	4,552	4,552	0	05/25/2036	1FM	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	08/30/2018	Distribution		14,402	0	0	0	0	0	0	0	0	0	0	14,402	14,402	0	05/25/2036	1FM	
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	09/30/2018	Book Value Adjustment		0	0	0	0	0	18,954	0	18,954	0	18,954	0	(18,954)	(18,954)	0	05/25/2036	1FM	
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	09/15/2018	MBS Paydown		49,325	49,325	48,508	48,766	0	510	0	510	0	49,325	0	0	0	1,588	01/15/2049	1FM	
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	09/25/2018	MBS Paydown		3,601	3,601	3,449	2,493	0	474	0	474	0	3,601	0	0	0	83	04/25/2037	1FM	
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49	09/15/2018	MBS Paydown		29,010	29,010	29,146	29,083	0	(146)	0	(146)	0	29,010	0	0	0	1,321	06/15/2049	1FM	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	09/27/2018	MBS Paydown		73,109	73,109	59,310	62,929	0	8,925	0	8,925	0	73,109	0	0	0	1,590	07/27/2037	1FM	
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	09/26/2018	MBS Paydown		105,233	105,233	80,635	86,868	0	11,741	0	11,741	0	105,233	0	0	0	2,588	03/26/2037	1FM	
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	09/26/2018	MBS Paydown		350,317	350,317	271,714	350,317	0	0	0	0	0	350,317	0	0	0	12,157	11/26/2036	1FM	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	09/26/2018	MBS Paydown		88,538	88,538	8,984	0	0	0	0	0	0	15,293	0	73,244	73,244	2,283	04/26/2035	1FM	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	09/26/2018	Pass-Through Loss		0	(14,821)	48	0	0	0	0	0	0	(15,293)	0	15,293	15,293	0	04/26/2035	1FM	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	09/30/2018	Book Value Adjustment		0	0	0	0	0	88,538	0	88,538	0	88,538	0	(88,538)	(88,538)	0	04/26/2035	1FM	
46637U AA 5	JPTPE 2012-3 A PT 3.0 10/27/2042	09/27/2018	MBS Paydown		671,998	671,998	648,478	650,177	0	9,736	0	9,736	0	671,998	0	0	0	12,470	10/27/2042	1FE	
46637V AA 3	JPTPE 2012-2 A SEQ 3.00 09/17/42	09/17/2018	MBS Paydown		101,165	101,165	100,457	100,499	0	103	0	103	0	101,165	0	0	0	1,976	09/17/2042	1FE	
46639A AA 7	JPTPE 2012-5 A PT 2.50 12/27/2042	09/27/2018	MBS Paydown		32,743	32,743	31,433	31,508	0	132	0	132	0	32,743	0	0	0	546	12/27/2042	1FE	
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	09/25/2018	MBS Paydown		413,846	413,846	379,187	387,686	0	8,208	0	8,208	0	413,846	0	0	0	5,670	06/26/2047	1FE	
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	08/25/2018	MBS Paydown		14,463	14,463	13,668	10,781	0	(7,495)	0	(7,495)	0	14,463	0	0	0	662	06/25/2047	1FM	
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	09/26/2018	MBS Paydown		82,015	82,015	62,857	71,690	0	5,195	0	5,195	0	82,015	0	0	0	3,193	10/25/2035	1FM	
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35	09/26/2018	Pass-Through Loss		0	12,486	2,741	0	0	(20)	0	(20)	0	0	0	0	0	0	10/25/2035	1FM	
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	09/21/2018	MBS Paydown		66,959	66,959	55,385	59,750	0	4,973	0	4,973	0	66,959	0	0	0	1,792	06/21/2037	1FM	
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE	09/21/2018	Pass-Through Loss		0	80	0	0	0	0	0	0	0	7	0	(7)	(7)	0	06/21/2037	1FM	
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	09/26/2018	MBS Paydown		45,136	45,136	45,136	42,815	0	(4,073)	0	(4,073)	0	45,136	0	0	0	749	04/26/2037	1FM	
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	09/26/2018	Pass-Through Loss		0	96,989	7,408	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	09/26/2018	MBS Paydown		7,947	7,947	7,947	7,884	0	21	0	21	0	7,947	0	0	0	334	09/26/2036	1FM	
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss		0	2,384	643	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	09/26/2018	MBS Paydown		58,733	58,733	55,686	57,253	0	(1,146)	0	(1,146)	0	58,733	0	0	0	1,848	09/26/2036	1FM	
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss		0	16,778	7,593	0	0	43	0	43	0	(175)	0	175	175	0	09/26/2036	1FM	
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	09/26/2018	MBS Paydown		26,031	26,031	26,031	22,840	0	2,001	0	2,001	0	26,031	0	0	0	372	09/26/2036	1FM	
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	09/26/2018	Pass-Through Loss		0	7,759	880	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	09/21/2018	MBS Paydown		92,669	92,669	92,669	75,892	0	15,708	0	15,708	0	92,669	0	0	0	2,108	05/21/2036	1FM	
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36	08/26/2018	MBS Paydown		15,179	15,179	13,404	12,760	0	1,609	0	1,609	0	15,179	0	0	0	576	12/26/2036	1FM	
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	09/26/2018	Pass-Through Loss		0	1,874	554	0	96	(66)	0	(30)	0	(5,941)	0	5,941	5,941	0	12/26/2036	6FM	

