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QUARTERLY STATEMENT

As of September 30, 2018

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething #	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Senior Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

John Paul Gruber #	Jeffrey Gene Hester	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

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

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of November 2018

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

\# OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	29,269,369,785		29,269,369,785	27,112,701,758
2. Stocks:				
2.1 Preferred stocks	227,970,688		227,970,688	118,135,463
2.2 Common stocks	955,742,419		955,742,419	907,360,930
3. Mortgage loans on real estate:				
3.1 First liens	1,033,416,554		1,033,416,554	972,854,721
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	95,956,229		95,956,229	89,613,632
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....17,144,871), cash equivalents ($.....591,162,361) and short-term investments ($.....477,754,101)	1,086,061,333		1,086,061,333	727,873,844
6. Contract loans (including $..........0 premium notes)	96,936,136		96,936,136	102,753,867
7. Derivatives	740,373,571		740,373,571	683,398,322
8. Other invested assets	1,027,763,658	1,000	1,027,762,658	851,721,804
9. Receivables for securities	37,493,595		37,493,595	5,268,323
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	34,571,083,968	1,000	34,571,082,968	31,571,682,664
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	284,016,764	929,087	283,087,677	267,040,172
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,393,584	6,227	1,387,357	1,409,515
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	10,166,687	1,926,343	8,240,344	7,944,869
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,295,773		2,295,773	2,598,768
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,245,606		6,245,606	5,678,533
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	12,506,302
18.2 Net deferred tax asset	36,851,859	4,378,395	32,473,464	24,597,362
19. Guaranty funds receivable or on deposit	2,319,345		2,319,345	2,529,184
20. Electronic data processing equipment and software	1,131,948		1,131,948	1,537,974
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,041,549		1,041,549	199,774
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	898,645,979	3,260,476	895,385,503	678,908,996
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	35,815,193,062	10,501,528	35,804,691,534	32,576,634,113
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	486,113		486,113	
28. Total (Lines 26 and 27)	35,815,679,175	10,501,528	35,805,177,647	32,576,634,113

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			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. Funds held as collateral	544,762,972		544,762,972	388,616,053
2502. Company-owned life insurance	193,251,653		193,251,653	189,002,439
2503. Interest rate swap collateral receivable	125,573,465		125,573,465	69,894,658
2598. Summary of remaining write-ins for Line 25 from overflow page	35,057,889	3,260,476	31,797,413	31,395,846
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	898,645,979	3,260,476	895,385,503	678,908,996

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....30,660,072,918 less $..........0 included in Line 6.3 (including $.....16,436,307 Modco Reserve)	30,660,072,918	28,031,503,714
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	42,768,641	38,854,698
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,286,237,624	1,276,130,691
4.	Contract claims:		
	4.1 Life	171,540,265	148,408,178
	4.2 Accident and health	418,209	349,753
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)		
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....33,348 accident and health premiums	512,370	270,063
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....185,284 ceded	185,284	
	9.4 Interest Maintenance Reserve	39,146,225	52,202,829
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,768,872, accident and health $..........0 and deposit-type contract funds $..........0	6,768,872	5,400,253
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	22,693,680	23,585,347
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,699,075	6,905,411
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	34,222,416	
15.2	Net deferred tax liability		
16.	Unearned investment income	422,742	426,637
17.	Amounts withheld or retained by company as agent or trustee	151,410	17,786
18.	Amounts held for agents' account, including $.....1,172,419 agents' credit balances	1,172,419	1,032,612
19.	Remittances and items not allocated	36,697,646	24,714,060
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	355,098,571	297,049,664
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	998,905	3,164,659
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	80,615,474	30,891,564
	24.09 Payable for securities	157,782,652	98,190,940
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	566,263,753	406,022,258
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,471,469,151	30,445,121,117
27.	From Separate Accounts statement	486,113	
28.	Total liabilities (Lines 26 and 27)	33,471,955,264	30,445,121,117
29.	Common capital stock	2,512,500	2,512,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	811,351,518	810,751,297
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,519,358,365	1,318,249,199
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	2,330,709,883	2,129,000,496
38.	Totals of Lines 29, 30 and 37	2,333,222,383	2,131,512,996
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	35,805,177,647	32,576,634,113

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	545,608,996	388,616,053
2502.	Unclaimed property	14,193,592	10,588,344
2503.	Accounts payable	6,281,499	5,924,594
2598.	Summary of remaining write-ins for Line 25 from overflow page	179,666	893,267
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	566,263,753	406,022,258
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,780,892,722	3,273,770,411	4,134,915,815
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	1,428,623,720	1,248,383,978	1,727,427,759
4. Amortization of Interest Maintenance Reserve (IMR)	10,112,875	14,787,165	17,735,260
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	4,732,528	5,059,470	6,403,890
7. Reserve adjustments on reinsurance ceded	(2,287,946)	(1,826,051)	(2,211,600)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	5,302,839	5,820,305	7,173,377
8.3 Aggregate write-ins for miscellaneous income	55,486,560	50,138,670	69,210,248
9. Totals (Lines 1 to 8.3)	5,282,863,298	4,596,133,948	5,960,654,749
10. Death benefits	20,752,323	15,532,807	20,199,979
11. Matured endowments (excluding guaranteed annual pure endowments)	1,494,273	1,982,741	3,125,713
12. Annuity benefits	487,548,326	414,275,421	537,343,444
13. Disability benefits and benefits under accident and health contracts	2,198,800	1,726,941	2,320,544
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,310,014,978	988,095,927	1,381,052,538
16. Group conversions		814	1,561
17. Interest and adjustments on contract or deposit-type contract funds	111,875,296	104,110,112	135,926,200
18. Payments on supplementary contracts with life contingencies	1,458	3,498	4,532
19. Increase in aggregate reserves for life and accident and health contracts	2,632,483,147	2,453,699,314	3,056,325,066
20. Totals (Lines 10 to 19)	4,566,368,601	3,979,427,575	5,136,299,577
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	207,990,011	188,172,079	240,291,066
22. Commissions and expense allowances on reinsurance assumed	449,573	491,003	635,904
23. General insurance expenses	74,645,899	67,801,380	90,306,091
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,680,052	6,213,019	7,870,018
25. Increase in loading on deferred and uncollected premiums	(710,176)	(379,869)	(125,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance	291,531		
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	4,854,715,491	4,241,725,187	5,475,277,203
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	428,147,807	354,408,761	485,377,546
30. Dividends to policyholders	7,679	9,331	12,013
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	428,140,128	354,399,430	485,365,533
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	73,668,656	130,859,122	176,160,341
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	354,471,472	223,540,308	309,205,192
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....8,265,142 (excluding taxes of $.....(1,585,085) transferred to the IMR)	(6,174,406)	(22,791,349)	(45,974,870)
35. Net income (Line 33 plus Line 34)	348,297,066	200,748,959	263,230,322
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,131,512,996	1,976,408,770	1,976,408,770
37. Net income (Line 35)	348,297,066	200,748,959	263,230,322
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(1,161,101)	(34,021,670)	118,607,518	200,863,834
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	11,093,396	(453,916)	(45,762,043)
41. Change in nonadmitted assets	(5,132,857)	14,360,566	14,179,118
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(58,048,907)	(45,985,001)	(51,860,127)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(1,077,862)	(1,163,271)	(1,276,224)
52. Dividends to stockholders	(60,000,000)	(135,000,000)	(225,000,000)
53. Aggregate write-ins for gains and losses in surplus	600,221	542,115	729,346
54. Net change in capital and surplus (Lines 37 through 53)	201,709,387	151,656,970	155,104,226
55. Capital and surplus as of statement date (Lines 36 + 54)	2,333,222,383	2,128,065,740	2,131,512,996

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	47,311,669	42,507,790	59,283,800
08.302.	Interest on company-owned life insurance	4,249,214	4,386,948	5,820,055
08.303.	Reinsurance experience refund	3,904,832	3,224,259	4,080,201
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	20,845	19,673	26,192
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	55,486,560	50,138,670	69,210,248
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.	Employee and agent stock option contribution	600,221	542,115	729,346
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	600,221	542,115	729,346

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	3,781,136,731	3,274,468,633	4,135,751,865
2.	Net investment income	1,659,563,040	1,415,607,713	1,966,229,693
3.	Miscellaneous income	51,339,031	46,038,223	60,706,133
4.	Total (Lines 1 through 3)	5,492,038,802	4,736,114,569	6,162,687,691
5.	Benefit and loss related payments	1,798,888,409	1,415,033,279	1,936,209,609
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	291,531		
7.	Commissions, expenses paid and aggregate write-ins for deductions	284,246,368	262,929,101	336,651,854
8.	Dividends paid to policyholders	7,679	9,331	12,013
9.	Federal and foreign income taxes paid (recovered) net of $.....6,680,057 tax on capital gains (losses)	33,619,995	151,649,093	200,594,916
10.	Total (Lines 5 through 9)	2,117,053,982	1,829,620,804	2,473,468,392
11.	Net cash from operations (Line 4 minus Line 10)	3,374,984,820	2,906,493,765	3,689,219,299
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,630,233,169	3,236,956,367	4,179,190,485
	12.2 Stocks	131,168,221	86,652,368	110,773,382
	12.3 Mortgage loans	117,789,147	138,830,382	184,321,445
	12.4 Real estate		1,101,481	1,101,481
	12.5 Other invested assets	67,767,291	80,822,580	162,329,125
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			21,671
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,946,957,828	3,544,363,178	4,637,737,589
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,740,220,266	4,983,882,147	6,315,768,397
	13.2 Stocks	260,645,427	93,460,731	163,714,780
	13.3 Mortgage loans	178,394,847	171,219,851	267,085,767
	13.4 Real estate	9,820,343	4,279,433	6,320,753
	13.5 Other invested assets	205,167,129	434,990,525	521,808,202
	13.6 Miscellaneous applications	364,412,892	97,708,327	331,824,009
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,758,660,904	5,785,541,014	7,606,521,908
14.	Net increase or (decrease) in contract loans and premium notes	(5,817,731)	(4,499,747)	(5,697,438)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,805,885,346)	(2,236,678,090)	(2,963,086,881)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(81,813,533)	(86,010,723)	(194,518,101)
	16.5 Dividends to stockholders	60,000,000	135,000,000	225,000,000
	16.6 Other cash provided (applied)	(69,098,452)	(11,701,734)	(15,059,982)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(210,911,985)	(232,712,457)	(434,578,083)
	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)	358,187,489	437,103,218	291,554,335
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	727,873,844	436,319,508	436,319,508
	19.2 End of period (Line 18 plus Line 19.1)	1,086,061,333	873,422,726	727,873,844

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

20.0001	Exchanges	128,319,999	75,948,684	272,171,145
20.0002	Transferred from long-term debt securities to other invested assets		103,113,479	103,113,479
20.0003	Capitalized interest	1,029,750	1,522,722	2,294,781
20.0004	Transferred from short-term to long-term debt securities		859,039	
20.0005	Securities acquired from dividends/return of capital contribution		116,473	116,473
20.0006	Correction of current year transaction		38,765	38,765
20.0007	Transferred from short-term to equity securities		7,992	
20.0008	Transferred from equity to other invested assets			1,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	26,143,412	27,597,848	36,908,078
3. Ordinary individual annuities	3,701,509,658	3,250,277,358	4,097,541,543
4. Credit life (group and individual)			
5. Group life insurance	(5,437)		
6. Group annuities	65,154,586	8,533,087	17,347,368
7. A&H - group	55,460	51,783	78,521
8. A&H - credit (group and individual)			
9. A&H - other	4,904,622	5,343,084	6,923,503
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,797,762,300	3,291,803,160	4,158,799,012
12. Deposit-type contracts	9,962,765	11,619,681	14,310,085
13. Total	3,807,725,065	3,303,422,841	4,173,109,097

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Great American Life 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 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 Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	2018	2017
(1) State basis	$ 348,297,066	$ 263,230,322
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 348,297,066	$ 263,230,322
Surplus		
(5) Statutory surplus state basis	$ 2,333,222,383	$ 2,131,512,996
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 2,333,222,383	$ 2,131,512,996

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05952XAL8	$ 6,660,298	$ 6,383,417	$ 65,066	$ 6,595,232	$ 6,595,232	3/31/2018
45660LPK9	16,040	952	15,032	1,008	1,008	3/31/2018
759676AF6	633,252	477,039	28,952	604,300	604,300	3/31/2018
61759XAC6	5,319,700	5,128,754	129,675	5,190,025	5,190,025	6/30/2018
059523AX8	4,028,039	3,688,570	304,066	3,723,972	3,723,972	6/30/2018
863579J90	1,294,566	1,166,917	52,207	1,242,359	1,242,359	6/30/2018
059523AX8	3,720,879	3,612,900	84,360	36,365,119	3,636,519	9/30/2018
576434W59	862,080	573,070	30,969	831,110	831,110	9/30/2018
Total			$ 710,327			

(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	$ 47,120,951
2. 12 Months or Longer	34,984,263

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 3,722,393,155
2. 12 Months or Longer	612,132,224

(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. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. Structured Notes – Not applicable.

P. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	6	5	$ 2,167,677	$ 799,262	$ 3,478,310	$ 1,837,337
(2) LB&SS - AC	4	4	2,951,623	3,489,007	3,775,788	4,767,061
(3) Preferred Stock - AC	11	9	8,507,737	7,996,036	8,775,445	10,173,307
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	21	18	$ 13,627,037	$ 12,284,305	$ 16,029,543	$ 16,777,705

AC - Amortized Cost FV - Fair Value

Q. Short Sales – Not applicable.

R. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	46	0
(2) Aggregate amount of investment income	$ 14,219,378	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

(1) The components of the net deferred tax asset/ (liability) are as follows:

	09-2018			12-2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 167,159,378	$ 182,454	$ 167,341,832	$ 150,896,379	$ 1,508,679	$ 152,405,058	$ 16,262,999	$ (1,326,225)	$ 14,936,774
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	167,159,378	182,454	167,341,832	150,896,379	1,508,679	152,405,058	16,262,999	(1,326,225)	14,936,774
d. Deferred tax assets nonadmitted	38,302,288	(33,923,893)	4,378,395	14,973,179	(14,973,179)	-	23,329,109	(18,950,714)	4,378,395
e. Subtotal net admitted deferred tax asset	128,857,090	34,106,347	162,963,437	135,923,200	16,481,858	152,405,058	(7,066,110)	17,624,489	10,558,379
f. Deferred tax liabilities	96,566,080	33,923,893	130,489,973	105,225,426	22,582,270	127,807,696	(8,659,346)	11,341,623	2,682,277
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 32,291,010	$ 182,454	$ 32,473,464	$ 30,697,774	$ (6,100,412)	$ 24,597,362	$ 1,593,236	$ 6,282,866	$ 7,876,102

(2) Admission calculation components, SSAP No. 101:

	09-2018			12-2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 182,454	$ 182,454	$ -	$ -	$ -	$ -	$ 182,454	$ 182,454
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	32,291,010	-	32,291,010	30,697,774	1,508,679	32,206,453	1,593,236	(1,508,679)	84,557
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,291,010	-	32,291,010	30,697,774	1,508,679	32,206,453	1,593,236	(1,508,679)	84,557
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	322,313,059	XXX	XXX	310,480,822	XXX	XXX	11,832,237
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	96,566,080	33,923,893	130,489,973	105,225,426	14,973,179	120,198,605	(8,659,346)	18,950,714	10,291,368
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 128,857,090	$ 34,106,347	$ 162,963,437	$ 135,923,200	$ 16,481,858	$ 152,405,058	$ (7,066,110)	$ 17,624,489	$ 10,558,379

(3) Other admissibility criteria:

	09-2018	12-2017
a. Ratio percentage used to determine recovery period and threshold limitation amount	827%	749%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,148,753,726	$ 2,069,872,149

(4) Impact of tax planning strategies:

	09-2018		12-2017		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 167,159,378	$ 182,454	$ 150,896,379	$ 1,508,679	$ 16,262,999	$ (1,326,225)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.3%	0.0%	0.0%	0.0%	0.3%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	128,857,090	34,106,347	135,923,200	16,481,858	(7,066,110)	17,624,489
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.4%	0.0%	0.0%	0.0%	0.4%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(1) Current income tax:

	09-2018	12-2017	Change
a. Federal	$ 73,667,410	$ 176,154,026	$ (102,486,616)
b. Foreign	1,246	6,315	(5,069)
c. Subtotal	73,668,656	176,160,341	(102,491,685)
d. Federal income tax (benefit) expense on net capital gains	6,680,057	2,221,494	4,458,563
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 80,348,713	$ 178,381,835	$ (98,033,122)

(2) Deferred tax assets:

		09-2018	12-2017	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	114,810,954	102,591,407	12,219,547
4	Investments	-	-	-
5	Deferred acquisition costs	44,863,094	41,034,969	3,828,125
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	28,047	28,047	-
9	Pension accrual	636,168	601,237	34,931
10	Receivables - nonadmitted	1,285,648	1,127,211	158,437
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,289,882	1,304,228	(14,346)
14	Accruals	4,245,584	4,209,280	36,304
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 167,159,378	$ 150,896,379	$ 16,262,999
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	38,302,288	14,973,179	23,329,109
d.	Admitted ordinary deferred tax assets	$ 128,857,090	$ 135,923,200	$ (7,066,110)
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	182,244	1,508,679	(1,326,435)
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	210	-	210
99	Subtotal	$ 182,454	$ 1,508,679	$ (1,326,225)
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(33,923,893)	(14,973,179)	(18,950,714)
h.	Admitted capital deferred tax assets	$ 34,106,347	$ 16,481,858	$ 17,624,489
i.	Admitted deferred tax assets	$ 162,963,436	$ 152,405,058	$ 10,558,378

(3) Deferred tax liabilities:

		09-2018	12-2017	Change
a.	Ordinary			
1	Investments	$ 1,493,730	$ 1,020,770	$ 472,960
2	Fixed assets	3,409,000	3,305,417	103,583
3	Deferred and uncollected premium	2,000,075	1,967,827	32,248
4	Policyholder reserves	8,726,302	9,753,389	(1,027,087)
5	Other	573,922	502,991	70,931
6	Policy loans	434,014	477,476	(43,462)
7	Other - Reserve transition adjustment	79,929,036	88,197,556	(8,268,520)
99	Subtotal	$ 96,566,079	$ 105,225,426	$ (8,659,347)
b.	Capital			
1	Investments	$ 33,923,893	$ 22,582,270	$ 11,341,623
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 33,923,893	$ 22,582,270	$ 11,341,623
c.	Deferred tax liabilities	$ 130,489,972	$ 127,807,696	$ 2,682,276

	09-2018	12-2017	Change
(4) Net deferred tax assets/(liabilities)	$ 32,473,464	$ 24,597,362	$ 7,876,102

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	09-2018	12-2017
Provision computed at statutory rate (operations and realized gains/losses)	$ 87,273,727	$ 147,885,826
Permanent differences:		
Dividend exclusion	(366,960)	(115,162)
Stock options	(171,758)	(849,947)
Company-owned life insurance	(892,335)	(2,037,020)
Tax exempt interest	(1,265,330)	(515,783)
Provision to return adjustments	(340,512)	(445,975)
Subsidiary contribution	(12,929)	3,509,496
Other	(66,993)	(231,880)
Total permanent differences	(3,116,817)	(686,271)
Timing adjustments:		
Investment differences	(8,600,494)	(20,525,997)
Reserves	21,515,156	1,044,425
DAC tax adjustment	3,828,125	3,204,740
Legal services	(296,449)	340,035
Deferred and uncollected premiums	(32,248)	255,627
Accounts payable	220,810	(702,585)
Provision to return (primarily investment-related items)	(9,572,680)	(1,293,204)
Capital loss carryback	-	2,514,465
Fixed assets	(204,030)	936,822
Bonus expense	48,882	292,380
Other	73,901	(221,162)
Total timing adjustments	6,980,974	(14,154,454)
Other adjustments		
Unrealized on options	(10,393,811)	46,290,449
Tax credits	(396,606)	(191,665)
Other	1,246	(762,050)
Total other adjustments	(10,789,171)	45,336,734
Federal income tax expense on operations and realized gains/losses	$ 80,348,713	$ 178,381,835
Gross change in deferred tax asset:		
Timing adjustments	(6,980,974)	14,154,454
Impact of non-admitted assets	(158,647)	49,203
Unrealized gains/losses	(1,161,101)	16,398,708
Software development	(100,447)	629,650
Impact of Tax Cuts and Jobs Act*	(3,829,072)	16,398,241
Other	(24,255)	591,806
Total change in deferred tax asset recorded directly to surplus	(12,254,497)	48,222,062
Total statutory income tax expense	$ 68,094,216	$ 226,603,897

* The 2018 amount is the impact of the tax rate change on the provision to return adjustment

E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2018	$ -	$ 6,128,016	$ 6,128,016
2017	$ -	$ -	$ -
2016	$ -	$ 13,226,847	$ 13,226,847

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company's federal income tax return is consolidated with the following entities – No significant change.

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

NOTES TO FINANCIAL STATEMENTS

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank (“FHLB”) on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $43,700,000 of FHLB stock at September 30, 2018 and December 31, 2017, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $970,608,001 as of September 30, 2018. The Company’s FHLB borrowing capacity is based on the Company’s estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company’s general account.

(2) FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at September 30, 2018 and December 31, 2017, respectively. The Company held 187,000 shares of activity stock at September 30, 2018 and December 31, 2017, respectively.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at September 30, 2018 was $970,608,001 (fair value) and $973,566,454 (carrying value). The total aggregate borrowing from the FHLB at September 30, 2018 was $871,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,004,012,384 (fair value) and $992,800,088 (carrying amount) at March 31, 2018. The amount borrowed from the FHLB at the time of maximum collateral was $871,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $871,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $871,000,000.

c. The current borrowings are not subject to prepayment penalties.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 – Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no reportable transactions.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ 7,629,493	$ 7,629,493
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	1,283,368	162,748	1,446,116
Commerical MBS	-	-	-	-
Asset backed securities	-	-	1,083,833	1,083,833
All other bonds	-	-	11,521,698	11,521,698
Total bonds	-	1,283,368	20,397,772	21,681,140
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	400,606,852	858,258	229,210,275	630,675,385
Equity index call options	-	740,373,571	-	740,373,571
Variable annuity assets (separate accounts)	-	486,113	-	486,113
Total assets at fair value	$ 400,606,852	$ 743,001,310	$ 249,608,047	$ 1,393,216,209
Liabilities at fair value				
Interest rate swaps	$ -	$ 80,615,474	$ -	$ 80,615,474
Total liabilities at fair value	-	80,615,474	-	80,615,474

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2018 there were no transfers between level 1 and level 2.

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

	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	Sales	Ending Balance at 9/30/2018
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
Residential MBS	166,017	-	-	(8,807)	5,538	-	-	162,748
Asset backed securities	1,079,160	-	-	22,701	(14,659)	-	(3,369)	1,083,833
All other bonds	11,521,698	-	-	-	-	-	-	11,521,698
Non-affiliated common stock	232,449,705	-	(11,249,995)	(36,005)	(472,376)	8,518,946	-	229,210,275
Total	$ 252,846,073	$ -	$ (11,249,995)	$ (22,111)	$ (481,497)	$ 8,518,946	$ (3,369)	$ 249,608,047

(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

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 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. 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.

AFG management 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 AFG'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, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AFG 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.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) 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
Bonds:					
U.S. Government and government agencies	$ 30,550,337	$ 30,314,373	$ 1,100,266	$ 21,815,460	$ 7,634,611
States, municipalities and political subdivisions	3,819,235,439	3,793,609,401	-	3,759,706,873	59,528,566
Foreign government	12,459,020	11,110,656	-	12,459,020	-
Residential MBS	1,780,483,775	1,561,029,187	-	1,665,737,183	114,746,592
Commercial MBS	768,117,525	757,698,555	-	719,219,463	48,898,062
Asset backed securties	6,433,725,602	6,361,138,055	3,960,000	6,067,336,710	362,428,892
All other bonds	16,583,838,814	16,754,469,558	4,976,342	15,434,736,987	1,144,125,485
Total bonds	$ 29,428,410,512	$ 29,269,369,785	$ 10,036,608	$ 27,681,011,696	$ 1,737,362,208
Non affiliated preferred stock	223,512,913	227,970,688	98,234,420	38,686,220	86,592,273
Non affiliated common stock	630,675,385	630,675,385	400,606,852	858,258	229,210,275
Other investments	220,690,461	229,308,563	-	220,690,461	-
Mortgage loans	1,017,000,000	1,033,416,554	-	-	1,017,000,000
Equity index call options	740,373,571	740,373,571	-	740,373,571	-
Variable annuity assets (separate accounts)	486,113	486,113	-	486,113	-
Interest rate swaps - liabilities	(80,615,474)	(80,615,474)	-	(80,615,474)	-
Cash, cash equivalents and short-term investments	1,086,061,333	1,086,061,333	1,086,061,333	-	-
Policy loans	96,936,136	96,936,136	-	-	96,936,136
Total financial instruments	$ 33,363,530,950	$ 33,233,982,654	$ 1,594,939,213	$ 28,601,490,845	$ 3,167,100,892

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

Note 21 – Other Items

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against fixed-indexed annuity ("FIA") reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19).

The following table shows the impact on net operating earnings as if the derivative mark-to-market was recorded through net operating earnings consistent with the corresponding reserve:

	09-2018	09-2017	12-2017
Net gain from operations after dividends and FIT adjusted for the derivative MTM	$ 304,977,133	$ 305,353,654	$ 441,463,619
Derivative mark-to-market recorded directly to surplus	49,494,339	(81,813,346)	(132,258,427)
Reported net gain from operations after dividends and FIT (Page 4, Line 33)	$ 354,471,472	$ 223,540,308	$ 309,205,192

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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

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

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). 01/11/2018

6.4 By what department or departments?

State of 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:

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.

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
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
American Money Management Corporation	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:

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).

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 302,665,507

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	305,226,410	325,067,032
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	1,000	1,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 305,227,410	$ 325,068,032
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

149556ZZ8 CAZ CREEK TAX LIEN FUND 6.50 05/08/2021; 009522ZZ9 AIRWAY THERAPEUTICS B

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 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$ 209,241,430
1.13	Commercial mortgages	$ 823,669,769
1.14	Total mortgages in good standing	$ 1,032,911,199
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$ 505,355
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 505,355
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,033,416,554
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ]	No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	262,352	84,562,643	72,836		84,897,831	10,429
2.	Alaska AK	L	15,116	1,169,776			1,184,892	99,546
3.	Arizona AZ	L	517,265	76,173,143	8,708		76,699,116	
4.	Arkansas AR	L	163,363	18,222,080	4,533		18,389,977	
5.	California CA	L	5,491,790	350,325,833	7,592		355,825,215	47,403
6.	Colorado CO	L	289,948	43,862,650	83,857		44,236,455	
7.	Connecticut CT	L	376,513	69,150,114	4,017		69,530,644	53,629
8.	Delaware DE	L	65,006	15,096,267			15,161,274	
9.	District of Columbia DC	L	32,267	3,457,500			3,489,766	
10.	Florida FL	L	2,116,016	321,550,024	283,676		323,949,716	319,043
11.	Georgia GA	L	970,535	92,485,890	84,057		93,540,483	71,957
12.	Hawaii HI	L	238,922	35,925,479			36,164,401	133,796
13.	Idaho ID	L	104,599	17,592,720	5,710		17,703,029	
14.	Illinois IL	L	1,003,805	109,974,942	131,233		111,109,980	112,401
15.	Indiana IN	L	255,708	143,485,961	163,335		143,905,005	
16.	Iowa IA	L	120,536	40,688,753	160,833		40,970,122	78,844
17.	Kansas KS	L	167,556	17,753,304	172,744		18,093,604	395,594
18.	Kentucky KY	L	204,790	60,573,901	325,684		61,104,376	415,615
19.	Louisiana LA	L	250,247	94,781,495			95,031,743	
20.	Maine ME	L	108,567	16,852,943	7,275		16,968,784	
21.	Maryland MD	L	677,201	55,001,277			55,678,477	
22.	Massachusetts MA	L	552,682	52,957,454	874		53,511,010	1,778,058
23.	Michigan MI	L	229,620	164,005,724	10,925		164,246,268	69,398
24.	Minnesota MN	L	441,256	84,854,213	2,882		85,298,350	460,584
25.	Mississippi MS	L	166,456	30,022,793	5,952		30,195,201	75,721
26.	Missouri MO	L	386,867	174,510,264	168,153		175,065,284	549,211
27.	Montana MT	L	17,284	1,591,507	7,182		1,615,972	
28.	Nebraska NE	L	171,731	10,016,274	77,729		10,265,735	
29.	Nevada NV	L	339,428	21,213,393	7,129		21,559,950	
30.	New Hampshire NH	L	73,653	26,951,343	57,118		27,082,114	316,200
31.	New Jersey NJ	L	780,493	137,316,052	11,251		138,107,796	674,269
32.	New Mexico NM	L	213,826	15,408,994			15,622,820	
33.	New York NY	N	230,150	16,385,383	5,634		16,621,168	
34.	North Carolina NC	L	1,054,056	145,037,042	1,179,290		147,270,388	306,967
35.	North Dakota ND	L	43,299	9,194,440			9,237,739	194,351
36.	Ohio OH	L	660,500	183,168,658	53,215		183,882,373	962,501
37.	Oklahoma OK	L	530,200	12,288,348	136,903		12,955,451	248,801
38.	Oregon OR	L	132,624	36,137,524	65,059		36,335,207	
39.	Pennsylvania PA	L	1,167,605	209,212,587	28,027		210,408,219	906,340
40.	Rhode Island RI	L	67,990	18,083,185	(848)		18,150,326	
41.	South Carolina SC	L	450,253	91,866,617	379,683		92,696,554	112,832
42.	South Dakota SD	L	46,937	6,578,995	25		6,625,957	
43.	Tennessee TN	L	498,182	128,785,324	293,136		129,576,643	222,006
44.	Texas TX	L	2,891,696	182,017,490	190,496		185,099,683	232,114
45.	Utah UT	L	128,347	52,928,881	46,486		53,103,714	148,605
46.	Vermont VT	L	35,340	10,310,145	10,449		10,355,933	
47.	Virginia VA	L	1,043,441	61,328,347	177,858		62,549,646	83,672
48.	Washington WA	L	446,971	94,062,004	149,069		94,658,043	770,776
49.	West Virginia WV	L	103,257	25,699,460	6,659		25,809,376	
50.	Wisconsin WI	L	263,864	91,529,888	241,444		92,035,196	112,103
51.	Wyoming WY	L	23,873	4,435,674			4,459,547	
52.	American Samoa AS	N					0	
53.	Guam GU	N	86,662				86,662	
54.	Puerto Rico PR	N	756	8,686			9,441	
55.	US Virgin Islands VI	L	3,275				3,275	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	1,088				1,088	
58.	Aggregate Other Alien OT	XXX	58,063	70,861	0	0	128,924	0
59.	Subtotal	XXX	26,773,828	3,766,664,244	4,827,870	0	3,798,265,941	9,962,765
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	124,046		112,489		236,536	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	26,897,874	3,766,664,244	4,940,359	0	3,798,502,477	9,962,765
96.	Plus Reinsurance Assumed	XXX	3,777,686	173,043	2,455,493		6,406,222	
97.	Totals (All Business)	XXX	30,675,560	3,766,837,287	7,395,852	0	3,804,908,698	9,962,765
98.	Less Reinsurance Ceded	XXX	18,251,257	25,437	4,940,359		23,217,052	
99.	Totals (All Business) less Reinsurance Ceded	XXX	12,424,303	3,766,811,850	2,455,493	0	3,781,691,646	9,962,765

DETAILS OF WRITE-INS

58001.	Other Alien	XXX	58,063	70,861			128,924	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	58,063	70,861	0	0	128,924	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	6

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
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# Participant in Lloyd's Syndicate 2468
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^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, 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	

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^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		0001042046.	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			N	
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			27-2829629				Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			46-3246684				Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
			98-0606803				GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
			98-0556144				GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Beat Capital Partners Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	26.960	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Tarian Underwriting Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	American Financial Group, Inc.	N	
			98-0412245				Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	
							Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Marketform Australia Pty Limited	AUS	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Services A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	5
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	Y	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Life Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			47-5618395				GA Key Lime, LLC	OH	DS	Great American Insurance Company	Ownership	50.000	American Financial Group, Inc.	N	2
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance Designated Activity Company	IRL	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	4
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	

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)	*
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Financiadora de Primas Condor, S.A. de C.V.	MEX	NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	N	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	Y	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

Asteı	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	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 Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Accrued contractual fee income	31,797,413		31,797,413	31,327,304
2505. Inventory and prepaid assets on real estate holdings	2,906,339	2,906,339	0	
2506. Accounts receivable	354,137	354,137	0	68,542
2597. Summary of remaining write-ins for Line 25	35,057,889	3,260,476	31,797,413	31,395,846

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	179,666	893,267
2597. Summary of remaining write-ins for Line 25	179,666	893,267

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	20,845	19,673	26,192
08.397. Summary of remaining write-ins for Line 8.3	20,845	19,673	26,192

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	89,613,632	87,885,464
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	9,820,343	6,320,753
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		797,682
5. Deduct amounts received on disposals		1,101,481
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	3,477,746	4,288,786
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	95,956,229	89,613,632
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	95,956,229	89,613,632

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	972,854,721	890,163,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	133,764,873	244,098,267
2.2 Additional investment made after acquisition	44,629,974	22,987,500
3. Capitalized deferred interest and other		
4. Accrual of discount		109,271
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(43,867)	(182,594)
7. Deduct amounts received on disposals	117,789,147	184,321,445
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,033,416,554	972,854,721
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,033,416,554	972,854,721
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,033,416,554	972,854,721

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	851,722,804	503,012,067
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	55,815,656	293,873,721
2.2 Additional investment made after acquisition	149,351,473	227,934,481
3. Capitalized deferred interest and other		
4. Accrual of discount	110	367
5. Unrealized valuation increase (decrease)	50,666,376	(2,358,753)
6. Total gain (loss) on disposals	162,137	(3,929,674)
7. Deduct amounts received on disposals	67,767,291	162,329,125
8. Deduct amortization of premium and depreciation	1,366,494	1,882,580
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	10,821,114	2,597,699
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,027,763,658	851,722,804
12. Deduct total nonadmitted amounts	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12)	1,027,762,658	851,721,804

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	28,138,198,150	25,826,150,833
2. Cost of bonds and stocks acquired	5,016,524,117	6,695,095,508
3. Accrual of discount	83,635,229	118,055,678
4. Unrealized valuation increase (decrease)	13,679,534	82,710,755
5. Total gain (loss) on disposals	23,515,456	10,839,990
6. Deduct consideration for bonds and stocks disposed of	2,791,258,674	4,514,216,833
7. Deduct amortization of premium	27,140,121	30,389,064
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	15,250,693	50,048,717
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,179,895	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	30,453,082,893	28,138,198,150
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	30,453,082,893	28,138,198,150

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)	18,878,193,481	1,412,882,074	782,410,230	2,616,760	18,805,687,430	18,878,193,481	19,511,282,085	18,359,059,785
2. NAIC 2 (a)	9,333,106,795	373,930,246	119,276,219	31,668,667	8,629,293,210	9,333,106,795	9,619,429,489	8,360,050,807
3. NAIC 3 (a)	513,127,785	6,307,223	32,184,648	(15,874,496)	567,024,484	513,127,785	471,375,864	442,065,250
4. NAIC 4 (a)	95,824,578	7,439,570	6,113,163	(176,117)	93,312,630	95,824,578	96,974,868	113,719,476
5. NAIC 5 (a)	20,910,390	5,762,339	4,008,483	(493,657)	21,588,569	20,910,390	22,170,589	17,608,390
6. NAIC 6 (a)	28,058,008		2,186,433	19,418	27,927,464	28,058,008	25,890,993	29,823,802
7. Total Bonds	28,869,221,037	1,806,321,452	946,179,176	17,760,575	28,144,833,787	28,869,221,037	29,747,123,888	27,322,327,510
PREFERRED STOCK								
8. NAIC 1	10,000,037			(1)	10,000,038	10,000,037	10,000,036	10,000,039
9. NAIC 2	127,707,293	60,000,000		(85,217)	141,787,879	127,707,293	187,622,076	93,027,270
10. NAIC 3					1,000,000		0	1,000,000
11. NAIC 4	16,399,098	7,509,996		(8,804,833)	12,013,333	16,399,098	15,104,261	6,112,118
12. NAIC 5	6,197,744	243,492		8,803,079	6,197,744	6,197,744	15,244,315	7,996,036
13. NAIC 6							0	
14. Total Preferred Stock	160,304,172	67,753,488	0	(86,973)	170,998,994	160,304,172	227,970,688	118,135,463
15. Total Bonds and Preferred Stock	29,029,525,210	1,874,074,940	946,179,176	17,673,602	28,315,832,781	29,029,525,210	29,975,094,576	27,440,462,973

(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 $.....322,544,333; NAIC 2 $.....134,586,556; NAIC 3 $..........0; NAIC 4 $.....20,623,212; 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	477,754,101	XXX	477,737,667	8,782,695	

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	209,625,753	413,575,345
2. Cost of short-term investments acquired	367,941,691	3,330,901,566
3. Accrual of discount	16,627	3,305
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	3	21,671
6. Deduct consideration received on disposals	99,829,973	3,534,876,134
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	477,754,101	209,625,753
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	477,754,101	209,625,753

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)	652,506,758
2.	Cost paid/(consideration received) on additions	405,998,236
3.	Unrealized valuation increase/(decrease)	(47,736,298)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(351,010,598)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	659,758,097
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	659,758,097

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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	659,758,097	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		659,758,097
4. Part D, Section 1, Column 5	740,373,571	
5. Part D, Section 1, Column 6	(80,615,474)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	659,758,097	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		659,758,097
10. Part D, Section 1, Column 8	740,373,571	
11. Part D, Section 1, Column 9	(80,615,474)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
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	501,381,793	
2. Cost of cash equivalents acquired	3,184,179,889	1,600,139,489
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,094,399,321	1,098,757,696
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	591,162,361	501,381,793
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	591,162,361	501,381,793

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	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
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				334,148
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				119,653
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				82,379
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				929,167
0199999. Totals					0	0	0	1,465,347
0399999. Totals					0	0	0	1,465,347

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 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 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.	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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Embassy Jacksonville New	Jacksonville	FL		08/22/2018	5.221	22,993,350		37,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	22,993,350	0	37,000,000
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada New	New York	NY		09/26/2017	3.815		6,152,826	43,195,641
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	6,152,826	43,195,641
0899999. Total - Mortgages in Good Standing				XXX	XXX	22,993,350	6,152,826	80,195,641
3399999. Total Mortgages				XXX	XXX	22,993,350	6,152,826	80,195,641

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Embassy Jacksonville	Jacksonville	FL		10/10/2013	08/22/2018	14,686,468					0		14,686,468	14,686,468			0
0199999. Total - Mortgages Closed by Repayment						14,686,468	0	0	0	0	0	0	14,686,468	14,686,468	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013	09/12/2018	66,579					0		66,579	66,579			0
All Seasons	West Bloomfield	MI		03/28/2014	09/12/2018	93,555					0		93,555	93,555			0
Amkor Technology Bldg	Tempe	AZ		12/21/2015	09/12/2018	52,552					0		52,552	52,552			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014	09/12/2018	80,352					0		80,352	80,352			0
Biltmore Hotel	Coral Gables	FL		08/13/1999	09/12/2018	152,905					0		152,905	152,905			0
Chatham Bars Inn	Cape Cod	MA		05/06/2016	09/12/2018	126,565					0		126,565	126,565			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012	09/12/2018	67,260					0		67,260	67,260			0
Embassy Memphis	Memphis	TN		11/15/2013	09/12/2018	89,589					0		89,589	89,589			0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	09/12/2018	103,445					0		103,445	103,445			0
Grand AM	Austin	TX		10/23/2017	08/16/2018	835,775					0		835,775	835,775			0
Highland Dallas	Dallas	TX		12/18/2015	09/12/2018	89,699					0		89,699	89,699			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015	09/12/2018	102,277					0		102,277	102,277			0
Las Fuentes	Prescott	AZ		05/29/2015	09/12/2018	110,307					0		110,307	110,307			0
L-3 Communications	Salt Lake City	UT		11/08/2013	09/12/2018	86,793					0		86,793	86,793			0
McHenry Row	Baltimore	MD		06/29/2012	09/12/2018	130,389					0		130,389	130,389			0
Mountain View	Tucson	AZ		06/30/2014	09/12/2018	88,679					0		88,679	88,679			0
Old Standard	Cincinnati	OH		01/01/2006	09/10/2018	31,425					0		31,425	31,425			0
Pacfic Park	Santa Monica	CA		04/30/2018	09/12/2018	472,792					0		472,792	472,792			0
Palomar Commons	Carlsbad	CA		10/17/2013	09/12/2018	96,658					0		96,658	96,658			0
Pearland	Pearland	TX		12/06/2013	09/12/2018	64,762					0		64,762	64,762			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013	09/12/2018	110,126					0		110,126	110,126			0
Sandestin	Destin	FL		07/31/2013	09/12/2018	277,957					0		277,957	277,957			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Semoran Commercenter	Orlando	FL		05/17/2013	09/12/2018	80,388					0		80,388	80,388			0
Stop N' Go Center	Fargo	ND		03/18/2014	09/12/2018	46,887					0		46,887	46,887			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015	09/12/2018	209,667					0		209,667	209,667			0
Vaca Morada New	New York	NY		09/26/2017	09/27/2018	15,922,551					0		15,922,551	15,922,551			0
Warner Brothers	Burbank	CA		11/12/2013	09/12/2018	63,943					0		63,943	63,943			0
Whispering Wind	Phoenix	AZ		05/17/2013	09/12/2018	56,942					0		56,942	56,942			0
Xactware Office Building	Lehi	UT		02/24/2014	09/12/2018	150,641					0		150,641	150,641			0
0299999. Total - Mortgages With Partial Repayments						19,861,460	0	0	0	0	0	0	19,861,460	19,861,460	0	0	0
0599999. Total Mortgages						34,547,929	0	0	0	0	0	0	34,547,929	34,547,929	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017			726,402			0.860
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	SAAS Capital Fund III		08/09/2018		75,000				5.000
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015			650,000			12.500
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017			2,161,948			68.930
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017			1,284,109			6.400
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		67,124			2.330
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	2		471,220			1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								75,000	5,360,803	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital Partners, LP		12/06/2013	3		551,010			1.490
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		87,500			4.070
000000 00 0	Cincinnati Cornerstone Investors EI IV LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI IV LLC		09/28/2018		1,042,970				15.560
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1		75,446			2.460
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1		45,262			4.090
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP		06/25/2018			(36,371)			3.190
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/11/2017			386,680			1.310
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018			450,000			0.700
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1		420,000			1.070
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	1		403,718			10.850
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon Partners V, L.P.		08/29/2018	3	2,349,102				0.727
000000 00 0	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.		03/31/2017	3		700,000			0.550
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		03/23/2017	1		108,565			4.620
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3		26,425			69.320
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017			33,474			68.630
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018			980,213			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		405,000			0.880
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		23,947			0.910
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		1,276,503			0.850
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.		07/21/2017	3		1,000,000			2.660
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3		46,530			2.460
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Venture Fund I, LP		11/20/2017			232,575			15.820
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital Partners, LP		04/02/2018			324,890			5.460
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3		79,779			1.060
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.		06/08/2016	3		115,403			1.090
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3		56,000			1.770
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3		3,500			1.920
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP		07/25/2018		1,394,635	65,858			0.580
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3		685,263			2.340
000000 00 0	TS OpCo Holdings, LLC	Minneapolis	MN	TS OpCo Holdings, LLC		09/28/2018		5,000,000				38.578
000000 00 0	WCI One, LLC	Beverly Hills	CA	WCI One, LLC		08/24/2018		500,000				0.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								10,286,707	8,547,170	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Cornerstone Office Partners, LLC	Cincinnati	OH	Cornerstone Office Partners, LLC		06/22/2018			6,989,850			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			1,050,000			3.430