QE05.12

SCHEDULE D - PART 4

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

QE05.13

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	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	CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47	09/26/2018	MBS Paydown	74,519	74,519	74,519	74,450	0	4	0	4	0	74,519	0	0	0	1,841	04/26/2047	1FM	
47232D	CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	09/26/2018	Pass-Through Loss	0	48,779	27,537	0	0	(62)	0	(62)	0	12,026	0	(12,026)	(12,026)	0	04/26/2047	1FM	
47232D	CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	09/26/2018	MBS Paydown	12,534	12,534	9,898	10,498	0	440	0	440	0	12,534	0	0	0	504	06/26/2037	1FM	
47232D	DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37	09/26/2018	MBS Paydown	20,171	20,171	5,412	16,075	0	3,667	0	3,667	0	20,171	0	0	0	790	08/26/2037	1FM	
47232D	DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	09/26/2018	Pass-Through Loss	0	(4)	0	0	0	(0)	0	(0)	0	0	0	0	0	0	08/26/2037	1FM	
47232D	DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	09/26/2018	MBS Paydown	163,109	163,109	100,093	141,801	0	10,736	0	10,736	0	163,109	0	0	0	3,926	09/26/2035	1FM	
47232D	DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	09/26/2018	Pass-Through Loss	0	2,543	0	0	0	36	0	36	0	0	0	0	0	0	09/26/2035	1FM	
47232D	FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	09/26/2018	MBS Paydown	23,009	23,009	23,009	15,990	0	865	0	865	0	23,009	0	0	0	456	12/26/2036	1FM	
47232D	FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	09/26/2018	MBS Paydown	13,527	13,527	2,635	12,491	0	216	0	216	0	13,527	0	0	0	308	06/26/2037	1FM	
47232Q	AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	09/26/2018	MBS Paydown	16,078	16,078	15,626	14,721	0	(886)	0	(886)	0	16,078	0	0	0	552	11/26/2037	1FM	
47232V	AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	09/26/2018	MBS Paydown	15,758	15,758	15,758	15,577	0	67	0	67	0	15,758	0	0	0	629	02/26/2037	1FM	
47232V	AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	09/26/2018	Pass-Through Loss	0	4,539	1,249	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	09/26/2018	MBS Paydown	11,820	11,820	11,820	11,692	0	47	0	47	0	11,820	0	0	0	452	02/26/2037	1FM	
47232V	AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	09/26/2018	Pass-Through Loss	0	3,405	3,405	0	0	(25)	0	(25)	0	0	0	0	0	0	02/26/2037	1FM	
47232V	AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	08/26/2018	MBS Paydown	46,097	46,097	42,199	41,282	0	17,520	0	17,520	0	46,097	0	0	0	1,000	09/26/2035	1FM	
47232V	AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35	09/26/2018	MBS Paydown	35,834	35,834	14,553	22,485	0	6,963	0	6,963	0	35,834	0	0	0	908	09/26/2035	1FM	
47232V	AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35	09/26/2018	Pass-Through Loss	0	4,234	2,535	0	0	5	0	5	0	0	0	0	0	0	09/26/2035	1FM	
47232V	BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	09/26/2018	MBS Paydown	57,620	57,620	47,199	50,119	0	(1,321)	0	(1,321)	0	57,620	0	0	0	978	11/26/2036	1FM	
47232V	BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	09/26/2018	Pass-Through Loss	0	7,661	275	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	07/26/2018	MBS Paydown	5,328	5,328	5,328	5,302	0	100	0	100	0	5,328	0	0	0	171	11/26/2036	1FM	
47232V	BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36	09/26/2018	MBS Paydown	14,945	14,945	14,945	14,904	0	1	0	1	0	14,945	0	0	0	586	11/26/2036	1FM	
47232V	BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	09/26/2018	Pass-Through Loss	0	2,696	1,124	0	0	4	0	4	0	0	0	0	0	0	11/26/2036	1FM	
47232V	BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	09/26/2018	MBS Paydown	20,291	20,291	4,886	18,414	0	(736)	0	(736)	0	20,291	0	0	0	433	11/26/2037	1FM	
47232V	BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	09/26/2018	Pass-Through Loss	0	319	151	0	0	0	0	0	0	440	0	(440)	(440)	0	11/26/2037	1FM	
47232V	CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36	09/26/2018	MBS Paydown	19,537	19,537	19,537	19,458	0	12	0	12	0	19,537	0	0	0	784	07/26/2036	1FM	
47232V	CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36	09/26/2018	Pass-Through Loss	0	2,075	1,604	0	0	(0)	0	(0)	0	0	0	0	0	0	07/26/2036	1FM	
47232V	CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	09/26/2018	MBS Paydown	27,685	27,685	27,685	27,415	0	54	0	54	0	27,685	0	0	0	662	04/26/2037	1FM	
47232V	DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	09/26/2018	MBS Paydown	11,225	11,225	11,225	10,935	0	18	0	18	0	11,225	0	0	0	437	04/26/2036	1FM	
47232V	DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36	09/26/2018	Pass-Through Loss	0	3,117	860	0	0	(3)	0	(3)	0	0	0	0	0	0	04/26/2036	1FM	
47232V	DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	09/26/2018	MBS Paydown	18,151	18,151	18,151	17,878	0	11	0	11	0	18,151	0	0	0	731	03/26/2036	1FM	
47232V	EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	09/26/2018	Pass-Through Loss	0	1	0	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	09/26/2018	MBS Paydown	20,160	20,160	20,323	20,105	0	15	0	15	0	20,160	0	0	0	773	03/26/2037	1FM	
47232V	EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	09/26/2018	Pass-Through Loss	0	12,094	12,168	0	0	(16)	0	(16)	0	0	0	0	0	0	03/26/2037	1FM	
47232V	EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	09/26/2018	MBS Paydown	31,679	31,679	32,154	31,579	0	29	0	29	0	31,679	0	0	0	1,211	04/26/2037	1FM	
47232V	EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	09/26/2018	Pass-Through Loss	0	7,125	7,231	0	0	(40)	0	(40)	0	0	0	0	0	0	04/26/2037	1FM	
47232V	EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36	09/26/2018	MBS Paydown	38,408	38,408	38,408	38,269	0	60	0	60	0	38,408	0	0	0	1,424	02/26/2036	1FM	
47232V	FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	09/26/2018	Pass-Through Loss	0	7,385	7,385	0	0	(3)	0	(3)	0	0	0	0	0	0	02/26/2036	1FM	
47232V	FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	09/26/2018	MBS Paydown	6,419	6,419	6,227	5,161	0	387	0	387	0	6,419	0	0	0	222	01/26/2036	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	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 FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	09/26/2018	Pass-Through Loss	0	3,634	3,634	3,525	0	0	(219)	0	(219)	0	0	0	0	0	0	01/26/2036	1FM	
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	09/26/2018	MBS Paydown	92,317	92,317	92,317	38,176	56,369	0	13,783	0	13,783	0	92,317	0	0	0	1,248	01/26/2047	1FM	
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36	09/26/2018	MBS Paydown	27,658	27,658	27,658	24,862	21,487	0	2,008	0	2,008	0	27,658	0	0	0	1,058	02/26/2036	1FM	
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	09/26/2018	Pass-Through Loss	0	1,201	1,201	918	0	0	11	0	11	0	447	0	(447)	(447)	0	02/26/2036	1FM	
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	08/01/2018	Pass-Through Loss	0	(13,961)	0	0	0	0	0	0	0	0	0	0	(13,961)	(13,961)	0	01/26/2047	1FM	
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	08/26/2018	Pass-Through Loss	0	(1,150)	0	0	0	0	0	0	0	0	(21)	0	21	21	0	01/26/2047	1FM	
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	09/26/2018	Pass-Through Loss	0	14,512	0	728	0	0	14,256	0	14,256	0	14,512	0	(14,512)	(14,512)	229	01/26/2047	1FM	
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27	09/27/2018	Distribution	2,000,000	2,000,000	2,000,000	2,005,205	2,000,115	0	0	0	0	0	2,005,205	0	(5,205)	(5,205)	49,674	07/20/2027	1Z	
47760Q AA 1	JIMMY 2017-1A A21 ABS SNR 3.61 07/30/47	07/30/2018	MBS Paydown	8,905	8,905	8,905	8,889	0	0	0	0	0	0	8,905	0	0	0	161	07/30/2047	2AM	
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042	09/15/2018	MBS Paydown	190,311	190,311	190,311	190,304	190,304	0	4	0	4	0	190,311	0	0	0	5,464	12/15/2042	1FE	
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028	08/23/2018	Distribution	2,000,000	2,000,000	2,000,000	2,000,000	2,000,115	0	(14)	0	(14)	0	2,000,101	0	(101)	(101)	51,676	07/15/2028	1Z	
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026	08/15/2018	MBS Paydown	1,120,062	1,120,062	1,120,062	1,119,047	0	0	810	0	810	0	1,120,062	0	0	0	25,201	05/15/2026	1FE	
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	07/25/2018	MBS Paydown	7,038	7,038	7,038	5,700	7,038	0	0	0	0	0	7,038	0	0	0	114	07/25/2029	1FE	
50543L AA 0	LAFI 2016-1A A1 ABS SSNR 4.3 01/15/2042	09/15/2018	MBS Paydown	62,500	62,500	62,500	61,287	61,429	0	127	0	127	0	62,500	0	0	0	1,792	01/15/2042	1FE	
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	09/15/2018	MBS Paydown	65,057	65,057	65,037	64,508	0	0	1,057	0	1,057	0	65,057	0	0	0	2,272	09/15/2018	1FE	
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	09/25/2018	MBS Paydown	29,603	29,603	29,603	21,314	19,359	0	(12)	0	(12)	0	29,603	0	0	0	442	12/25/2035	1FM	
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	09/25/2018	MBS Paydown	31,199	31,199	31,199	22,225	16,169	0	(6,798)	0	(6,798)	0	31,199	0	0	0	576	06/25/2037	1FM	
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	09/25/2018	Pass-Through Loss	0	(2,407)	0	0	0	0	0	0	0	0	(25)	0	25	25	0	06/25/2037	1FM	
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	09/25/2018	MBS Paydown	454,106	454,106	454,106	352,623	360,527	0	19,988	0	19,988	0	454,106	0	0	0	6,328	11/25/2046	1FM	
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	09/25/2018	Pass-Through Loss	0	70,108	70,108	54,440	0	0	0	0	0	0	49,429	0	(49,429)	(49,429)	0	11/25/2046	1FM	
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	08/25/2018	Pass-Through Loss	0	3,550	3,550	2,327	0	0	0	0	0	0	2,467	0	(2,467)	(2,467)	0	01/25/2037	1FM	
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	09/25/2018	MBS Paydown	13,412	13,412	13,412	8,663	9,072	0	908	0	908	0	13,412	0	0	0	359	01/25/2037	1FM	
532621 AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26	07/18/2018	MBS Paydown	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	82,062	04/18/2026	1FE	
542514 EV 2	LBMFLT 2004-1 M2 MEZ FLT 02/25/2034	09/25/2018	MBS Paydown	7,128	7,128	7,128	6,985	6,918	0	65	0	65	0	7,128	0	0	0	130	02/25/2034	1FM	
543190 AA 0	LTRCN 2015-1A A1 ABS SNR 2.98 01/15/2045	09/15/2018	MBS Paydown	493,210	493,210	493,210	488,387	488,387	0	920	0	920	0	493,210	0	0	0	9,760	01/15/2045	1FE	
55312T AF 0	MCF 2007-6 AM MEZ 5.526 03/12/2051	09/12/2018	MBS Paydown	441,429	441,429	441,429	445,154	441,648	0	(428)	0	(428)	0	441,429	0	0	0	16,242	03/12/2051	1FM	
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27	09/18/2018	Distribution	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,850	07/18/2027	1Z	
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	09/25/2018	MBS Paydown	47,702	47,702	47,702	45,913	46,125	0	(442)	0	(442)	0	47,702	0	0	0	1,159	12/25/2033	1FM	
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035	09/25/2018	MBS Paydown	92,368	92,368	92,368	87,750	87,894	0	4,213	0	4,213	0	92,368	0	0	0	2,438	02/25/2035	1FM	
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	09/25/2018	MBS Paydown	40,675	40,675	40,675	40,675	40,675	0	0	0	0	0	40,675	0	0	0	1,379	08/25/2034	1FM	
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035	09/25/2018	MBS Paydown	103,224	103,224	103,224	103,095	101,064	0	224	0	224	0	103,224	0	0	0	2,624	11/25/2035	1FM	
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025	09/28/2018	Paydown	44,444	44,444	44,444	44,333	0	0	114	0	114	0	44,444	0	0	0	1,301	01/18/2025	3FE	
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035	09/25/2018	MBS Paydown	302,555	302,555	302,555	282,038	288,326	0	8,697	0	8,697	0	302,555	0	0	0	4,297	08/25/2035	1FM	
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042	09/15/2018	MBS Paydown	44,818	44,818	44,818	44,818	44,818	0	0	0	0	0	44,818	0	0	0	1,369	10/15/2042	1FE	
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR	09/28/2018	Paydown	2,013	2,013	2,013	2,013	1,184	49	25	0	74	0	2,013	0	0	0	98	12/02/2022	3FE	
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR	09/28/2018	Paydown	229	229	229	227	0	0	2	0	2	0	229	0	0	0	6	12/02/2022	3FE	
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024	07/02/2018	Paydown	281	281	281	282	0	0	(0)	0	(0)	0	281	0	0	0	5	01/17/2024	3FE	
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024	09/10/2018	WELLS FARGO BROKERAGE SERVICES	111,696	111,279	111,279	111,835	0	0	(624)	0	(624)	0	111,214	0	483	483	2,855	01/17/2024	3FE	