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017			194,789			40.000
000000 00 0	PRCP-Arbor Walk Partners, LP	Tampa	FL	PRCP-Arbor Walk Partners, LP		08/29/2018		111,514	798,586			40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017			168,800			4.000
000000 00 0	PRCP-CS Advenir Partners, LP	Colorado Springs	CO	PRCP-CS Advenir Partners, LP		09/11/2018		348,000				40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP		05/15/2018			6,110,886			40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP		02/08/2017			183,600			40.000
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners, LP		05/15/2018			4,459,661			40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/22/2015			99,887			40.000
000000 00 0	PRCP-NC Wilmington Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners, LP		05/08/2018			(99,887)			40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I, LP		04/08/2016			66,400			40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017			72,000			40.000
000000 00 0	PRCP-Sunrise Partners, LP	Sunrise	FL	PRCP-Sunrise Partners, LP		08/29/2018		177,186	829,714			40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018			6,460,241			40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights		06/18/2018			4,217,368			40.000
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.		03/08/2018			906,133			22.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								636,700	32,508,029	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			42,391			1.110
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	42,391	0	0	XXX
4499999. Subtotal - Unaffiliated								10,998,407	46,458,393	0	0	XXX
4699999. Totals								10,998,407	46,458,393	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
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	1,120,239					0		1,120,239	1,120,239			0	56,781
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP	12/18/2017	09/12/2018	1,033,846					0		1,033,846	1,033,846			0	226,720
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	2,835,545					0		2,835,545	2,835,545			0	787,630
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016	08/02/2018	1,269,266					0		1,269,266	1,269,266			0	79,040
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	08/17/2018	209,205					0		209,205	209,205			0	(38,716)
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							6,468,101	0	0	0	0	0	0	6,468,101	6,468,101	0	0	0	1,111,456
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital Partners, LP	12/06/2013	08/09/2018	1,040,270					0		1,040,270	1,040,270			0	1,357,549
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015	09/13/2018	997,229					0		997,229	997,229			0	256,690
000000 00 0	BGP FS Holdco, LLC	New York	NY	BGP FS Holdco, LLC	11/08/2016	09/26/2018	1,181,246					0		1,181,246	1,181,246			0	
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016	09/07/2018	138,708					0		138,708	138,708			0	15,412

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	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.	03/31/2017	09/06/2018	223,947					0		223,947	223,947			0	28,638
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	105,547					0		105,547	105,547			0	625,085
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.	04/19/2017	07/01/2018	266,541					0		266,541	266,541			0	(266,541)
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	343,551					0		343,551	343,551			0	7,011
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014	08/14/2018	1,034,499					0		1,034,499	1,034,499			0	2,651,602
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP	05/15/2018	09/30/2018	414,934					0		414,934	414,934			0	(236,783)
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Capital Fund III, LP	05/15/2018	09/30/2018	291,863					0		291,863	291,863			0	188,168
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	08/07/2018	225,101					0		225,101	225,101			0	
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	08/07/2018	126,492					0		126,492	126,492			0	5,843
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		285,207	285,207			0	(5,692)
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,675,136	0	0	0	0	0	0	6,675,136	6,675,136	0	0	0	4,626,982
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	1,940,177					0		1,940,177	1,940,177			0	3,103,304
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,940,177	0	0	0	0	0	0	1,940,177	1,940,177	0	0	0	3,103,304
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	2,240,633					0		2,240,633	2,240,633			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							2,240,633	0	0	0	0	0	0	2,240,633	2,240,633	0	0	0	0
4499999. Subtotal - Unaffiliated							17,324,047	0	0	0	0	0	0	17,324,047	17,324,047	0	0	0	8,841,741
4699999. Totals							17,324,047	0	0	0	0	0	0	17,324,047	17,324,047	0	0	0	8,841,741

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. Special Revenue and Special Assessment									
254768 SQ 8	DISTRICT OF COLUMBIA B-2 4.10 09/01/2039		09/26/2018	WELLS FARGO BROKERAGE SERVICES		5,000,000	5,000,000		1FE
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034		08/24/2018	RBC CAPITAL MARKETS		10,000,000	10,000,000	25,278	1FE
462467 VV 0	IA FIN AUTH C 3.85 07/01/2038		09/12/2018	RBC CAPITAL MARKETS		1,865,000	1,865,000		1FE
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048		08/17/2018	RBC CAPITAL MARKETS		12,000,000	12,000,000		1FE
658909 SU 1	ND HSG FIN AGY D 3.85 07/01/2038		08/15/2018	RBC CAPITAL MARKETS		7,977,600	8,000,000		1FE
67756Q XK 8	OH HSG FIN AGY A 3.80 09/01/2038		09/12/2018	JP MORGAN SECURITIES INC.		2,250,000	2,250,000		1FE
686087 ZL 4	OR HSG & CMNTY SVC C 3.90 07/01/2038		08/14/2018	JP MORGAN SECURITIES INC.		5,000,000	5,000,000		1FE
708797 AN 5	PA HSG FIN AGY 3.60 08/01/2035		07/30/2018	RBC CAPITAL MARKETS		8,000,000	8,000,000	24,000	1FE
70879Q CC 5	PENNSYLVANIA HSG 127B 3.875 10/01/2038		08/15/2018	JEFFERIES & CO.		4,000,000	4,000,000		1FE
88275F PY 9	TX DEPT OF HSG A 3.35 09/01/2033		08/03/2018	RBC CAPITAL MARKETS		2,500,000	2,500,000		1FE
93978T B8 1	WA HSG FIN COMM 1N 3.80 06/01/2037		09/13/2018	RBC CAPITAL MARKETS		1,755,000	1,755,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						60,347,600	60,370,000	49,278	XXX
Bonds - Industrial and Miscellaneous									
00184@ AA 4	AMAZON EUCLID OH CTL 4.095 06/30/2039		09/15/2018	Private Placement		1,595,501	1,595,501		1FE
00287Y BF 5	ABBVIE INC 4.25 11/14/2028		09/13/2018	JP MORGAN SECURITIES INC.		4,957,250	5,000,000		2FE
003777 ZZ 5	ACA COMPLIANCE DDTL L+550 02/01/2023 AR		08/20/2018	Private Placement		791,508	801,527		3FE
00760Z ZZ 8	ABPCI V L+225 01/24/2028		02/22/2018	Private Placement		(75,252)		75,251	1FE
00912X BF 0	AIR LEASE CORP 10Y 4.625 10/01/2028		09/10/2018	WELLS FARGO BROKERAGE SERVICES		7,897,440	8,000,000		2FE
00912X BF 0	AIR LEASE CORP 10Y 4.625 10/01/2028		09/19/2018	MORGAN STANLEY		4,916,000	5,000,000	2,569	2FE
00928Q AR 2	AIRCASTLE LTD 4.40 09/25/2023	C	09/20/2018	GOLDMAN SACHS		9,983,100	10,000,000		2FE
010555 ZZ 6	ALCAMI HOLDINGS L+425 07/12/2025 AR		07/12/2018	Private Placement		1,367,578	1,406,250		4FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		07/19/2018	GUGGENHEIM CAPITAL MARKET		3,408,507	3,490,311	23,119	1FE
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		09/13/2018	JP MORGAN SECURITIES INC.		1,995,000	2,000,000		3FE
03665T AC 0	ANTR 2018-2A A2 CLO SNR FLT 10/20/2030	C	08/24/2018	DEUTSCHE BANK		9,000,000	9,000,000		1FE
03665T AE 6	ANTR 2018-2A B CLO MEZ FLT 10/20/2030	C	08/24/2018	DEUTSCHE BANK		18,000,000	18,000,000		1FE
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023		07/19/2018	DEUTSCHE BANK		18,999,050	19,000,000		2FE
037411 BE 4	APACHE CORP 4.375 10/15/2028		08/14/2018	JP MORGAN SECURITIES INC.		17,972,100	18,000,000		2FE
03759C AL 4	APID 2016-24A A2FR CLO MEZ 4.46 10/20/30		08/23/2018	BANC OF AMERICA SECURITIES		4,800,000	4,800,000		1FE
045054 AH 6	ASHTEAD CAPITAL 5.25 08/01/2026		07/23/2018	JP MORGAN SECURITIES INC.		2,000,000	2,000,000		2FE
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		08/15/2018	Private Placement		1,019,890	1,019,890		1
05369A AD 3	AVIATION CAPITAL 4.125 08/01/2025		07/25/2018	MIZUHO SEC USA		17,754,660	18,000,000		1FE
055328 AA 6	BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030		09/13/2018	CITIGROUP		27,000,000	27,000,000		1FE
05565E BE 4	BMW US CAP LLC 3.95 08/14/2028		08/07/2018	GOLDMAN SACHS		16,973,480	17,000,000		1FE
05580M 60 3	B RILEY FINL INC 6.875 09/30/2023		09/06/2018	FRIEDMAN BILLINGS RAMSEY		12,000,000			1FE
05586A AA 6	BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000		1FE
05586A AC 2	BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035	C	09/27/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000		1FE
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		05/09/2018	Private Placement		(1,302,385)	(1,328,422)		3FE
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR		05/09/2018	Private Placement		1,302,385	1,328,422		3FE
06051G HM 4	BANK OF AMERICA CORP 4.271 07/23/2029		07/18/2018	BANC OF AMERICA SECURITIES		20,000,000	20,000,000		1FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		09/19/2018	RBC CAPITAL MARKETS		4,884,800	5,000,000	52,257	2FE
07274N AW 3	BAYER US FIN II 3.375 07/15/2024		07/12/2018	NON-BROKER		3,883,720	4,000,000		2FE
07274N AX 1	BAYER US FIN II 2.85 04/15/2025		07/12/2018	NON-BROKER		3,730,560	4,000,000	27,550	2FE
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029		07/02/2018	RAYMOND JAMES & ASSOCIATES		467,100	480,000	4,149	1FE
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Exchanged		495,706	495,706		4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Private Placement		465,816	465,816		4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		08/01/2018	Capitalized Interest		5,609	5,609		4Z

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)
08888#	AA	4	BIDTELLECT INC 10.00 7/16/2019		09/01/2018	Capitalized Interest		11,283	11,283		4Z
10901A	AA	4	BDF 2018-2A A CDO SSNR 4.75 10/25/2035	C	08/30/2018	Greensledge Capital Market		18,400,000	18,400,000		1FE
120568	BA	7	BUNGE LTD FIN CORP 4.35 03/15/2024		09/04/2018	JP MORGAN SECURITIES INC		7,990,240	8,000,000		2FE
120568	BA	7	BUNGE LTD FIN CORP 4.35 03/15/2024		09/20/2018	HSBC SECURITIES		4,950,950	5,000,000	8,458	2FE
14310Q	AA	6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31		08/02/2018	CITIGROUP		33,000,000	33,000,000		1FE
14310Q	AE	8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31		08/02/2018	CITIGROUP		17,000,000	17,000,000		1FE
14310Q	AG	3	CGFM 2015-1A A2R CLO MEZ FLT 10/15/2031		08/02/2018	CITIGROUP		15,000,000	15,000,000		1FE
15137E	BL	6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30		07/12/2018	JP MORGAN SECURITIES INC		16,000,000	16,000,000		1FE
15137K	AN	9	CECLO 2015-24A B2R CLO MEZ FLT 10/15/26		07/23/2018	GOLDMAN SACHS		14,500,000	14,500,000	47,146	1FE
21872B	AG	1	CAFL 2018-1 B ABS MEZ 4.003 06/15/2051		06/27/2018	MORGAN STANLEY				10,008	1FE
22549N	AA	9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037		07/25/2018	CS FIRST BOSTON		43,650,000	45,000,000	22,721	1FE
23359Z	ZB	0	DTV AMERICA 14% 6/22/2019		06/19/2018	Exchanged				(64,208)	4Z
24702N	AX	8	DELL INTL TL A2 L+175 09/07/2021		06/28/2018	JP MORGAN SECURITIES INC		(20,436)	(20,513)		2FE
25466A	AN	1	DISCOVER BANK BKNT 4.682 08/09/2028		08/06/2018	CITIGROUP		7,000,000	7,000,000		2FE
25466A	AP	6	DISCOVER BANK BKNT 4.65 09/13/2028		09/10/2018	DEUTSCHE BANK		9,985,000	10,000,000		2FE
25466A	AP	6	DISCOVER BANK BKNT 4.65 09/13/2028		09/19/2018	RBC CAPITAL MARKETS		9,940,800	10,000,000	10,333	2FE
26441Y	BB	2	DUKE REALTY 4.00 09/15/2028		09/04/2018	WELLS FARGO BROKERAGE SERVICES		5,935,560	6,000,000		2FE
26829D	AE	5	ECP 2015-7A CLO SUB 0 04/22/2030	C	08/03/2018	AMHERST SECURITIES CORP		17,310,589	30,303,000		1AM
268317	AU	8	ELECTRICITE DE FRANCE 4.50 09/21/2028	C	09/18/2018	CITIGROUP		21,733,360	22,000,000		1FE
26874R	AE	8	ENI SPA X-R 4.75 09/12/2028	C	09/05/2018	CITIGROUP		17,855,820	18,000,000		1FE
28851Q	AE	3	ECLO 2017-1A AR CLO SSNR FLT 10/15/2029		08/08/2018	CITIGROUP		31,000,000	31,000,000		1FE
28851Q	AG	8	ECLO 2017-1A BR CLO SSNR 4.959 10/15/29		08/08/2018	CITIGROUP		20,600,000	20,600,000		1FE
29278G	AK	4	ENEL FINANCE INTL NV 4.875 06/14/2029	C	09/19/2018	RBC CAPITAL MARKETS		6,846,070	7,000,000	6,635	2FE
30212P	AP	0	EXPEDIA INC 3.80 02/15/2028		09/19/2018	MORGAN STANLEY		9,243,800	10,000,000	38,000	2FE
31620R	AG	0	FIDELITY NATL FINANCIAL 4.50 08/15/2028		08/08/2018	BANC OF AMERICA SECURITIES		12,902,760	13,000,000		2FE
31677Q	BM	0	FIFTH THIRD BANK BKNT 3.95 07/28/2025		07/23/2018	MORGAN STANLEY		15,000,000	15,000,000		1FE
345555	ZZ	2	FOUNDATION RISK 1L TL L+475 11/10/23 AR		08/09/2018	Private Placement		538,235	549,219		2FE
345777	ZZ	2	FOUNDATION RISK 1L DD L+475 11/10/23 AR		09/12/2018	Private Placement		106,407	107,482		2FE
34955Y	AL	3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31		07/17/2018	GOLDMAN SACHS		16,000,000	16,000,000		1FE
34961W	AL	9	FCO 2018-11A C CLO MEZ FLT 04/15/2031		07/20/2018	RAYMOND JAMES & ASSOCIATES		4,455,000	4,500,000	59,990	1FE
35826@	AA	4	FRESNO COUNTY CTL 4.68 06/15/2038		08/24/2018	Private Placement		10,894,637	10,787,000		1FE
361841	AJ	8	GLP CAP/FIN II 5.25 06/01/2025		09/17/2018	BANC OF AMERICA SECURITIES		5,107,400	5,000,000	91,146	2FE
36361W	AW	6	GALL 2018-1A B3 CLO MEZ 4.47 01/21/2028		08/03/2018	MORGAN STANLEY		4,000,000	4,000,000		1FE
36655L	AB	1	GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029	C	09/21/2018	NATIXIS		22,000,000	22,000,000		1FE
38175D	AC	4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030		07/17/2018	WELLS FARGO BROKERAGE SERVICES		20,000,000	20,000,000		1FE
38175W	AA	6	GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30		08/10/2018	NATIXIS		20,000,000	20,000,000		1FE
38175W	AC	2	GOCAP 2016-31A A2R CLO SNR FLT 08/05/30		08/10/2018	NATIXIS		16,000,000	16,000,000		1Z
40573L	AS	5	HALFMOON PARENT INC 4.375 10/15/2028		09/06/2018	MORGAN STANLEY		12,982,710	13,000,000		2FE
410867	AF	2	HANOVER INSURANCE 4.50 04/15/2026		09/20/2018	STIFEL NICOLAUS		4,979,300	5,000,000	99,375	2FE
43132A	AA	6	HILDENE COLLATERAL MGMT 5.50 12/28/42		09/27/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000		1FE
43133A	AA	5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038		08/13/2018	BANC OF AMERICA SECURITIES		84,280,000	86,000,000		1FE
448579	AG	7	HYATT HOTELS 4.375 09/15/2028		08/07/2018	JP MORGAN SECURITIES INC		14,979,900	15,000,000		2FE
44903L	AD	1	HYGIENA TL L+400 04/30/2024 AR		08/17/2018	Private Placement		108,643	109,464		3FE
44962L	AF	4	IHS MARKIT LTD 4.75 08/01/2028	C	07/19/2018	JP MORGAN SECURITIES INC		12,951,640	13,000,000		2FE
45632@	AA	7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2018	Capitalized Interest			68,969		5*GI
45632@	AA	7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2018	Capitalized Interest			69,949		5*GI

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2018	Capitalized Interest			68,654		5*GI
456837 AM 5	ING GROEP NV 4.55 10/02/2028	C	09/25/2018	GOLDMAN SACHS		9,965,800	10,000,000		1FE
46647P AV 8	JPMORGAN CHASE 4.203 07/23/2029		07/16/2018	JP MORGAN SECURITIES INC		5,000,000	5,000,000		1FE
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		03/26/2018	Capital Interest		(1,107)	(244)		1FM
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2018	Capitalized Interest		19,009	19,373		4
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		07/20/2018	Private Placement		4,281,504	4,281,504		1FE
52107Q AJ 4	LAZARD GROUP LLC 4.50 09/19/2028		09/12/2018	CITIGROUP		9,907,900	10,000,000		2FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		08/07/2018	CANTOR FITZGERALD & CO		8,901,563	9,000,000	24,360	1FE
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		09/19/2018	CS FIRST BOSTON		15,840,000	16,000,000	10,827	1FE
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		07/19/2018	GUGGENHEIM CAPITAL MARKET		1,539,393	1,576,843	6,037	1FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		09/14/2018	Private Placement		18,011	18,011		3FE
60687Y AT 6	MIZUHO FINANCIAL 4.254 09/11/2029	C	09/19/2018	BARCLAYS CAPITAL		4,974,650	5,000,000	5,908	1FE
60687Y AT 6	MIZUHO FINANCIAL 4.254 09/11/2029	C	09/19/2018	JP MORGAN SECURITIES INC		4,975,850	5,000,000	5,908	1FE
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023		07/26/2018	STIFEL NICOLAUS		5,760,000	6,400,000		5FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/13/2018	Private Placement		3,483,871	3,483,871		1FE
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/26/2018	Private Placement		2,322,581	2,322,581		1FE
636180 BP 5	NATIONAL FUEL GAS CO 4.75 09/01/2028		08/08/2018	JP MORGAN SECURITIES INC		9,927,300	10,000,000		2FE
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		07/24/2018	CITIGROUP		7,997,783	8,000,000		1FE
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		07/24/2018	CITIGROUP		11,498,419	11,500,000		1FE
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027		07/17/2018	WELLS FARGO BROKERAGE SERVICES		12,800,000	12,800,000		1FE
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		07/09/2018	Private Placement		15,370	15,370		3FE
67108B BG 9	OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31		08/17/2018	MORGAN STANLEY		10,000,000	10,000,000		1FE
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		07/13/2018	Private Placement		77,496	77,496		3FE
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		08/17/2018	Private Placement		49,316	49,316		3FE
67575N BG 7	OMART 2018-T2 AT2 ABS SSNR 3.5979 08/50		08/07/2018	BARCLAYS CAPITAL		7,999,995	8,000,000		1FE
69349L AR 9	PNC BANK NA BKNT 4.05 07/26/2028		07/23/2018	CITIGROUP		14,963,400	15,000,000		1FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018	Private Placement		(94,083)	(94,083)		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		06/29/2018	Private Placement		94,083	94,083		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/10/2018	Private Placement		42,297	42,297		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/16/2018	Private Placement		26,103	26,103		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/23/2018	Private Placement		18,369	18,369		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/02/2018	Private Placement		7,251	7,251		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/06/2018	Private Placement		33,717	33,717		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/13/2018	Private Placement		15,227	15,227		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/20/2018	Private Placement		16,919	16,919		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/31/2018	Private Placement		69,246	69,246		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/04/2018	Private Placement		21,148	21,148		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/11/2018	Private Placement		15,227	15,227		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/14/2018	Private Placement		17,402	17,402		3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/28/2018	Private Placement		277,951	277,951		3FE
704955 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		07/02/2018	Private Placement		681,261	686,409		3FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/03/2018	Private Placement		714,286	714,286		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/12/2018	Private Placement		1,000,000	1,000,000		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/19/2018	Private Placement		984,127	984,127		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		07/30/2018	Private Placement		142,857	142,857		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/20/2018	Private Placement		571,429	571,429		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/22/2018	Private Placement		873,016	873,016		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/23/2018	Private Placement		714,286	714,286		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/28/2018	Private Placement		1,555,556	1,555,556		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		08/31/2018	Private Placement		2,507,937	2,507,937		1FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		09/07/2018	Private Placement		2,539,683	2,539,683		1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2018	Capitalized Interest		1,544	1,544		5*GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2018	Capitalized Interest		795	795		5*GI
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		08/07/2018	Exchanged		1,430,648	1,703,152		4FE
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		09/28/2018	Capitalized Interest		6,421	7,380		4FE
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKET		14,500,000	14,500,000		2AM
74040Y AB 8	PRETSL 10A A2 CDO SSNR FLT 07/03/33		09/07/2018	GUGGENHEIM CAPITAL MARKET		7,362,255	7,448,377	46,302	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		08/23/2018	STIFEL NICOLAUS		6,262,736	6,640,409	33,010	1FE
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		09/18/2018	CS FIRST BOSTON		4,151,574	4,562,169	30,003	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/18/2018	CS FIRST BOSTON		4,238,182	4,581,818	30,820	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		09/13/2018	CS FIRST BOSTON		9,693,130	10,149,874	64,433	1FE
741222 ZZ 9	PRODUCTION RESOURCE TL L+768 08/20/24 AR		08/21/2018	Private Placement		3,637,500	3,750,000		4FE
74331M AA 4	PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35		09/21/2018	MORGAN STANLEY		10,999,641	11,000,000		1FE
74331M AB 2	PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35		09/21/2018	MORGAN STANLEY		10,999,712	11,000,000		1FE
74338* AA 6	AMAZON GARNER NC CTL 4.034 11/15/2039		08/08/2018	Private Placement		7,500,000	7,500,000		1FE
74348T AS 1	PROSPECT CAPITAL NOTZ 6.375 01/15/2024		09/27/2018	RBC CAPITAL MARKETS		2,990,550	3,000,000		2FE
743674 BD 4	PROTECTIVE LIFE 4.30 09/30/2028		08/16/2018	BANC OF AMERICA SECURITIES		14,963,850	15,000,000		2FE
745777 ZZ 8	PYRAMID MGMT DDTL L+675 07/15/2021 AR		09/26/2018	Private Placement		127,980	127,980		2FE
74983D AQ 0	RACEP 2016-10A A2R CLO SNR FLT 07/25/31		07/12/2018	CITIGROUP		17,500,000	17,500,000		1FE
776743 AF 3	ROPER TECHNOLOGIES INC 4.20 09/15/2028		08/14/2018	JP MORGAN SECURITIES INC		9,989,200	10,000,000		2FE
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	06/14/2018	STIFEL NICOLAUS		(988,549)	(1,008,724)	(97,870)	1FE
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		07/25/2018	CS FIRST BOSTON		2,952,049	2,983,280	1,978	1FE
78448T AD 4	SMBC AVIATION CA 4.125 07/15/2023	C	07/23/2018	GOLDMAN SACHS		24,966,000	25,000,000		2FE
78488L AA 8	SWC 2018-1A A ABS SNR 4.75 08/15/2033		07/27/2018	BARCLAYS CAPITAL		44,683,254	45,000,000		1FE
817555 ZZ 1	SFE INTERMEDIATE TL L+475 07/31/2024 AR		09/05/2018	Private Placement		367,500	375,000		2FE
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		07/31/2018	CITIGROUP		21,499,804	21,500,000		1FE
83438J AA 4	SLOSO 2007-1A A1LA CDO SSNR FLT 10/07/37		07/25/2018	GUGGENHEIM CAPITAL MARKET		12,158,425	13,197,748	17,148	1AM
84650H AD 1	SPAREFOOT 1L TL L+425 04/13/2024 AR		09/17/2018	Private Placement		121,531	123,382		3FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		07/18/2018	AMHERST SECURITIES CORP		487,879	491,875		1FE
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		07/09/2018	Exchanged		773,418	773,889		2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		08/01/2018	Private Placement		124,444	124,444		2FE
870666 ZZ 0	TERSERA TL L+525 03/30/2023 AR		07/12/2018	Private Placement		162,401	164,456		3FE
870888 ZZ 0	TERSERA 2L TL L+525 03/30/2023 AR		09/27/2018	Private Placement		154,667	156,625		3FE
87165V AK 5	SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31	C	08/29/2018	MORGAN STANLEY		11,500,000	11,500,000		1FE
87165V AP 4	SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31	C	08/29/2018	MORGAN STANLEY		4,000,000	4,000,000		1FE
87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031		07/18/2018	WELLS FARGO BROKERAGE SERVICES		11,596,915	11,600,000		1FE
875888 ZZ 5	THE DWYER GROUP DDTL L+550 05/21/2024 AR		08/10/2018	Private Placement		409,224	413,880		3FE
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038		07/19/2018	BANC OF AMERICA SECURITIES		11,999,740	12,000,000		1FE
887389 AK 0	TIMKEN CO 4.5012/15/2028		08/22/2018	BANC OF AMERICA SECURITIES		9,986,800	10,000,000		2FE
89441# AA 4	VA TRAVERSE CITY CTL 4.613 11/15/2039		09/18/2018	Private Placement		13,208,352	13,077,576		1Z
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		07/25/2018	GUGGENHEIM CAPITAL MARKET		616,539	664,732	534	1AM
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		07/26/2018	CS FIRST BOSTON		20,018,179	21,699,923	22,187	1AM
903329 AC 4	USCAP 1A A2 CDO SNR FLT 05/01/2034		09/07/2018	GUGGENHEIM CAPITAL MARKET		11,193,375	11,400,000	41,847	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
903555 ZZ 6	UROLOGY MGMT TL L+500 08/31/2024 AR		08/31/2018	Private Placement		678,367	695,960		2FE
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34		09/07/2018	GUGGENHEIM CAPITAL MARKET		5,630,531	5,700,000	20,080	1FE
913017 CY 3	UNITED TECH CORP 4.125 11/16/2028		08/13/2018	HSBC SECURITIES		14,994,600	15,000,000		2FE
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		37,000,000	37,000,000		1FE
91823G AC 2	VCO 2018-1A B CLO MEZ 4.979 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		12,499,501	12,500,000		1FE
92277G AN 7	VENTAS REALTY LP 4.40 01/15/2029		08/06/2018	WELLS FARGO BROKERAGE SERVICES		9,995,400	10,000,000		2FE
92343V EQ 3	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		987	1,000		2FE
940555 ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR		08/01/2018	Private Placement		355,019	359,513		3FE
960386 AM 2	WABTEC 4.70 09/15/2028		09/12/2018	GOLDMAN SACHS		14,983,350	15,000,000		2FE
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023		08/07/2018	DEUTSCHE BANK		24,000,000	24,000,000		2FE
970222 ZZ 1	VPROP OPERATING TL L+950 08/01/2021 AR		09/04/2018	Capitalized Interest		9,893	9,815	10	2FE
970648 AG 6	WILLIS NORTH AMERICA 4.50 09/15/2028		09/05/2018	BANC OF AMERICA SECURITIES		4,998,350	5,000,000		2FE
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043		08/16/2018	BANC OF AMERICA SECURITIES		8,999,553	9,000,000		1FE
97988L AC 9	WDMNT 2018-5A A2 CLO SNR FLT 07/25/2030		07/20/2018	DEUTSCHE BANK		8,000,000	8,000,000		1FE
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		07/31/2018	Private Placement		806,920	806,920		3FE
98625L AJ 1	YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031	C	08/20/2018	GOLDMAN SACHS		8,500,000	8,500,000		1FE
98886M AY 0	ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28	C	09/18/2018	NOMURA SECURITIES INTL		24,000,000	24,000,000		1FE
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38		09/28/2018	DEUTSCHE BANK		7,093,331	7,200,000		1FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,519,565,653	1,533,494,469	778,022	XXX
8399997. Total - Bonds - Part 3						1,579,913,253	1,593,864,469	827,300	XXX
8399999. Total - Bonds						1,579,913,253	1,593,864,469	827,300	XXX
Preferred Stocks - Industrial and Miscellaneous									
088577 ZB 0	BEXION PHARMACEUTICALS B		09/10/2018	Private Placement	10,092.000	199,996			P4AZ
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E		08/31/2018	Private Placement	4,243,718.000	2,310,000			P4AZ
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		09/28/2018	Capitalized Interest	20,291.000	243,492			P5A
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%		09/25/2018	Private Placement	550,000.000	55,000,000			P2UFE
77926L 30 0	ROUNDPOINT MTG SERV A 8.00		08/10/2018	STIFEL NICOLAUS	50,000.000	5,000,000			P4UZ
857477 BA 0	STATE STREET CRP H 5.625		09/20/2018	GOLDMAN SACHS		5,000,000	5,000,000.00		P2UFE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						67,753,488	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						67,753,488	XXX	0	XXX
8999999. Total - Preferred Stocks						67,753,488	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/25/2018	NON-BROKER	1,000.000	29,248	XXX		L
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/26/2018	NON-BROKER	1,000.000	28,922	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		09/11/2018	NON-BROKER	1,000.000	19,748	XXX		L
151020 10 4	CELGENE CORP		07/25/2018	CORNERSTONE MACRO	10,000.000	873,963	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/10/2018	NON-BROKER	1,000.000	28,794	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/20/2018	NON-BROKER	1,000.000	29,115	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/28/2018	NON-BROKER	500.000	14,387	XXX		L
371927 10 4	GENESIS ENERGY L.P. VE		09/28/2018	NON-BROKER	1,000.000	23,760	XXX		L
404129 ZB 7	HC2 BROADCASTING 8/7/2023		08/07/2018	Private Placement	12,495.000	443,854	XXX		A
404129 ZC 5	HC2 BROADCASTING HOLDINGS INC		08/07/2018	Private Placement	12,245.000	1,836,750	XXX		A
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		08/30/2018	RAYMOND JAMES & ASSOCIATES	3,500.000	60,943	XXX		L
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		09/06/2018	RAYMOND JAMES & ASSOCIATES	6,500.000	82,604	XXX		L
55336V 10 0	MPLX LP VE		09/18/2018	NON-BROKER	1,000.000	35,446	XXX		L
55336V 10 0	MPLX LP VE		09/27/2018	NON-BROKER	1,000.000	34,680	XXX		L