QE05.14

SCHEDULE D - PART 4

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

QE05.15

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)
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023.....		09/28/2018	Paydown.....		4,010	4,010	3,609	0	0	8	0	8	0	4,010	0	0	0	0	01/24/2023	5FE.....
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....		09/25/2018	MBS Paydown.....		475,464	475,464	422,094	438,181	0	19,903	0	19,903	0	475,464	0	0	0	6,504	12/26/2046	1FM.....
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE.....		09/25/2018	Pass-Through Loss.....		0	10,720	10,011	0	0	0	0	0	0	9,700	0	(9,700)	(9,700)	0	12/26/2046	1FM.....
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		09/28/2018	Paydown.....		1,585,161	1,585,161	1,582,574	0	0	8,357	0	8,357	0	1,585,161	0	0	0	56,829	10/30/2023	1FE.....
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035.....		09/25/2018	MBS Paydown.....		25,591	25,591	23,640	24,409	0	361	0	361	0	25,591	0	0	0	444	11/25/2035	1FM.....
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36.....		09/25/2018	MBS Paydown.....		1,349	1,349	1,048	637	0	(2,902)	0	(2,902)	0	1,349	0	0	0	32	06/25/2036	1FM.....
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		09/25/2018	MBS Paydown.....		99,646	99,646	85,363	44,411	0	1,835	0	1,835	0	99,646	0	0	0	1,551	10/25/2046	1FM.....
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047.....		09/25/2018	MBS Paydown.....		143,513	143,513	130,732	126,510	0	1,787	0	1,787	0	143,513	0	0	0	2,600	07/25/2047	1FM.....
61758M AA 5	MSRR 2009-F2 1A1A SEQ SSNR 6.00 04/36 RE.....		09/26/2018	MBS Paydown.....		97,625	97,625	101,376	95,977	0	(2,470)	0	(2,470)	0	97,625	0	0	0	3,704	04/26/2036	1FM.....
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....		07/20/2018	MBS Paydown.....		2,000,000	2,000,000	1,998,000	1,999,301	0	699	0	699	0	2,000,000	0	0	0	54,180	01/20/2024	1FE.....
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024.....		07/20/2018	MBS Paydown.....		1,409,664	1,409,664	1,409,579	0	0	0	0	0	1,409,560	0	104	104	22,547	07/22/2024	1Z.....	
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024.....		07/20/2018	MBS Paydown.....		3,000,000	3,000,000	2,925,000	2,966,588	0	33,412	0	33,412	0	3,000,000	0	0	0	80,030	07/22/2024	1Z.....
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47.....		09/20/2018	MBS Paydown.....		86,719	86,719	86,718	86,718	0	0	0	0	86,719	0	0	0	0	1,949	10/21/2047	1FE.....
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028.....		09/15/2018	MBS Paydown.....		278,948	278,948	278,846	278,898	0	24	0	24	0	278,948	0	0	0	4,945	12/15/2028	1FE.....
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36.....		09/25/2018	MBS Paydown.....		25,623	25,623	17,039	11,095	0	(204)	0	(204)	0	25,623	0	0	0	449	10/25/2036	1FM.....
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36.....		09/25/2018	MBS Paydown.....		10,249	10,249	6,816	4,441	0	(84)	0	(84)	0	10,249	0	0	0	180	10/25/2036	1FM.....
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23.....		09/25/2018	MBS Paydown.....		88,460	88,460	88,441	0	0	2	0	2	0	88,460	0	0	0	867	05/25/2023	1FE.....
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023.....		09/25/2018	MBS Paydown.....		147,433	147,433	147,421	0	0	1	0	1	0	147,433	0	0	0	1,565	05/25/2023	1FE.....
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54.....		09/25/2018	MBS Paydown.....		62,393	62,393	62,375	0	0	(6)	0	(6)	0	62,393	0	0	0	240	07/25/2054	1FE.....
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054.....		09/25/2018	MBS Paydown.....		55,779	55,779	55,771	0	0	(6)	0	(6)	0	55,779	0	0	0	232	07/25/2054	1FE.....
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025.....		07/17/2018	Distribution.....		634,601	634,601	626,034	632,554	0	896	0	896	0	632,981	0	1,621	1,621	9,638	06/02/2025	1FE.....
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024.....		09/04/2018	Paydown.....		65,571	65,571	65,899	0	0	(331)	0	(331)	0	65,571	0	0	0	1,439	01/17/2024	3FE.....
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024.....		09/10/2018	WELLS FARGO BROKERAGE SERVICES.....		796,421	793,446	797,413	0	0	(683)	0	(683)	0	796,772	0	(350)	(350)	20,521	01/17/2024	3FE.....
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035.....		09/25/2018	MBS Paydown.....		23,906	23,906	19,872	20,235	0	1,890	0	1,890	0	23,906	0	0	0	339	07/25/2035	1FM.....
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035.....		09/25/2018	MBS Paydown.....		278,591	278,591	191,879	194,452	0	69,205	0	69,205	0	278,591	0	0	0	4,273	08/25/2035	1FM.....
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35.....		09/25/2018	MBS Paydown.....		304,401	304,401	264,829	304,034	0	0	0	0	304,401	0	0	0	4,329	11/25/2035	1FM.....	
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		09/25/2018	MBS Paydown.....		11,611	11,611	11,544	5,990	0	168	0	168	0	11,611	0	0	0	293	03/25/2047	1FM.....
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047.....		09/25/2018	Pass-Through Loss.....		0	3,086	3,068	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.....		09/26/2018	MBS Paydown.....		69,524	69,524	57,636	61,359	0	7,602	0	7,602	0	69,524	0	0	0	1,763	12/26/2036	1FM.....
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE.....		09/26/2018	Pass-Through Loss.....		0	(10,464)	0	0	0	0	0	0	0	(9,430)	0	9,430	9,430	0	12/26/2036	1FM.....
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR.....		09/28/2018	Paydown.....		784	784	776	0	0	8	0	8	0	784	0	0	0	20	05/04/2024	2FE.....
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR.....		09/28/2018	Paydown.....		1,530	1,530	1,499	0	0	31	0	31	0	1,530	0	0	0	27	05/04/2024	2FE.....
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR.....		09/28/2018	Paydown.....		13	13	13	0	0	0	0	0	13	0	0	0	0	0	10/03/2022	3FE.....
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR.....		09/28/2018	Paydown.....		289	289	285	0	0	5	0	5	0	289	0	0	0	7	10/03/2022	3FE.....
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24.....		09/15/2018	MBS Paydown.....		17,129	17,129	17,128	6,148	0	1,478	0	1,478	0	17,129	0	0	0	682	05/15/2024	1AM.....
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25.....		07/17/2018	MBS Paydown.....		319,578	319,578	319,578	318,947	0	301	0	301	0	319,578	0	0	0	8,185	04/17/2025	1FE.....
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025.....		07/20/2018	MBS Paydown.....		2,000,000	2,000,000	2,000,800	2,000,637	0	(637)	0	(637)	0	2,000,000	0	0	0	52,595	04/20/2025	1FE.....
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26.....		09/06/2018	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,315	0	(192)	0	(192)	0	1,000,123	0	(123)	(123)	23,349	10/20/2026	1Z.....

SCHEDULE D - PART 4

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

QE05.16

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)
67107K AT 3	OCF 2014-7A A2BR CLO MEZ 3.29 10/20/2026		09/06/2018	Distribution		400,000	400,000	400,000	400,203	0	(365)	0	(365)	0	399,837	0	163	163	11,552	10/20/2026	1Z
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27		08/29/2018	Distribution		1,500,000	1,500,000	1,500,063	1,500,063	0	136	0	136	0	1,500,199	0	(199)	(199)	40,365	10/30/2027	1Z
67108W BA 6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026		07/17/2018	MBS Paydown		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	27,795	07/17/2026	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		09/18/2018	MBS Paydown		698,676	698,676	698,454	698,638	0	40	0	40	0	698,676	0	0	0	14,779	03/18/2026	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSSNR 4.10 03/20/2028		09/18/2018	MBS Paydown		683,257	683,257	683,140	683,214	0	40	0	40	0	683,257	0	0	0	18,580	03/20/2028	1FE
68286# AA 6	FBI WESTCHESTER CTL A-1 3.61 07/05/2032		09/05/2018	Paydown		68,074	68,074	68,076	68,076	0	(0)	0	(0)	0	68,074	0	0	0	1,643	07/05/2032	1
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		09/28/2018	Paydown		1,520	1,520	1,509	1,052	25	13	0	39	0	1,520	0	0	0	62	10/10/2024	3FE
70325E AC 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		09/28/2018	Paydown		45	45	45	0	0	0	0	0	0	45	0	0	0	1	10/10/2024	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/28/2018	Paydown		316	316	316	0	0	0	0	0	0	316	0	0	0	2	10/10/2024	3FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		07/31/2018	Paydown		933	933	933	923	9	0	0	9	0	933	0	0	0	46	02/10/2022	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		07/31/2018	Paydown		2,328	2,328	2,328	2,197	131	0	0	131	0	2,328	0	0	0	127	08/10/2022	5FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		09/14/2018	Paydown		101,587	101,587	101,213	0	0	374	0	374	0	101,587	0	0	0	1,023	05/02/2023	1FE
715222 ZZ 1	PETIQ TL L+525 01/16/2023 AR		07/02/2018	Paydown		1,567	1,567	1,535	0	0	32	0	32	0	1,567	0	0	0	47	01/16/2023	2FE
715335 ZZ 1	PHNTM HOLDINGS L+525 06/18/2020 AR		09/28/2018	Paydown		910	910	901	901	0	9	0	9	0	910	0	0	0	49	06/18/2020	3FE
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018		08/07/2018	Exchanged		711,219	713,221	645,465	531,349	0	139,078	0	139,078	0	670,427	0	40,792	40,792	37,820	04/04/2018	6Z
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		07/02/2018	Paydown		5,651	5,651	5,651	0	0	0	0	0	0	5,651	0	0	0	191	07/31/2022	3FE
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2018	MBS Paydown		57,972	57,972	54,421	57,972	0	0	0	0	0	57,972	0	0	0	733	11/25/2046	1FM
74041W AA 3	PRETSL 11A A1 CDO SSSNR FLT 09/24/2033		07/01/2018	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,503	09/24/2033	1FE
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		07/01/2018	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	12,941	09/24/2033	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		07/01/2018	Prior Period Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,553	09/24/2033	6FE
74160M BN 1	PRIME 2003-2 1A9 IO INV 10/25/2033		09/25/2018	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,898	10/25/2033	3FE
74332N AA 1	PROG 2015-SFR3 A ABS SSSNR 3.067 32		08/12/2018	MBS Paydown		378	378	378	378	0	0	0	0	0	378	0	0	0	8	11/12/2032	1FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		09/28/2018	Paydown		1,245	1,245	1,245	0	0	0	0	0	0	1,245	0	0	0	47	07/15/2021	2FE
74923G AC 7	RALI 2007-QA1 A3 SEQ SSSNR FLT 01/25/2037		09/25/2018	MBS Paydown		41,799	41,799	32,894	33,525	0	(12,367)	0	(12,367)	0	41,799	0	0	0	566	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSSNR FLT 01/25/2037		09/25/2018	Pass-Through Loss		0	(61)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2018	MBS Paydown		152,007	152,007	146,436	146,136	0	2,084	0	2,084	0	152,007	0	0	0	3,694	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2018	Pass-Through Loss		0	9,652	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		09/25/2018	MBS Paydown		475,668	475,668	466,486	464,626	0	2,681	0	2,681	0	475,668	0	0	0	12,208	10/26/2035	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		09/25/2018	Pass-Through Loss		0	25,994	7,183	0	0	0	0	0	0	7,256	0	(7,256)	(7,256)	0	10/26/2035	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSSNR FLT 01/36 RE		09/25/2018	MBS Paydown		59,991	59,991	55,942	57,884	0	1,387	0	1,387	0	59,991	0	0	0	858	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSSNR FLT 07/2033 RE		09/27/2018	MBS Paydown		150,759	150,759	132,668	143,333	0	4,380	0	4,380	0	150,759	0	0	0	2,352	07/26/2033	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2018	MBS Paydown		18,387	18,387	10,387	6,813	0	(2,464)	0	(2,464)	0	18,387	0	0	0	549	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2018	Pass-Through Loss		0	3,070	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		09/28/2018	Paydown		1,373	1,373	1,358	0	0	16	0	16	0	1,373	0	0	0	27	12/13/2023	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		09/28/2018	Paydown		720	720	703	0	0	7	0	7	0	720	0	0	0	13	12/13/2023	1FE
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSSNR FLT 07/25/36		09/25/2018	MBS Paydown		72,716	72,716	62,573	58,751	0	1,035	0	1,035	0	72,716	0	0	0	2,556	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSSNR FLT 07/25/36		09/25/2018	Pass-Through Loss		0	13,524	0	0	0	(2,439)	0	(2,439)	0	0	0	0	0	0	07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2018	MBS Paydown		610,369	610,369	478,194	486,579	0	33,635	0	33,635	0	610,369	0	0	0	9,083	05/25/2036	1FM

SCHEDULE D - PART 4

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

QE05.17

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	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)	
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036	09/25/2018	Pass-Through Loss			(15,955)	0	0	0	0	0	0	0	(12,948)	0	12,948	12,948	0	05/25/2036	1FM	
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036	09/25/2018	MBS Paydown	489,310	489,310	489,310	433,219	284,577	0	3,693	0	3,693	0	489,310	0	0	0	5,589	07/25/2036	1FM	
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37	09/25/2018	MBS Paydown	1,580	1,580	1,580	1,580	709	0	1,881	0	1,881	0	1,580	0	0	0	0	04/25/2037	1FM	
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	09/25/2018	MBS Paydown	30,442	30,442	30,442	30,323	29,727	0	4,187	0	4,187	0	30,442	0	0	0	827	02/25/2036	1FM	
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	09/25/2018	MBS Paydown	547	547	547	6,583	0	0	25	0	25	0	547	0	0	0	18	06/25/2034	1FM	
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35	09/25/2018	MBS Paydown	193,159	193,159	193,159	193,092	63,381	0	22,215	0	22,215	0	193,159	0	0	0	7,499	09/25/2035	1FM	
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	09/25/2018	MBS Paydown	164,448	164,448	164,448	138,885	136,131	0	4,908	0	4,908	0	164,448	0	0	0	4,164	07/25/2035	1FM	
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035	09/25/2018	Pass-Through Loss	0	5,622	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035	1FM	
761118 DV 7	RALI 2005-QS12 A8 PAC SSSNR FLT 8/25/2035	09/25/2018	MBS Paydown	23,673	23,673	23,673	19,824	17,055	0	(5,876)	0	(5,876)	0	23,673	0	0	0	348	08/25/2035	1FM	
761118 DV 7	RALI 2005-QS12 A8 PAC SSSNR FLT 8/25/2035	09/25/2018	Pass-Through Loss	0	6,024	0	5,045	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	09/25/2018	MBS Paydown	1,734	1,734	1,734	1,593	1,276	0	207	0	207	0	1,734	0	0	0	73	10/25/2035	1FM	
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	09/25/2018	Pass-Through Loss	0	4,355	0	4,001	0	0	184	0	184	0	0	0	0	0	0	10/25/2035	1FM	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	09/25/2018	MBS Paydown	17,769	17,769	17,769	17,758	12,739	0	11	0	11	0	17,769	0	0	0	666	02/25/2036	1FM	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	09/25/2018	Pass-Through Loss	0	3,417	0	3,415	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	09/25/2018	MBS Paydown	111,557	111,557	111,557	109,267	109,912	0	1,456	0	1,456	0	111,557	0	0	0	2,641	03/25/2035	1FM	
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	09/25/2018	MBS Paydown	22,910	22,910	22,910	22,853	22,866	0	37	0	37	0	22,910	0	0	0	707	01/25/2035	1FM	
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037	09/25/2018	MBS Paydown	229,289	229,289	229,289	221,837	227,597	0	1,055	0	1,055	0	229,289	0	0	0	7,046	07/25/2037	1FM	
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	09/18/2018	MBS Paydown	168,457	168,457	168,457	155,357	153,432	0	2,514	0	2,514	0	168,457	0	0	0	4,356	05/18/2035	1FM	
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	09/18/2018	Pass-Through Loss	0	(2,051)	0	0	0	0	0	0	0	0	(2,822)	0	2,822	2,822	0	05/18/2035	1FM	
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	09/15/2018	MBS Paydown	167,351	167,351	167,351	164,004	0	0	2,175	0	2,175	0	167,351	0	0	0	1,079	06/15/2046	1FE	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	07/25/2018	WELLS FARGO BROKERAGE SERVICES	600,750	600,000	600,000	564,000	580,626	0	1,736	0	1,736	0	579,652	0	21,098	21,098	20,275	04/14/2023	3FE	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	08/07/2018	WELLS FARGO BROKERAGE SERVICES	600,750	600,000	600,000	564,000	580,626	0	2,155	0	2,155	0	579,652	0	21,098	21,098	20,275	04/14/2023	3FE	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	08/24/2018	WELLS FARGO BROKERAGE SERVICES	300,375	300,000	300,000	282,000	290,313	0	1,140	0	1,140	0	289,925	0	10,450	10,450	12,575	04/14/2023	3FE	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023	09/28/2018	Paydown	1,173	1,173	1,173	1,103	1,136	0	44	0	44	0	1,173	0	0	0	55	04/14/2023	3FE	
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023	09/20/2018	MBS Paydown	89,182	89,182	89,182	89,168	89,168	0	7	0	7	0	89,182	0	0	0	1,942	12/20/2023	1FE	
78410T AA 4	SCFET 2017-1A A ABS SSSNR 3.77 01/20/2023	09/20/2018	MBS Paydown	260,750	260,750	260,750	260,695	260,705	0	38	0	38	0	260,750	0	0	0	6,200	01/20/2023	1FE	
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR	07/03/2018	Paydown	1,563	1,563	1,563	1,524	1,525	0	38	0	38	0	1,563	0	0	0	46	09/05/2023	4FE	
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	09/15/2018	MBS Paydown	334,495	334,495	334,495	334,495	334,495	0	0	0	0	0	334,495	0	0	0	11,446	05/16/2044	1FE	
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028	09/15/2018	MBS Paydown	111,782	111,782	111,782	111,781	111,782	0	0	0	0	0	111,782	0	0	0	3,269	04/17/2028	1FE	
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045	09/15/2018	MBS Paydown	294,257	294,257	294,257	294,253	294,257	0	0	0	0	0	294,257	0	0	0	7,589	01/17/2045	1FE	
78447F AB 9	SLMA 2012-E A2A ABS SSSNR 2.09 06/15/2045	09/15/2018	MBS Paydown	119,469	119,469	119,469	119,439	119,468	0	2	0	2	0	119,469	0	0	0	1,664	06/15/2045	1FE	
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	09/15/2018	MBS Paydown	288,650	288,650	288,650	288,569	288,645	0	9	0	9	0	288,650	0	0	0	3,413	05/17/2027	1FE	
78471D AA 5	SCLP 2016-1A A ABS SSSNR 3.26 08/25/2025	09/25/2018	MBS Paydown	151,086	151,086	151,086	151,070	151,073	0	6	0	6	0	151,086	0	0	0	3,263	08/25/2025	1FE	
78471F AA 0	SCLP 2016-3 A ABS SSSNR 3.05 12/26/25	09/25/2018	MBS Paydown	155,906	155,906	155,906	155,903	155,905	0	1	0	1	0	155,906	0	0	0	3,164	12/26/2025	1FE	
80306A AA 8	SAPA 2018-1A A ABS SSSNR 4.25 03/15/2040	09/15/2018	MBS Paydown	52,083	52,083	52,083	52,059	0	0	2	0	2	0	52,083	0	0	0	879	03/15/2040	1FE	
813084 A* 1	SEBRING 11.50 4/25/2018	09/19/2018	Paydown	70,557	70,557	70,557	67,298	32,036	0	0	0	0	0	70,557	0	0	0	0	04/25/2018	6	
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	09/25/2018	MBS Paydown	34,976	34,976	34,976	22,470	21,604	0	(364)	0	(364)	0	34,976	0	0	0	451	05/25/2037	1FM	
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	09/25/2018	MBS Paydown	356,292	356,292	356,292	358,519	357,549	0	338	0	338	0	356,292	0	0	0	14,790	10/25/2036	1FM	