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)
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		09/28/2018	NON-BROKER	1,000.000	67,766	XXX		L
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		09/12/2018	NON-BROKER	1,000.000	40,929	XXX		L
715999 ZZ 4	PHILADELPHIA ENERGY - CLASS A		08/07/2018	Exchanged	82,707.000	703,010	XXX		A
718549 20 7	PHILLIPS 66 PARTNERS LP VE		09/28/2018	NON-BROKER	1,000.000	49,876	XXX		L
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		08/16/2018	Capitalized Interest	8,675.000	103,027	XXX		U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		09/21/2018	FRIEDMAN BILLINGS RAMSEY	200,000.000	2,058,000	XXX		U
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		09/10/2018	NON-BROKER	1,000.000	22,287	XXX		L
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		09/28/2018	NON-BROKER	1,000.000	21,560	XXX		L
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		07/25/2018	CORNERSTONE MACRO	500.000	37,698	XXX		L
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		09/27/2018	STIFEL NICOLAUS	10,000.000	747,862	XXX		L
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038	C	07/20/2018	BANC OF AMERICA SECURITIES	29.000	6,238,342	XXX		U
89148B 10 1	TORTOISE MLP FUND INC		07/17/2018	Exchanged	22,820.000	334,085	XXX		L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	299,379.000	4,640,375	XXX		L
958254 10 4	WESTERN GAS PARTNERS LP VE		09/13/2018	NON-BROKER	1,000.000	49,900	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						18,656,928	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36352@ 10 6	GALIC BROTHERS INC		06/30/2018	Capital Contribution		(92,375)	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						(92,375)	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						18,564,553	XXX	0	XXX
9799999. Total - Common Stocks						18,564,553	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						86,318,042	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,666,231,294	XXX	827,300	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 3.