SCHEDULE D - PART 4

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

QE05.18

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)
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22.....		09/05/2018	Paydown.....		65,112	65,112	65,112	65,112	0	0	0	0	0	65,112	0	0	0	2,280	10/05/2022	2FE.....
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR.....		09/28/2018	Paydown.....		952	952	931	931	2	19	0	21	0	952	0	0	0	53	10/31/2023	3FE.....
825555 ZZ 1	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR.....		09/28/2018	Paydown.....		1,798	1,798	1,762	1,758	4	36	0	40	0	1,798	0	0	0	110	10/31/2023	3FE.....
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34.....		09/20/2018	MBS Paydown.....		452,242	452,242	450,900	339,160	0	1,159	0	1,159	0	452,242	0	0	0	8,131	03/20/2034	1FE.....
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026.....		09/25/2018	MBS Paydown.....		143,296	143,296	142,572	0	0	484	0	484	0	143,296	0	0	0	2,311	05/25/2026	1FE.....
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026.....		09/25/2018	MBS Paydown.....		193,972	193,972	193,955	193,958	0	8	0	8	0	193,972	0	0	0	4,228	01/26/2026	1FE.....
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026.....		09/25/2018	MBS Paydown.....		785,747	785,747	785,444	785,473	0	248	0	248	0	785,747	0	0	0	11,479	11/25/2026	1FE.....
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....		09/25/2018	MBS Paydown.....		761,023	761,023	760,974	0	0	36	0	36	0	761,023	0	0	0	10,938	02/25/2027	1FE.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		09/25/2018	MBS Paydown.....		36,727	36,727	20,062	9,776	0	5,219	0	5,219	0	36,727	0	0	0	1,498	05/25/2035	1FM.....
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035.....		09/25/2018	Pass-Through Loss.....		0	6,815	3,723	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	1FM.....
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR.....		09/28/2018	Paydown.....		2,015	2,015	1,974	0	0	40	0	40	0	2,015	0	0	0	68	04/02/2023	2FE.....
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....		09/20/2018	MBS Paydown.....		3,373	3,373	3,391	0	0	5	0	5	0	3,373	0	0	0	80	12/01/2047	1FE.....
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....		09/25/2018	MBS Paydown.....		89,810	89,810	89,849	0	0	(30)	0	(30)	0	89,810	0	0	0	1,589	04/25/2029	1FE.....
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR.....		09/28/2018	Paydown.....		1,397	1,397	1,369	0	0	28	0	28	0	1,397	0	0	0	33	05/18/2023	2FE.....
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24.....		09/15/2018	MBS Paydown.....		1,652,181	1,652,181	1,648,956	1,651,218	0	854	0	854	0	1,652,181	0	0	0	34,295	11/15/2024	1FE.....
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037.....		09/15/2018	MBS Paydown.....		38,364	38,364	38,220	38,222	0	(61)	0	(61)	0	38,364	0	0	0	1,141	12/15/2037	1FE.....
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021.....		09/20/2018	Sinking Fund Redemption.....		312,500	312,500	312,495	312,495	0	2	0	2	0	312,500	0	0	0	7,875	09/20/2021	2FE.....
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046.....		09/20/2018	MBS Paydown.....		9,271	9,271	9,266	9,266	0	0	0	0	0	9,271	0	0	0	245	10/20/2046	1FE.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		09/25/2018	MBS Paydown.....		60,899	60,899	53,467	52,547	0	(831)	0	(831)	0	60,899	0	0	0	1,386	11/25/2035	1FM.....
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035.....		09/25/2018	Pass-Through Loss.....		0	0	(135)	0	0	0	0	0	0	(70)	0	70	70	0	11/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....		09/25/2018	MBS Paydown.....		182,391	182,391	148,862	137,437	0	6,903	0	6,903	0	182,391	0	0	0	4,329	07/25/2035	1FM.....
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....		09/25/2018	Pass-Through Loss.....		0	(38,841)	0	0	0	0	0	0	0	2,348	0	(2,348)	(2,348)	0	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		09/25/2018	MBS Paydown.....		50,193	50,193	44,148	42,675	0	599	0	599	0	50,193	0	0	0	1,251	07/25/2035	1FM.....
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035.....		09/25/2018	Pass-Through Loss.....		0	(29)	0	0	0	0	0	0	0	(30)	0	30	30	0	07/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		09/25/2018	MBS Paydown.....		6,473	6,473	4,524	4,159	0	(2,381)	0	(2,381)	0	6,473	0	0	0	98	08/25/2035	1FM.....
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35.....		09/25/2018	Pass-Through Loss.....		0	4,704	3,288	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.....		09/25/2018	MBS Paydown.....		143,004	143,004	127,695	127,599	0	4,721	0	4,721	0	143,004	0	0	0	3,470	09/25/2035	1FM.....
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35.....		09/25/2018	Pass-Through Loss.....		0	9,680	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....		09/25/2018	MBS Paydown.....		64,340	64,340	55,407	54,702	0	907	0	907	0	64,340	0	0	0	1,482	10/25/2035	1FM.....
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035.....		09/25/2018	Pass-Through Loss.....		0	(19,624)	0	0	0	0	0	0	0	(2,100)	0	2,100	2,100	0	10/25/2035	1FM.....
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....		09/25/2018	MBS Paydown.....		166,115	166,115	134,513	150,413	0	(139)	0	(139)	0	166,115	0	0	0	2,123	06/25/2036	1FM.....
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....		09/25/2018	MBS Paydown.....		2,248	2,248	2,032	2,102	0	(81)	0	(81)	0	2,248	0	0	0	57	08/25/2031	1FM.....
86359A MG 5	SASC 2003-AL1 APO 4/25/31.....		09/25/2018	MBS Paydown.....		11,199	11,199	7,888	9,533	0	176	0	176	0	11,199	0	0	0	0	04/25/2031	1AM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....		07/25/2018	Pass-Through Loss.....		0	(40)	0	0	0	0	0	0	(35)	0	35	35	0	01/25/2031	1AM.....	
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....		09/25/2018	MBS Paydown.....		21,224	21,224	16,501	18,389	0	422	0	422	0	21,224	0	0	0	0	01/25/2031	1AM.....
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031.....		09/30/2018	Book Value Adjustment.....		0	0	0	0	0	0	0	0	35	0	(35)	(35)	0	01/25/2031	1AM.....	
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034.....		09/25/2018	MBS Paydown.....		87,076	87,076	87,428	87,408	0	(253)	0	(253)	0	87,076	0	0	0	2,346	08/25/2034	1FM.....
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....		09/25/2018	MBS Paydown.....		47,814	47,814	45,184	47,814	0	0	0	0	0	47,814	0	0	0	295	06/25/2037	1FM.....

SCHEDULE D - PART 4

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

QE05.19

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)
866100	ZZ 6		07/02/2018	PAYDOWN.....		4,667	4,667	4,667	4,667	0	0	0	0	0	4,667	0	0	0	189	09/01/2022	2FE.....
866105	ZZ 5		07/02/2018	PAYDOWN.....		833	833	833	0	0	0	0	0	0	833	0	0	0	34	09/01/2022	2FE.....
866105	ZZ 5		07/09/2018	EXCHANGED.....		331,465	331,667	331,667	0	0	(201)	0	(201)	0	331,466	0	(1)	(1)	13,606	09/01/2022	2FE.....
870666	ZZ 0		09/28/2018	PAYDOWN.....		137	137	135	0	0	2	0	2	0	137	0	0	0	2	03/30/2023	3FE.....
87244B	AA 6		07/30/2018	MBS PAYDOWN.....		26,250	26,250	26,199	26,203	0	4	0	4	0	26,250	0	0	0	1,222	04/30/2047	2AM.....
87266H	AA 6		07/20/2018	MBS PAYDOWN.....		5,970	5,970	5,358	5,451	0	75	0	75	0	5,970	0	0	0	184	01/20/2038	1FE.....
87266H	AA 6		08/31/2018	DISTRIBUTION.....		1,690,850	1,690,850	1,517,538	1,543,964	0	2,106	0	2,106	0	1,544,740	0	146,110	146,110	61,228	01/20/2038	1FE.....
87266H	AA 6		09/30/2018	BOOK VALUE ADJUSTMENT.....		0	0	0	0	0	146,110	0	146,110	0	146,110	0	(146,110)	(146,110)	0	01/20/2038	1FE.....
874074	AA 5		09/20/2018	MBS PAYDOWN.....		52,605	52,605	53,243	53,194	0	(78)	0	(78)	0	52,605	0	0	0	1,581	04/20/2042	1FE.....
87407P	AA 8		09/20/2018	MBS PAYDOWN.....		97,500	97,500	97,419	97,455	0	11	0	11	0	97,500	0	0	0	1,831	02/22/2038	1FE.....
87407P	AE 0		09/20/2018	MBS PAYDOWN.....		75,000	75,000	74,035	74,198	0	166	0	166	0	75,000	0	0	0	1,770	11/20/2038	1FE.....
87407P	AP 5		09/20/2018	MBS PAYDOWN.....		24,292	24,292	24,243	0	0	11	0	11	0	24,292	0	0	0	472	05/20/2039	1FE.....
87407P	AR 1		09/20/2018	MBS PAYDOWN.....		78,000	78,000	77,942	74,982	0	8	0	8	0	78,000	0	0	0	1,692	11/21/2039	1FE.....
875666	ZZ 5		09/28/2018	PAYDOWN.....		1,006	1,006	983	0	0	23	0	23	0	1,006	0	0	0	26	05/21/2024	3FE.....
881561	GQ 1		09/25/2018	MBS PAYDOWN.....		59,664	59,664	58,545	59,664	0	0	0	0	0	59,664	0	0	0	1,783	07/25/2034	1FM.....
88156E	AB 2		08/25/2018	PASS-THROUGH LOSS.....		0	(8)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2038	1FM.....
88156E	AB 2		09/25/2018	MBS PAYDOWN.....		129,863	129,863	110,849	115,295	0	1,951	0	1,951	0	129,863	0	0	0	1,750	01/25/2038	1FM.....
88315F	AA 9		09/20/2018	MBS PAYDOWN.....		22,429	22,429	22,520	0	0	(12)	0	(12)	0	22,429	0	0	0	487	05/20/2042	1FE.....
89412L	AA 6		08/10/2018	MBS PAYDOWN.....		16,265,150	16,265,150	15,754,323	0	0	521,378	0	521,378	0	16,265,150	0	0	0	232,588	11/10/2035	1FE.....
89412R	AB 1		07/15/2018	MBS PAYDOWN.....		1,352,061	1,352,061	1,091,790	1,125,148	0	245,035	0	245,035	0	1,352,061	0	0	0	34,186	07/15/2034	1FE.....
89656F	AA 4		09/15/2018	MBS PAYDOWN.....		665,978	665,978	652,883	54,247	0	2,117	0	2,117	0	665,978	0	0	0	7,674	01/15/2043	1FE.....
89679H	AA 3		09/20/2018	MBS PAYDOWN.....		62,714	62,714	62,658	0	0	7	0	7	0	62,714	0	0	0	1,472	06/20/2042	1FE.....
89690E	AF 4		09/15/2018	MBS PAYDOWN.....		123,826	123,826	122,357	0	0	357	0	357	0	123,826	0	0	0	1,663	08/15/2047	1FE.....
89708B	AA 1		07/15/2018	MBS PAYDOWN.....		110,109	110,109	98,050	0	0	(13,991)	0	(13,991)	0	110,109	0	0	0	1,597	07/15/2036	1AM.....
898203	AA 2		09/20/2018	MBS PAYDOWN.....		166,667	166,667	163,333	163,418	0	3,248	0	3,248	0	166,667	0	0	0	5,325	09/20/2039	1FE.....
898203	AB 0		09/20/2018	MBS PAYDOWN.....		100,000	100,000	98,000	98,000	0	2,000	0	2,000	0	100,000	0	0	0	3,222	09/20/2039	1FE.....
898205	AA 7		07/20/2018	MBS PAYDOWN.....		3,381	3,381	3,280	3,288	0	15	0	15	0	3,381	0	0	0	94	04/20/2038	1FE.....
898205	AB 5		07/20/2018	MBS PAYDOWN.....		4,057	4,057	4,057	4,049	0	(5)	0	(5)	0	4,057	0	0	0	129	04/20/2038	1FE.....
90352W	AA 2		09/25/2018	MBS PAYDOWN.....		101,424	101,424	101,424	0	0	(0)	0	(0)	0	101,424	0	0	0	1,112	04/25/2048	1FE.....
909319	AA 3		08/15/2018	SINKING FUND REDEMPTION.....		24,918	24,918	24,918	24,918	0	0	0	0	0	24,918	0	0	0	1,072	08/15/2025	1FE.....
92211M	AC 7		09/15/2018	MBS PAYDOWN.....		3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	76	02/16/2043	1FE.....
92257A	AB 0		09/25/2018	MBS PAYDOWN.....		410,186	410,186	410,046	0	0	(53)	0	(53)	0	410,186	0	0	0	5,928	04/25/2048	1FE.....
92535V	AA 0		09/15/2018	MBS PAYDOWN.....		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	97	10/15/2046	2AM.....
92557G	AS 7		07/24/2018	MBS PAYDOWN.....		3,000,000	3,000,000	3,000,000	3,000,041	0	(41)	0	(41)	0	3,000,000	0	0	0	72,000	07/24/2024	1FE.....
92565E	AB 9		09/14/2018	CITIGROUP.....		600,750	600,000	602,250	0	0	1,114	0	1,114	0	603,364	0	(2,614)	(2,614)	16,587	12/15/2024	3FE.....
929227	7A 8		07/25/2018	MBS PAYDOWN.....		0	0	2,110,021	0	0	(490)	0	(490)	0	0	0	0	0	1,852	07/25/2018	2FE.....
92922F	3N 6		09/25/2018	MBS PAYDOWN.....		148,110	148,110	140,473	141,207	0	3,263	0	3,263	0	148,110	0	0	0	3,344	10/25/2035	1FM.....
92925C	CC 4		09/25/2018	MBS PAYDOWN.....		32,316	32,316	26,095	22,799	0	3,442	0	3,442	0	32,316	0	0	0	502	01/25/2046	1FM.....