Statement as of September 30, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		09/15/2018.	MBS Paydown		2,716	2,716	2,752	2,736		(27)		(27)		2,716			0	73	02/01/2039.	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		09/25/2018.	MBS Paydown		357	357	414	398		(34)		(34)		357			0	16	03/01/2032.	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		09/25/2018.	MBS Paydown		296	296	338	327		(4)		(4)		296			0	14	01/01/2032.	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		09/25/2018.	MBS Paydown		882	882	894	893		(11)		(11)		882			0	29	02/01/2039.	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		09/15/2018.	MBS Paydown		470	470	475	473		(1)		(1)		470			0	14	02/15/2039.	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		09/15/2018.	MBS Paydown		246	246	252	251		(1)		(1)		246			0	8	03/15/2039.	1
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		07/20/2018.	MBS Paydown		93,790	93,790	97,852	95,869		(2,112)		(2,112)		93,790			0	3,556	04/20/2031.	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		09/20/2018.	MBS Paydown		20,613	20,613	21,760	21,226		(544)		(544)		20,613			0	874	05/20/2032.	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2018.	Sinking Fund Redemption		32,940	32,940	32,940	32,940				0		32,940			0	1,524	01/15/2042.	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2018.	Sinking Fund Redemption		76,050	76,050	76,050	76,050				0		76,050			0	3,377	02/27/2027.	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		09/15/2018.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	3,077	12/15/2030.	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		09/15/2018.	MBS Paydown		33,236	33,236	36,960	36,044		(2,886)		(2,886)		33,236			0	1,466	01/20/2035.	1FE
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		08/15/2018.	Sinking Fund Redemption		195,690	195,690	195,690	195,690				0		195,690			0	7,526	08/15/2033.	1FE
0599999.	Total - Bonds - U.S. Government					571,572	571,572	580,664	577,182	0	(5,620)	0	(5,620)	0	571,572	0	0	0	21,554	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021		07/01/2018.	Sinking Fund Redemption		2,400,000	2,400,000	2,421,550	2,409,597		(9,597)		(9,597)		2,400,000			0	147,379	07/01/2021.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,400,000	2,400,000	2,421,550	2,409,597	0	(9,597)	0	(9,597)	0	2,400,000	0	0	0	147,379	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
108151 S8 5	BRIDGEPORT CT TX B 5.127 08/15/2018		08/15/2018.	Maturity		1,860,000	1,860,000	1,860,000	1,860,000				0		1,860,000			0	95,362	08/15/2018.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,860,000	1,860,000	1,860,000	1,860,000	0	0	0	0	0	1,860,000	0	0	0	95,362	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		233,877	233,877	233,877	233,877				0		233,877			0	4,832	07/01/2043.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		09/01/2018.	MBS Paydown		94,420	94,420	94,420	94,420				0		94,420			0	1,685	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		09/01/2018.	MBS Paydown		211,478	211,478	210,949	211,036		253		253		211,478			0	4,093	02/01/2042.	1FE
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		09/01/2018.	MBS Paydown		116,289	116,289	119,752			(555)		(555)		116,289			0	1,828	03/01/2048.	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		08/01/2018.	Partial Call		35,000	35,000	35,000	35,000		(0)		(0)		35,000			0	580	11/01/2027.	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		09/15/2018.	MBS Paydown		42,102	42,102	42,102	42,102				0		42,102			0	1,088	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		09/01/2018.	MBS Paydown		309,515	309,515	309,515	309,515				0		309,515			0	5,782	11/01/2038.	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		09/15/2018.	MBS Paydown		569	569	569	569				0		569			0	30	01/15/2021.	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		09/15/2018.	MBS Paydown		356	356	365	356		0		0		356			0	17	05/15/2022.	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		09/15/2018.	MBS Paydown		4,536	4,536	4,809	4,589		(19)		(19)		4,536			0	227	04/15/2023.	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		09/15/2018.	MBS Paydown		17,312	17,312	18,111	17,735		(443)		(443)		17,312			0	750	07/15/2031.	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		09/15/2018.	MBS Paydown		5,234	5,234	5,529	5,267		(25)		(25)		5,234			0	228	03/15/2020.	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		09/15/2018.	MBS Paydown		11,457	11,457	12,199	11,591		(95)		(95)		11,457			0	457	02/15/2022.	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		09/15/2018.	MBS Paydown		47,913	47,913	51,413	48,428		(349)		(349)		47,913			0	1,902	02/15/2022.	1
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		09/15/2018.	MBS Paydown		6,732	6,732	7,362	6,859		(92)		(92)		6,732			0	302	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		09/15/2018.	MBS Paydown		8,038	8,038	8,334	8,133		(75)		(75)		8,038			0	328	09/15/2027.	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		09/15/2018.	MBS Paydown		2,774	2,774	2,927	2,836		(44)		(44)		2,774			0	118	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		09/15/2018.	MBS Paydown		12,639	12,639	13,823	13,171		(500)		(500)		12,639			0	704	03/15/2028.	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		09/15/2018.	MBS Paydown		11,103	11,103	11,657	11,346		(164)		(164)		11,103			0	458	01/15/2029.	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		09/15/2018.	MBS Paydown		2,210	2,210	2,282	2,244		(6)		(6)		2,210			0	88	04/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		09/15/2018.	MBS Paydown		2,564	2,564	2,689	2,630		(38)		(38)		2,564			0	111	09/15/2031.	1
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018		08/15/2018.	Maturity		1,000,000	1,000,000	1,250,876	1,026,920		(26,920)		(26,920)		1,000,000			0	53,750	08/15/2018.	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		09/25/2018.	MBS Paydown		419	419	441	452		3		3		419			0	20	02/25/2021.	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		09/25/2018.	MBS Paydown		1,012	1,012	1,104	1,012		(4)		(4)		1,012			0	44	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		09/25/2018.	MBS Paydown		1,189	1,189	1,381	1,532		(421)		(421)		1,189			0	55	11/25/2021.	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		09/25/2018.	MBS Paydown		5,058	5,058	5,117	5,041		5		5		5,058			0	270	07/25/2022.	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		09/25/2018.	MBS Paydown		3,339	3,339	3,367	3,451				0		3,339			0	172	07/25/2022.	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		09/25/2018.	MBS Paydown		4,720	4,720	5,065	4,764		(27)		(27)		4,720			0	216	07/25/2022.	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		09/25/2018.	MBS Paydown		597	597	639	600		2		2		597			0	24	10/25/2022.	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		09/25/2018.	MBS Paydown		8,418	8,418	9,135	8,511		(58)		(58)		8,418			0	393	12/25/2022.	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		09/25/2018.	MBS Paydown		15,969	15,969	17,679	16,303		(168)		(168)		15,969			0	726	09/25/2023.	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		09/25/2018.	MBS Paydown		3,924	3,924	4,335	4,015		(50)		(50)		3,924			0	185	04/25/2024.	1
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024		09/25/2018.	MBS Paydown		1,068	1,068	1,077	970		45		45		1,068			0	55	04/25/2024.	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		09/25/2018.	MBS Paydown		1,884	1,884	2,013	1,899		(10)		(10)		1,884			0	84	01/25/2022.	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		09/18/2018.	MBS Paydown		12,419	12,419	13,382	12,528		(113)		(113)		12,419			0	571	04/18/2027.	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		09/25/2018.	MBS Paydown		23,209	23,209	24,682	23,821		(507)		(507)		23,209			0	1,024	02/25/2029.	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		09/25/2018.	MBS Paydown		794	794	880	792		1		1		794			0	47	11/25/2019.	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		09/15/2018.	Partial Call		110,000	110,000	113,025	112,048		(2,048)		(2,048)		110,000			0	3,380	12/15/2029.	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		09/25/2018.	MBS Paydown		3,868	3,868	4,079	3,977		(83)		(83)		3,868			0	174	10/25/2031.	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		09/25/2018.	MBS Paydown		2,311	2,311	2,403	2,354		(22)		(22)		2,311			0	93	02/25/2032.	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		09/25/2018.	MBS Paydown		9,159	9,159	8,796	8,714		326		326		9,159			0	390	06/25/2032.	1FE
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		09/25/2018.	MBS Paydown		21,578	21,578	22,742	22,145		(463)		(463)		21,578			0	856	09/25/2032.	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		09/15/2018.	MBS Paydown		22,032	22,032	23,429	22,748		(581)		(581)		22,032			0	998	05/15/2032.	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		09/15/2018.	MBS Paydown		80,912	80,912	86,351	81,717		(485)		(485)		80,912			0	3,200	05/15/2022.	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		09/15/2018.	MBS Paydown		17,917	17,917	18,820	18,366		(308)		(308)		17,917			0	745	05/15/2032.	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		09/25/2018.	MBS Paydown		429,901	429,901	411,898	423,888		4,036		4,036		429,901			0	15,741	05/25/2034.	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		09/01/2018.	MBS Paydown		332,273	332,273	332,273	332,273				0		332,273			0	6,061	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		09/01/2018.	MBS Paydown		232,623	232,623	232,623	232,623				0		232,623			0	4,158	07/01/2041.	1FE
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027		07/01/2018.	Partial Call		110,000	110,000	110,000	110,000				0		110,000			0	4,400	07/01/2027.	1FE
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030		07/01/2018.	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	1,628	07/01/2030.	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		09/01/2018.	MBS Paydown		340,222	340,222	340,222	340,222				0		340,222			0	7,172	07/01/2037.	1FE
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		09/01/2018.	MBS Paydown		105,808	105,808	105,808	105,815		1		1		105,808			0	1,665	01/01/2043.	1FE
34160P CZ 0	FLORIDA ST 5.186 08/01/2018		08/01/2018.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	311,160	08/01/2018.	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		09/01/2018.	MBS Paydown		149,355	149,355	144,687	144,966		1,372		1,372		149,355			0	2,663	06/01/2043.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		09/01/2018.	Partial Call		95,000	95,000	95,000	95,000				0		95,000			0	1,885	02/01/2042.	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/22/2018.	Partial Call		395,000	395,000	412,973	402,689		(7,689)		(7,689)		395,000			0	17,020	07/01/2033.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		09/01/2018.	Partial Call		195,000	195,000	195,000	195,000				0		195,000			0	4,088	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		09/01/2018.	Partial Call		235,000	235,000	235,000	235,000				0		235,000			0	4,638	11/01/2041.	1FE
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2018.	Sinking Fund Redemption		800,000	800,000	874,475	828,395		(28,395)		(28,395)		800,000			0	51,342	07/01/2022.	1FE
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023		09/17/2018.	Partial Call		30,000	30,000	30,000	30,000				0		30,000			0	591	06/01/2023.	1FE
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023		09/17/2018.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	507	12/01/2023.	1FE
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027		09/17/2018.	Partial Call		120,000	120,000	120,000	120,000				0		120,000			0	2,644	12/01/2027.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023		09/17/2018.	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	1,054	12/01/2023.	1FE
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027		09/17/2018.	Partial Call		195,000	195,000	195,000	195,000				0		195,000			0	4,404	12/01/2027.	1FE
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032		09/17/2018.	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	915	12/01/2032.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		09/15/2018.	MBS Paydown		45,627	45,627	45,805	45,769		263		263		45,627			0	1,346	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		09/01/2018.	MBS Paydown		71,189	71,189	71,189	71,189		(0)		(0)		71,189			0	1,445	11/01/2038.	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		09/01/2018.	MBS Paydown		166,476	166,476	162,314	162,527		1,562		1,562		166,476			0	3,025	09/01/2041.	1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		09/01/2018.	MBS Paydown		130,879	130,879	130,879	130,879		(0)		(0)		130,879			0	2,349	08/01/2046.	1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		09/01/2018.	MBS Paydown		102,082	102,082	102,082			0		0		102,082			0	1,249	03/01/2048.	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		09/01/2018.	MBS Paydown		27,734	27,734	27,734	27,734				0		27,734			0	777	01/01/2040.	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		09/01/2018.	MBS Paydown		36,696	36,696	36,696	36,696				0		36,696			0	948	10/01/2036.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		09/01/2018.	MBS Paydown		110,395	110,395	110,395	110,395				0		110,395			0	2,117	08/01/2036.	1FE
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044		09/01/2018.	MBS Paydown		899,409	899,409	870,179	870,942		15,983		15,983		899,409			0	14,472	06/01/2044.	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		09/01/2018.	MBS Paydown		136,700	136,700	136,700	136,700				0		136,700			0	2,522	08/01/2035.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		09/01/2018.	Partial Call		105,000	105,000	105,000	105,000				0		105,000			0	1,863	09/01/2040.	1FE
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		08/11/2018.	Sinking Fund Redemption		417,134	417,134	411,673	415,895		2,010		2,010		417,134			0	21,771	09/11/2018.	3
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2018.	Maturity		208,550	208,550	205,820	207,930		1,034		1,034		208,550			0	15,279	09/11/2018.	3
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		09/15/2018.	MBS Paydown		7,530	7,530	7,530	7,530				0		7,530			0	153	06/15/2036.	1FE
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046		09/01/2018.	MBS Paydown		51,707	51,707	51,707	51,707		9		9		51,707			0	1,068	10/01/2046.	1FE
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		08/30/2018.	Partial Call		3,350,000	3,350,000	3,363,374	3,356,036		(6,036)		(6,036)		3,350,000			0	80,671	10/01/2027.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2018.	Sinking Fund Redemption		130,000	130,000	130,000	130,000				0		130,000			0	5,262	01/01/2030.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		09/01/2018.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	1,824	01/01/2030.	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		09/01/2018.	Partial Call		143,593	143,593	143,593	143,593				0		143,593			0	7,487	07/01/2035.	1
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		09/01/2018.	Partial Call		625,000	625,000	625,000	625,000		(0)		(0)		625,000			0	10,788	11/01/2041.	1FE
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		07/11/2018.	Partial Call		115,000	115,000	115,000	115,000				0		115,000			0	1,747	10/01/2039.	1FE
786106 GN 8	SACRAMENTO CONV BHAC 7.68 8/15/2021		08/15/2018.	Sinking Fund Redemption		2,230,000	2,230,000	2,452,264	2,290,144		(15,003)		(15,003)		2,230,000			0	171,264	08/15/2021.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		09/01/2018.	Partial Call		90,000	90,000	89,914	89,924		76		76		90,000			0	2,633	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		09/01/2018.	Partial Call		155,000	155,000	155,000	155,216		(216)		(216)		155,000			0	3,203	09/01/2039.	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	13,930			(389)		(389)		14,770			0	78	09/01/2047.	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2018.	Sinking Fund Redemption		160,000	160,000	160,000	160,000				0		160,000			0	7,200	07/20/2036.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		09/25/2018.	MBS Paydown		271,519	271,519	271,519	271,517				0		271,519			0	7,668	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		09/25/2018.	MBS Paydown		470,026	470,026	470,026	470,026				0		470,026			0	10,624	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		09/25/2018.	MBS Paydown		360,694	360,694	360,694	360,694				0		360,694			0	7,494	06/25/2041.	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		09/25/2018.	MBS Paydown		198,855	198,855	214,266	211,750		(7,847)		(7,847)		198,855			0	8,250	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		09/25/2018.	MBS Paydown		67,502	67,502	72,733	71,864		(228)		(228)		67,502			0	2,744	03/25/2038.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		09/25/2018.	MBS Paydown		737,494	737,494	737,195	737,207		110		110		737,494			0	15,817	08/25/2042.	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		09/01/2018.	Partial Call		365,000	365,000	365,000	362,989		2,011		2,011		365,000			0	7,388	09/01/2040.	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		09/01/2018.	Partial Call		345,000	345,000	345,000	345,000				0		345,000			0	7,022	05/01/2041.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					24,849,656	24,849,656	25,413,673	24,724,108	0	(71,374)	0	(71,374)	0	24,849,656	0	0	0	966,361	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		09/16/2018.	MBS Paydown		423,615	423,615	423,613	423,614		0		0		423,615			0	11,197	05/16/2042.	1FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		09/25/2018.	MBS Paydown		2,085	2,085	2,102	2,007		58		58		2,085			0	89	12/25/2032.	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		09/25/2018.	MBS Paydown		2,381	2,381	2,413	2,330		41		41		2,381			0	83	12/25/2033.	1FM