SCHEDULE D - PART 4

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

QE05.20

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)
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44.....		09/15/2018	MBS Paydown.....		513,889	513,889	518,060	514,043	0	(540)	0	(540)	0	513,889	0	0	0	14,987	03/15/2044	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		09/25/2018	MBS Paydown.....		391,086	391,086	291,914	281,464	0	65,547	0	65,547	0	391,086	0	0	0	9,331	05/25/2037	1FM.....
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		09/25/2018	Pass-Through Loss.....		0	125,917	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.....		09/25/2018	MBS Paydown.....		168,849	168,849	160,369	158,939	0	3,864	0	3,864	0	168,849	0	0	0	3,441	04/25/2037	1FM.....
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37.....		09/25/2018	Pass-Through Loss.....		0	(7,167)	0	0	0	0	0	0	0	(7,668)	0	7,668	7,668	0	04/25/2037	1FM.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....		09/25/2018	MBS Paydown.....		71,649	71,649	64,153	64,409	0	1,568	0	1,568	0	71,649	0	0	0	1,679	11/25/2036	1FM.....
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36.....		09/25/2018	Pass-Through Loss.....		0	(550)	0	0	0	0	0	0	0	(548)	0	548	548	0	11/25/2036	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36.....		09/25/2018	MBS Paydown.....		22,960	22,960	21,717	21,804	0	(38)	0	(38)	0	22,960	0	0	0	529	10/25/2036	1FM.....
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36.....		09/25/2018	Pass-Through Loss.....		0	820	1,157	0	0	0	0	0	0	784	0	(784)	(784)	0	10/25/2036	1FM.....
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37.....		09/25/2018	MBS Paydown.....		196,521	196,521	165,271	158,925	0	12,352	0	12,352	0	196,521	0	0	0	4,335	07/25/2037	1FM.....
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37.....		09/25/2018	Pass-Through Loss.....		0	67,140	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.....		09/28/2018	Paydown.....		1,736	1,736	1,701	1,702	0	34	0	34	0	1,736	0	0	0	104	12/21/2021	2FE.....
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR.....		09/28/2018	Paydown.....		2,257	2,257	2,211	2,208	5	45	0	49	0	2,257	0	0	0	130	08/31/2023	3FE.....
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR.....		09/28/2018	Paydown.....		3,407	3,407	3,351	3,165	0	61	0	61	0	3,407	0	0	0	166	08/31/2023	3FE.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		09/25/2018	MBS Paydown.....		14,230	14,230	11,242	5,692	0	687	0	687	0	14,230	0	0	0	234	07/25/2036	1FM.....
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036.....		09/25/2018	Pass-Through Loss.....		0	1,573	1,242	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.....		07/02/2018	Paydown.....		2,434	2,434	2,372	2,371	2	61	0	63	0	2,434	0	0	0	137	10/17/2023	3FE.....
940555 ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR.....		07/02/2018	Paydown.....		198	198	196	0	0	2	0	2	0	198	0	0	0	4	10/17/2023	3FE.....
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042.....		09/15/2018	MBS Paydown.....		57,600	57,600	57,600	57,600	0	0	0	0	0	57,600	0	0	0	1,476	11/15/2042	1FE.....
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33.....		09/15/2018	MBS Paydown.....		228,435	228,435	228,209	228,208	0	6	0	6	0	228,435	0	0	0	4,320	06/15/2033	1FE.....
949773 AF 2	WFMB 2007-6 A6 PT SSNR 6.00 05/25/2037.....		09/25/2018	MBS Paydown.....		74,105	74,105	77,181	75,124	48	(1,985)	0	(1,937)	0	74,105	0	0	0	2,805	05/25/2037	4FM.....
949773 AF 2	WFMB 2007-6 A6 PT SSNR 6.00 05/25/2037.....		09/25/2018	Pass-Through Loss.....		0	4,716	0	0	3	0	0	3	0	0	0	0	0	0	05/25/2037	4FM.....
94982A AA 0	WFMB 2004-Y 1A1 SEQ SNR FLT 11/25/2034.....		09/25/2018	MBS Paydown.....		16,360	16,360	16,544	16,569	0	131	0	131	0	16,360	0	0	0	409	11/25/2034	1FM.....
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		09/25/2018	MBS Paydown.....		60,218	60,218	60,144	50,088	0	3,881	0	3,881	0	60,218	0	0	0	1,625	03/25/2036	1FM.....
94983G AA 6	WFMB 2006-AR3 A1 SEQ SSNR CSTR 03/36.....		09/25/2018	Pass-Through Loss.....		0	74	74	0	0	0	0	0	0	62	0	(62)	(62)	0	03/25/2036	1FM.....
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....		09/15/2018	MBS Paydown.....		5,000	5,000	5,059	0	0	0	0	0	5,000	0	0	0	153	06/15/2045	2AM.....	
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45.....		09/15/2018	MBS Paydown.....		3,125	3,125	3,030	3,038	0	7	0	7	0	3,125	0	0	0	105	06/15/2045	1AM.....
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....		08/20/2018	MBS Paydown.....		904,138	904,138	903,830	882,624	0	1,444	0	1,444	0	904,138	0	0	0	17,515	05/20/2027	1FE.....
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		09/20/2018	MBS Paydown.....		222,137	222,137	221,377	0	0	112	0	112	0	222,137	0	0	0	8,298	12/20/2030	1FE.....
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28.....		09/20/2018	MBS Paydown.....		456,421	456,421	455,814	455,719	0	219	0	219	0	456,421	0	0	0	9,806	07/20/2028	1FE.....
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031.....		09/20/2018	MBS Paydown.....		109,094	109,094	108,902	0	0	10	0	10	0	109,094	0	0	0	1,035	12/20/2031	1FE.....
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031.....		09/20/2018	MBS Paydown.....		163,640	163,640	162,822	0	0	112	0	112	0	163,640	0	0	0	1,645	12/20/2031	1FE.....
975222 ZZ 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR.....		09/28/2018	Paydown.....		463	463	459	0	0	5	0	5	0	463	0	0	0	12	04/26/2024	3FE.....
976444 ZZ 5	WORLDWIDE FACILITIES DD L+425 04/26/24AR.....		09/28/2018	Paydown.....		111	111	111	0	0	0	0	0	0	111	0	0	0	2	04/26/2024	3FE.....
980555 ZZ 2	WRENCH GROUP TL L+450 12/15/2024 AR.....		09/28/2018	Paydown.....		528	528	520	520	0	8	0	8	0	528	0	0	0	26	12/15/2024	2FE.....
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR.....		09/28/2018	Paydown.....		205	205	203	0	0	2	0	2	0	205	0	0	0	8	12/15/2024	2FE.....
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD.....		09/28/2018	Paydown.....		4,424	4,424	4,424	0	0	0	0	0	0	4,424	0	(0)	(0)	157	02/09/2024	3FE.....
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 06/21/2025.....		09/12/2018	JP MORGAN SECURITIES INC.....		603,750	600,000	597,000	0	0	(10)	0	(10)	0	596,990	0	6,760	6,760	0	06/21/2025	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)
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2018	MBS Paydown		32,531	32,531	32,531	32,531	0	0	0	0	0	32,531	0	0	0	1,074	12/15/2039	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	09/28/2018	Paydown		4,794	4,794	3,731	2,043	0	0	0	0	0	4,794	0	0	0	258	06/13/2020	5FE
G4301U AF 1	HAIL 2017-1 A ABS SSSNR 4.00 11/15/37		09/15/2018	MBS Paydown		58,355	58,355	57,982	57,889	0	71	0	71	0	58,355	0	0	0	1,558	11/15/2037	1FE
G7256K AB 0	PROP 2017-1 A ABS SSSNR 5.30 03/15/42		09/15/2018	MBS Paydown		64,577	64,577	64,538	64,422	0	21	0	21	0	64,577	0	0	0	2,281	03/15/2042	1FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/12/2018	Private Placement		200,125	200,000	200,875	0	0	(45)	0	(45)	0	200,830	0	(705)	(705)	4,571	01/15/2026	3FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/14/2018	BNP PARIBAS		400,500	400,000	401,625	0	0	(120)	0	(120)	0	401,505	0	(1,005)	(1,005)	11,623	01/15/2026	3FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/14/2018	Private Placement		400,500	400,000	401,500	0	0	(145)	0	(145)	0	401,355	0	(855)	(855)	6,633	01/15/2026	3FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024		09/28/2018	Paydown		3,000	3,000	2,985	2,985	0	15	0	15	0	3,000	0	0	0	125	04/12/2024	3FE
8399999	Total - Bonds - Industrial and Miscellaneous					117,537,657	118,508,703	115,506,790	75,974,963	12,972	3,363,020	0	3,375,992	0	117,517,009	0	14,230	14,230	3,166,166	XXX	XXX
8399997	Total - Bonds - Part 4					160,671,965	161,643,011	160,298,467	113,228,211	13,579	2,914,066	0	2,927,645	0	160,652,171	0	13,376	13,376	4,544,465	XXX	XXX
8399999	Total - Bonds					160,671,965	161,643,011	160,298,467	113,228,211	13,579	2,914,066	0	2,927,645	0	160,652,171	0	13,376	13,376	4,544,465	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
060505 DR 2	BANK OF AMER CRP 8.00 12/29/2049		07/30/2018	Call		640,000	640,000.00	644,800	0	0	(4,800)	0	(4,800)	0	640,000	0	0	0	36,673	XXX	P2LFE..
949746 87 9	WELLS FARGO CO J 8.00		09/17/2018	Call		54,279,000	0.00	1,536,810	1,389,542	147,267	0	0	147,267	0	1,536,810	0	(179,835)	(179,835)	81,419	XXX	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					1,996,975	XXX	2,181,610	1,389,542	147,267	(4,800)	0	142,467	0	2,176,810	0	(179,835)	(179,835)	118,092	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					1,996,975	XXX	2,181,610	1,389,542	147,267	(4,800)	0	142,467	0	2,176,810	0	(179,835)	(179,835)	118,092	XXX	XXX
8999999	Total - Preferred Stocks					1,996,975	XXX	2,181,610	1,389,542	147,267	(4,800)	0	142,467	0	2,176,810	0	(179,835)	(179,835)	118,092	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		07/31/2018	Distribution		561	XXX	0	0	0	0	0	0	561	0	0	0	0	0	XXX	U.....
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		09/30/2018	Distribution		14,852	XXX	0	0	0	0	0	0	14,852	0	0	0	0	0	XXX	U.....
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		07/31/2018	Distribution		18	XXX	0	0	0	0	0	0	18	0	0	0	0	0	XXX	U.....
00176M AC 3	AMMC CLO 2015-17A SUB 0 11/15/27		08/15/2018	Distribution		0	XXX	5,589,000	5,086,800	(29,870)	0	0	(29,870)	0	0	0	(0)	(0)	647,379	XXX	U.....
12673A 10 8	CYS INVESTMENTS INC		07/18/2018	CORNERSTONE MACRO		15,300,000	115,296	122,969	122,859	(1,224)	0	0	(1,224)	0	121,635	0	(6,339)	(6,339)	6,852	XXX	U.....
12673A 10 8	CYS INVESTMENTS INC		07/19/2018	CORNERSTONE MACRO		57,400,000	434,449	461,335	460,922	(4,592)	0	0	(4,592)	0	456,330	0	(21,881)	(21,881)	25,706	XXX	U.....
12673A 10 8	CYS INVESTMENTS INC		07/20/2018	CORNERSTONE MACRO		78,000,000	589,438	626,902	626,340	(6,240)	0	0	(6,240)	0	620,100	0	(30,662)	(30,662)	41,311	XXX	U.....
12673A 10 8	CYS INVESTMENTS INC		08/01/2018	Merger		702,000,000	5,160,051	5,164,745	3,609,485	(83,461)	0	0	(83,461)	0	5,154,649	0	5,402	5,402	371,797	XXX	U.....
17275R 10 2	CISCO SYSTEMS INC		09/28/2018	RBC CAPITAL MARKETS		100,000,000	4,853,617	2,047,600	3,830,000	(1,782,400)	0	0	(1,782,400)	0	2,047,600	0	2,806,017	2,806,017	95,000	XXX	L.....
24703L 10 3	DELL TECHNOLOGIES-CL V		07/13/2018	CORNERSTONE MACRO		18,500,000	1,754,214	1,314,129	0	0	0	0	0	1,314,129	0	440,085	440,085	0	XXX	L.....	
24703L 10 3	DELL TECHNOLOGIES-CL V		07/16/2018	CORNERSTONE MACRO		5,292,000	502,601	330,680	145,329	(60,935)	0	0	(60,935)	0	330,680	0	171,921	171,921	0	XXX	L.....
24703L 10 3	DELL TECHNOLOGIES-CL V		08/30/2018	ISI GROUP		17,717,000	1,702,711	836,242	1,440,038	(603,795)	0	0	(603,795)	0	836,242	0	866,468	866,468	0	XXX	L.....
82481R 10 6	SHIRE PLC-ADR		09/27/2018	STIFEL NICOLAUS		25,000,000	4,535,816	3,525,653	0	0	0	0	0	3,525,653	0	1,010,164	1,010,164	22,343	XXX	L.....	
82481R 10 6	SHIRE PLC-ADR		09/28/2018	STIFEL NICOLAUS		37,500,000	6,784,236	5,192,495	0	0	0	0	0	5,192,495	0	1,591,741	1,591,741	29,045	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/14/2018	CORNERSTONE MACRO		17,157,000	262,696	304,760	278,973	(39,212)	0	0	(39,212)	0	239,760	0	22,936	22,936	11,436	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/15/2018	CORNERSTONE MACRO		30,000,000	461,400	526,113	487,800	(68,565)	0	0	(68,565)	0	419,235	0	42,165	42,165	30,611	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/16/2018	CORNERSTONE MACRO		30,000,000	464,757	494,400	487,800	(68,565)	0	0	(68,565)	0	419,235	0	45,522	45,522	9,899	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/17/2018	CORNERSTONE MACRO		30,000,000	466,578	469,558	151,917	(21,353)	0	0	(21,353)	0	450,747	0	15,831	15,831	13,755	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/20/2018	CORNERSTONE MACRO		30,000,000	467,454	465,000	0	0	0	0	0	465,000	0	2,454	2,454	20,232	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/21/2018	CORNERSTONE MACRO		30,000,000	468,975	465,000	0	0	0	0	0	465,000	0	3,975	3,975	20,232	XXX	L.....	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/22/2018	CORNERSTONE MACRO		30,000,000	465,822	465,000	0	0	0	0	0	465,000	0	822	822	20,232	XXX	L.....	

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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)
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/23/2018	CORNERSTONE MACRO.....	30,000.000	464,784	XXX	465,000	0	0	0	0	0	0	465,000	0	(216)	(216)	20,232	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/24/2018	CORNERSTONE MACRO.....	30,000.000	463,800	XXX	465,000	0	0	0	0	0	0	465,000	0	(1,200)	(1,200)	20,232	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/27/2018	ISI GROUP.....	26,000.000	404,804	XXX	403,000	0	0	0	0	0	0	403,000	0	1,804	1,804	17,535	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/28/2018	ISI GROUP.....	21,000.000	326,550	XXX	325,500	0	0	0	0	0	0	325,500	0	1,050	1,050	14,163	XXX	L.....
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/29/2018	CORNERSTONE MACRO.....	31,457.000	489,203	XXX	487,584	0	0	0	0	0	0	487,584	0	1,620	1,620	21,215	XXX	L.....
G5785G 10 7	MALLINCKRODT PLC.....	D	09/28/2018	STIFEL NICOLAUS.....	64,000.000	1,873,044	XXX	4,461,772	1,443,840	0	0	0	0	0	1,443,840	0	429,204	429,204	0	XXX	L.....
G5960L 10 3	MEDTRONIC PLC.....	D	09/28/2018	STIFEL NICOLAUS.....	85,000.000	8,361,205	XXX	2,685,326	6,863,750	(4,178,425)	0	0	(4,178,425)	0	2,685,326	0	5,675,880	5,675,880	120,700	XXX	L.....
G81276 10 0	SIGNET JEWELERS LTD.....		08/30/2018	ISI GROUP.....	20,000.000	1,369,308	XXX	777,979	0	0	0	0	0	777,979	0	591,330	591,330	12,523	XXX	L.....	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					43,258,240	XXX	38,472,741	25,035,852	(6,948,638)	0	0	(6,948,638)	0	29,592,149	0	13,666,092	13,666,092	1,592,430	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					43,258,240	XXX	38,472,741	25,035,852	(6,948,638)	0	0	(6,948,638)	0	29,592,149	0	13,666,092	13,666,092	1,592,430	XXX	XXX
9799999	Total - Common Stocks.....					43,258,240	XXX	38,472,741	25,035,852	(6,948,638)	0	0	(6,948,638)	0	29,592,149	0	13,666,092	13,666,092	1,592,430	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					45,255,215	XXX	40,654,351	26,425,395	(6,801,371)	(4,800)	0	(6,806,171)	0	31,768,958	0	13,486,257	13,486,257	1,710,522	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					205,927,180	XXX	200,952,818	139,653,606	(6,787,792)	2,909,266	0	(3,878,525)	0	192,421,129	0	13,499,633	13,499,633	6,254,987	XXX	XXX

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

QE05.22

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.30730 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	09/27/2018	12/28/2018	.....1	70,000,000	.....1.3073	.....0	.....0	.....0	.....693,442		.....693,442	.....0	.....693,442	.....0	.....0	.....171,464		1.00.....
1219999. Total-Forwards-Hedging Effective.....																						
1269999. Total-Forwards.....																						
1399999. Total-Hedging Effective.....																						
1449999. TOTAL.....																						

QE06

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 6 Designation											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51.....	Y.....	N.....	.....0	.....693,442	.....0	.....693,442	.....693,442	.....0	.....693,442	.....171,464	.....171,464
0799999. Total NAIC 6 Designation.....			.....0	.....693,442	.....0	.....693,442	.....693,442	.....0	.....693,442	.....171,464	.....171,464
0999999. Gross Totals.....			.....0	.....693,442	.....0	.....693,442	.....693,442	.....0	.....693,442	.....171,464	.....171,464
1. Offset per SSAP No. 64.....				.....0							
2. Net after right of offset per SSAP No. 64.....				.....693,442	.....0						

QE08

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
The Bank of New York Mellon.....	New York, New York.....		.0700	518	0	419,889	2,124,968	533,301	XXX
Bank of America.....	Miami, Florida.....		.0000	0	0	1,577,402	1,889,129	2,107,646	XXX
Bank of America.....	Singapore.....		.0000	0	0	719,218	721,341	5,113,241	XXX
BB&T.....	Crestview Hills, Kentucky.....		.0000	0	0	1,971,613	1,971,613	1,971,613	XXX
DBS Bank Ltd.....	Singapore.....		.1740	4,757	5,241	12,547,829	8,467,713	15,043,623	XXX
The Bank of Guam.....	Hagatna, Guam.....		.0250	0	47	51,134	51,134	51,134	XXX
Certificate of Deposit .25% 12/27/18.....			.0000	0	0	0	0	0	XXX
The Centreville National Bank.....	Stevensville, Maryland.....		.0000	0	0	371,694	426,731	432,584	XXX
First Bank.....	St. Thomas, Virgin Islands.....		.0700	0	2,751	503,500	503,500	503,500	XXX
Certificate of Deposit .70% 12-20-18.....			.0000	0	0	0	0	0	XXX
Huntington National Bank.....	Columbus, Ohio.....		.0000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....		.0280	53	0	75,292	75,310	75,326	XXX
Keybank.....	Albany, New York.....		.0000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....		.0000	0	0	197,797	157,325	286,808	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....		.0000	0	0	2,228,629	144,699	1,685,731	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....		.0000	0	0	(33,981,858)	(69,357,968)	(41,095,789)	XXX
Northrim Bank.....	Anchorage, Alaska.....		.0200	0	70	36,946	36,946	36,946	XXX
Certificate of Deposit .20% 10-22-18.....			.0000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....		.0000	0	0	126,417	125,977	125,997	XXX
Royal Bank of Canada.....	Toronto, Canada.....		.0500	118,378	0	40,170,652	42,283,113	44,594,864	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....		.0000	0	0	1,834,505	1,835,284	1,836,274	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....		.1740	47,774	22,112	8,905,193	10,906,968	13,856,414	XXX
US Bank.....	Miami, Florida.....		.0000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....		.0000	0	0	8,232,835	3,920,721	7,576,618	XXX
0199999. Total Open Depositories.....	XXX	XXX		171,480	30,220	55,988,148	16,283,964	64,735,292	XXX
0399999. Total Cash on Deposit.....	XXX	XXX		171,480	30,220	55,988,148	16,283,964	64,735,292	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX		XXX	1,469	1,463	1,464	XXX
0599999. Total Cash.....	XXX	XXX		171,480	30,220	55,989,617	16,285,428	64,736,756	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....		09/28/2018.....	1.970		122,969,916	0	2,764,123
60934N 10 4	Federated Government Obligation Fund Institutional Shares.....		09/28/2018.....	1.930		10,417,398	0	120,749
69351J 19 9	PNC Treasury Money Market (A).....		09/28/2018.....	1.673		61,470,614	0	376,426
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					194,857,927	0	3,261,298
8899999	Total - Cash Equivalents.....					194,857,927	0	3,261,298

QE13

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(101)	0	0	111
2. Alaska.....AK	0	0	0	0	(6)	0	0	4
3. Arizona.....AZ	0	0	0	0	(526)	0	0	452
4. Arkansas.....AR	0	0	0	0	(29)	0	0	42
5. California.....CA	0	0	0	0	(1,360)	0	0	2,134
6. Colorado.....CO	0	0	0	0	(41)	0	0	27
7. Connecticut.....CT	0	0	0	0	(2,198)	0	0	3,105
8. Delaware.....DE	0	0	0	0	(58)	0	0	73
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	4,906	0	0	3,126	0	0	4,636
11. Georgia.....GA	0	0	0	0	(106)	0	0	108
12. Hawaii.....HI	0	0	0	0	(41)	0	0	28
13. Idaho.....ID	0	0	0	0	(34)	0	0	18
14. Illinois.....IL	0	0	0	0	(400)	0	0	404
15. Indiana.....IN	0	0	0	0	(31)	0	0	21
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(89)	0	0	57
18. Kentucky.....KY	0	0	0	0	(13)	0	0	12
19. Louisiana.....LA	0	0	0	0	(30)	0	0	21
20. Maine.....ME	0	0	0	0	(58)	0	0	48
21. Maryland.....MD	0	0	0	0	(28)	0	0	18
22. Massachusetts.....MA	0	0	0	0	(196)	0	0	219
23. Michigan.....MI	0	0	0	0	(176)	0	0	131
24. Minnesota.....MN	0	0	0	0	(39)	0	0	30
25. Mississippi.....MS	0	0	0	0	(14)	0	0	8
26. Missouri.....MO	0	0	0	0	(6)	0	0	5
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	(34)	0	0	18
31. New Jersey.....NJ	0	0	0	0	(28)	0	0	21
32. New Mexico.....NM	0	0	0	0	(303)	0	0	228
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	(125)	0	0	73
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(9)	0	0	7
37. Oklahoma.....OK	0	0	0	0	(45)	0	0	37
38. Oregon.....OR	0	0	0	0	(189)	0	0	134
39. Pennsylvania.....PA	266	327,003	0	0	437,031	50,000	1	390,090
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(93)	0	0	107
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	(19)	0	0	10
44. Texas.....TX	0	0	0	0	(20)	0	0	22
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	(19)	0	0	14
47. Virginia.....VA	0	0	0	0	(42)	0	0	45
48. Washington.....WA	0	0	0	0	(295)	0	0	235
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	331,909	0	0	433,351	50,000	1	402,763

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....182,394,264	.....177,159,397	.....58,524,070

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