Statement as of September 30, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26	..	08/01/2018.	MBS Paydown		3,795	3,795	3,795	3,795				0		3,795			0	101	11/01/2026.	1FE
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	09/15/2018.	MBS Paydown		80,130	80,130	80,096	80,098		11		11		80,130			0	2,202	02/15/2040.	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	..	07/15/2018.	Sinking Fund Redemption		207,512	207,512	217,652	213,117		(494)		(494)		207,512			0	11,896	01/15/2028.	1FE
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029	..	07/25/2018.	MBS Paydown		24,100	24,100	24,100	24,097		2		2		24,100			0	507	07/25/2029.	1FE
00176C AL 5	AMMC CLO 2013-12A X FLT 11/10/30	..	08/10/2018.	MBS Paydown		17,500	17,500	17,500	17,501		(141)		(141)		17,500			0	330	11/10/2030.	1FE
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029	..	07/24/2018.	MBS Paydown		7,875	7,875	7,875	7,874		0		0		7,875			0	165	07/24/2029.	1FE
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29	..	07/14/2018.	MBS Paydown		20,000	20,000	20,000	19,916		(508)		(508)		20,000			0	433	04/14/2029.	1FE
00178L AA 7	AMMC CLO 2017-21A X FLT 11/02/30	..	08/02/2018.	MBS Paydown		12,500	12,500	12,500	12,501				0		12,500			0	266	11/02/2030.	1FE
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024	..	09/14/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,038		(7)		(7)		8,000,031		(31)	(31)	255,787	10/17/2024.	1FE
00191L AW 2	ARES 2013-3A C2R CLO MEZ 4.21 10/17/2024	..	09/14/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,056		(8)		(8)		8,000,048		(48)	(48)	305,927	10/17/2024.	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE	..	09/27/2018.	MBS Paydown		403,855	403,855	359,936	371,796		12,519		12,519		403,855			0	5,071	07/27/2057.	1FE
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE	..	09/28/2018.	MBS Paydown		764,634	764,634	591,636	748,803		34,274		34,274		764,634			0	14,838	01/28/2037.	1FM
00206R CN 0	AT&T INC 3.40 05/15/2025	..	06/28/2018.	MORGAN STANLEY									0					0	44,389	05/15/2025.	2FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	..	09/15/2018.	MBS Paydown		368,448	368,448	357,527	359,234		1,756		1,756		368,448			0	7,139	06/15/2044.	1FE
003555 ZZ 5	ACA COMPLIANCE TL L+550 02/01/2023 AR	..	09/28/2018.	Paydown		7,228	7,228	7,020			208		208		7,228			0	356	02/01/2023.	3FE
004222 ZZ 1	ACCOMMODATIONS PLUS L+500 04/30/2024 AR	..	09/28/2018.	Paydown		6,454	6,454	6,325			129		129		6,454			0	156	04/30/2024.	3FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035	..	07/25/2018.	MBS Paydown		209,745	209,745	193,489	197,503		4,968		4,968		209,745			0	3,488	07/25/2035.	1FE
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033	..	09/02/2018.	MBS Paydown		310,431	310,431	310,353			(5)		(5)		310,431			0	1,696	12/02/2033.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036	..	09/25/2018.	MBS Paydown		1,272,736	1,272,736	1,090,991	1,167,530		13,603		13,603		1,272,736			0	18,464	04/25/2036.	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034	..	09/25/2018.	MBS Paydown		29,101	29,101	23,502	19,691		1,208		1,208		29,101			0	485	11/25/2034.	1FM
005055 ZZ 4	ACCRUENT LLC TL L+475 07/28/2023 AR	..	09/06/2018.	Paydown		3,022,724	3,022,724	2,972,962	2,975,012		47,711		47,711		3,022,724			0	173,193	07/28/2023.	3FE
005065 ZZ 3	ACCRUENT LLC DDTL L+375 07/28/2023 AR	..	09/06/2018.	Paydown		4,337,208	4,337,208	4,309,820	4,309,818		27,390		27,390		4,337,208			0	238,807	07/28/2023.	3FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	09/25/2018.	MBS Paydown		170,017	170,017	159,072	158,750		6,727		6,727		170,017			0	4,660	06/25/2035.	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035	..	09/25/2018.	MBS Paydown		95,426	95,426	66,567	72,476		6,615		6,615		95,426			0	1,409	11/25/2035.	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036	..	09/25/2018.	MBS Paydown		431,092	431,092	306,480	298,070		30,616		30,616		431,092			0	4,998	08/25/2036.	1FM
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027	..	09/15/2018.	Sinking Fund Redemption		325,681	325,681	325,681	325,679		0		0		325,681			0	11,725	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023	..	09/15/2018.	Sinking Fund Redemption		103,772	103,772	103,772	103,771		0		0		103,772			0	4,021	03/15/2023.	2FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	09/15/2018.	MBS Paydown		40,716	40,716	33,133	38,943		(905)		(905)		40,716			0	569	06/15/2032.	1AM
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	09/15/2018.	MBS Paydown		293,154	293,154	250,843	264,451		18,834		18,834		293,154			0	4,106	06/15/2032.	1FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022	..	09/28/2018.	Paydown		25,000	25,000	24,181	24,217		722		722		25,000			0	971	12/21/2022.	3FE
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033	..	07/15/2018.	MBS Paydown		1,455,825	1,455,825	1,185,457	877,348		18,528		18,528		1,455,825			0	24,778	10/15/2033.	1FE
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034	..	07/30/2018.	MBS Paydown		7,076,916	7,076,916	6,935,377	6,944,827		146,844		146,844		7,076,916			0	129,504	01/30/2034.	1FE
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034	..	07/15/2018.	MBS Paydown		257,671	257,671	229,086	231,161		27,239		27,239		257,671			0	4,529	05/01/2034.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	07/30/2018.	MBS Paydown		3,965,330	3,965,330	3,574,874	2,889,948		643,794		643,794		3,965,330			0	60,587	07/30/2034.	1FE
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034	..	09/23/2018.	MBS Paydown		421,947	421,947	357,625	355,315		63,095		63,095		421,947			0	11,283	12/23/2034.	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035	..	09/23/2018.	MBS Paydown		3,931,507	3,931,507	3,504,903	1,369,085		40,188		40,188		3,931,507			0	80,441	03/23/2035.	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035	..	09/23/2018.	MBS Paydown		213,568	213,568	184,470	188,327		13,352		13,352		213,568			0	4,996	07/23/2035.	1FE
014495 AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037	..	09/23/2018.	MBS Paydown		695,275	695,275	535,362	543,385		12,990		12,990		695,275			0	15,644	09/23/2037.	1FE
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037	..	09/23/2018.	MBS Paydown		6,964,669	6,964,669	4,941,981	5,041,791		135,044		135,044		6,964,669			0	155,063	09/23/2037.	1AM
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035	..	09/23/2018.	MBS Paydown		1,578,592	1,578,592	1,205,650	1,224,604		325,443		325,443		1,578,592			0	35,726	12/23/2035.	1FE
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35	..	09/23/2018.	MBS Paydown		2,713,205	2,713,205	2,154,223	2,108,462		41,119		41,119		2,713,205			0	62,333	12/23/2035.	1FE
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036	..	09/23/2018.	MBS Paydown		6,098,521	6,098,521	4,451,970	4,501,699		84,813		84,813		6,098,521			0	137,028	06/23/2036.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036		09/23/2018	MBS Paydown		2,405,211	2,405,211	2,092,534	2,093,688		18,769		18,769		2,405,211			0	54,621	09/23/2036	1FE
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		09/23/2018	MBS Paydown		1,144,286	1,144,286	861,075	875,614		9,188		9,188		1,144,286			0	25,862	12/23/2036	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		09/23/2018	MBS Paydown		306,046	306,046	229,917	233,664		62,743		62,743		306,046			0	6,772	12/23/2037	1AM
02014P BS 2	ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28		07/15/2018	MBS Paydown		6,500,000	6,500,000	6,499,999	6,500,000				0		6,500,000			0	166,676	01/15/2028	1FE
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		09/25/2018	MBS Paydown		197,120	197,120	126,444	128,392		12,763		12,763		197,120			0	4,704	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		09/25/2018	MBS Paydown		49,191	49,191	33,132	29,826		(1,567)		(1,567)		49,191			0	1,968	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		09/25/2018	Pass-Through Loss			5,750	3,873					0					0		06/25/2036	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		09/25/2018	MBS Paydown		90,892	90,892	73,497	73,673		9,082		9,082		90,892			0	1,185	08/25/2037	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		09/25/2018	Pass-Through Loss			244	1,267					0		1,238		(1,238)	(1,238)		08/25/2037	1FM
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	06/30/2018	Partial Call		4,201	4,201	4,211			(1)		(1)		4,201			0		02/12/2023	5*GI
023555 ZZ 1	AMERICAN ACADEMY TL L+625 12/15/2022 AR		08/17/2018	Paydown		48,063	48,063	46,860	46,867		1,196		1,196		48,063			0	2,125	12/15/2022	3FE
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		07/02/2018	Sinking Fund Redemption		28,196	28,196	29,712	28,336		(175)		(175)		28,196			0	2,236	01/02/2019	2FE
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		09/22/2018	Sinking Fund Redemption		307,913	307,913	307,913	307,912		0		0		307,913			0	11,085	09/22/2027	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2018	Sinking Fund Redemption		188,930	188,930	188,930	188,930				0		188,930			0	9,352	01/15/2023	2FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		09/25/2018	MBS Paydown		16,107	16,107	12,080	10,067		(378)		(378)		16,107			0	213	10/25/2046	1FM
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		09/25/2018	MBS Paydown		152,475	152,475	130,462	135,332		6,105		6,105		152,475			0	3,899	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		09/25/2018	MBS Paydown		108,465	108,465	94,500	97,083		5,816		5,816		108,465			0	2,922	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		09/25/2018	MBS Paydown		95,135	95,135	81,595	84,452		2,634		2,634		95,135			0	2,446	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		09/25/2018	MBS Paydown		32,570	32,570	26,565	27,271		4,431		4,431		32,570			0	482	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/17/2018	MBS Paydown		89,921	89,921	90,660	90,424		(54)		(54)		89,921			0	2,269	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		09/17/2018	MBS Paydown		148,826	148,826	150,367	149,996		(114)		(114)		148,826			0	3,647	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		09/17/2018	MBS Paydown		194,576	194,576	196,237	195,774		(117)		(117)		194,576			0	4,495	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		09/17/2018	MBS Paydown		37,698	37,698	37,697	37,686		(3)		(3)		37,698			0	938	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		09/25/2018	MBS Paydown		37,088	37,088	29,068	29,436		(9,953)		(9,953)		37,088			0	519	12/25/2046	1FM
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		09/25/2018	MBS Paydown		77,100	77,100	77,093	76,838		3		3		77,100			0	3,029	10/25/2033	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		09/25/2018	MBS Paydown		47,762	47,762	46,329	46,597		(361)		(361)		47,762			0	1,460	05/25/2034	1FM
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		09/25/2018	MBS Paydown		12,885	12,885	12,871	12,885				0		12,885			0	538	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		08/25/2018	MBS Paydown		166,855	166,855	166,959	166,855				0		166,855			0	7,662	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		09/20/2018	MBS Paydown		34,902	34,902	34,902	34,902				0		34,902			0	1,895	12/20/2024	3AM
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		07/28/2018	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,238		(238)		(238)		6,000,000			0	129,600	07/28/2028	1Z
037411 AZ 8	APACHE CORP 3.25 04/15/2022		08/24/2018	Cash Tender		1,549,225	1,550,000	1,544,746	1,547,543		349		349		1,547,892		1,333	1,333	29,053	04/15/2022	2FE
037411 BD 6	APACHE CORP 2.625 01/15/2023		08/24/2018	Cash Tender		3,307,852	3,403,000	3,170,405	3,248,937		58,915		58,915		3,307,852			0	93,445	01/15/2023	2FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		09/15/2018	MBS Paydown		202,650	202,650	199,761	200,598		602		602		202,650			0	6,586	03/17/2036	1FE
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		09/05/2018	MBS Paydown		80,625	80,625	80,601	80,610		15		15		80,625			0	2,585	09/05/2044	2AM
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		07/30/2018	MBS Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	652	10/30/2045	2AM
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		09/15/2018	Paydown		34,730	34,730	34,730	34,730				0		34,730			0	1,146	10/15/2024	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		09/25/2018	MBS Paydown		181,059	181,059	117,654	142,926		(36,583)		(36,583)		181,059			0	2,471	07/25/2036	1FM
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR		09/28/2018	Paydown		5,256	5,256	5,150			106		106		5,256			0	165	04/10/2024	3FE
05178T AA 9	AURORA MILITARY 5.82 07/15/2034		07/15/2018	Sinking Fund Redemption		5,038	5,038	5,038	5,038				0		5,038			0	293	07/15/2034	1FE
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		07/15/2018	MBS Paydown		54,147	54,147	54,145	54,146		2		2		54,147			0	761	03/15/2021	1FE
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		09/15/2018	MBS Paydown		2,420,785	2,420,785	2,420,725			(150)		(150)		2,420,785			0	15,407	06/15/2021	1FE
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		09/26/2018	MBS Paydown		202,728	202,728	199,687	201,420		663		663		202,728			0	7,484	03/26/2036	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		09/26/2018.	MBS Paydown		84,649	84,649	24,009	42,148		(5,296)		(5,296)		84,649			0	3,372	06/26/2037.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		09/26/2018.	Pass-Through Loss			13,293						0					0		06/26/2037.	1FM
05532F AB 8	BCAP 2009-RR11 1A2 SUB SSUP CSTR 3/26/37		09/26/2018.	MBS Paydown		874,924	874,924	807,117	827,947		40,063		40,063		874,924			0	21,486	03/26/2037.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		08/26/2018.	MBS Paydown		283,305	283,305	150,964	150,082		(46,070)		(46,070)		283,305			0	9,955	05/26/2036.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		09/26/2018.	Pass-Through Loss			126				67,728		67,728					0		05/26/2036.	1FM
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35		09/20/2018.	MBS Paydown		851,160	851,160	805,410	835,619		14,608		14,608		851,160			0	24,407	12/20/2035.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		09/26/2018.	MBS Paydown		1,579,413	1,579,413	1,313,874	1,426,794		63,519		63,519		1,579,413			0	40,386	04/26/2035.	1FM
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		08/26/2018.	MBS Paydown		29,022	29,022	28,805	28,825		341		341		29,022			0	932	12/26/2035.	1FM
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		08/26/2018.	MBS Paydown		490,208	490,208	470,600	476,627		29,635		29,635		490,208			0	11,349	02/26/2036.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		09/26/2018.	MBS Paydown		175,857	175,857	166,624	171,106		1,260		1,260		175,857			0	7,031	10/26/2035.	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		09/27/2018.	MBS Paydown		483,654	483,654	467,935	478,317		4,872		4,872		483,654			0	12,198	09/27/2036.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2018.	MBS Paydown		179,468	179,468	156,954	160,219		881		881		179,468			0	3,718	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		09/26/2018.	Pass-Through Loss			2,331						0		(255)		255	255		06/26/2037.	1FM
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		09/26/2018.	MBS Paydown		963,223	963,223	847,636	912,185		65,344		65,344		963,223			0	21,685	01/26/2036.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		08/26/2018.	MBS Paydown		684,932	684,932	625,856	668,127		5,679		5,679		684,932			0	19,128	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		09/26/2018.	MBS Paydown		655,888	655,888	609,975	699,734		(36,523)		(36,523)		655,888			0	14,485	05/26/2036.	1FM
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2018.	MBS Paydown		631,048	631,048	555,322	596,774		58,249		58,249		631,048			0	15,291	11/26/2035.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		09/20/2018.	MBS Paydown		608,707	608,707	502,944	546,058		23,776		23,776		608,707			0	8,004	11/20/2036.	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		7,537		7,537		256,562			0	3,429	02/27/2037.	1FM
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE		09/27/2018.	MBS Paydown		1,004,345	1,004,345	918,975	994,564		19,374		19,374		1,004,345			0	37,650	08/27/2037.	1FM
05578Q AD 5	BPCE 4.50 03/15/2025	C	07/03/2018.	BARCLAYS CAPITAL		1,948,360	2,000,000	1,939,520	1,946,261		3,238		3,238		1,949,499		(1,139)	(1,139)	60,622	03/15/2025.	2FE
05578Q AD 5	BPCE 4.50 03/15/2025	C	07/05/2018.	BARCLAYS CAPITAL		3,906,160	4,000,000	3,879,040	3,892,522		6,583		6,583		3,899,104		7,056	7,056	205,994	03/15/2025.	2FE
05583W AA 1	BSPRT 2017-FL1 A CLO SSNR FLT 06/15/27		09/15/2018.	MBS Paydown		1,773,004	1,773,004	1,773,004	1,773,281		(273)		(273)		1,773,004			0	39,990	06/15/2027.	1FE
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		09/15/2018.	Paydown		115,292	115,292	115,292	115,292				0		115,292			0	2,667	08/15/2035.	1FE
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		09/25/2018.	MBS Paydown		275,998	275,998	275,928	275,931		26		26		275,998			0	5,432	05/25/2029.	1FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		09/15/2018.	Paydown		76,463	76,463	76,463	76,463				0		76,463			0	2,027	07/15/2032.	1FE
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037		09/15/2018.	Paydown		75,252	75,252	75,252	75,252				0		75,252			0	2,138	03/15/2037.	1FE
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		09/15/2018.	Paydown		56,812	56,812	56,812					0		56,812			0	1,049	05/15/2038.	1FE
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032		09/15/2018.	Paydown		35,730	35,730	35,730	35,730				0		35,730			0	928	11/15/2032.	1
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		08/20/2018.	MBS Paydown		1,118,012	1,118,012	1,118,012	1,118,012				0		1,118,012			0	25,963	05/20/2025.	1FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2018.	MBS Paydown		78,756	78,756	68,383	65,402		3,963		3,963		78,756			0	1,995	02/20/2036.	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		09/20/2018.	Pass-Through Loss			5,068						0					0		02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2018.	MBS Paydown		18,590	18,590	15,124	14,014		(52,814)		(52,814)		18,590			0	751	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		09/25/2018.	Pass-Through Loss			6,125						0					0		03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		09/25/2018.	MBS Paydown		11,833	11,833	11,955	10,713		131		131		11,833			0	435	03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		09/25/2018.	Pass-Through Loss			553						0					0		03/25/2036.	1FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2018.	MBS Paydown		1,033,752	1,033,752	940,797	947,250		78,705		78,705		1,033,752			0	25,620	11/20/2035.	4FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		09/20/2018.	Pass-Through Loss			172	157					0		159		(159)	(159)		11/20/2035.	4FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		09/25/2018.	MBS Paydown		214,143	214,143	214,338	211,080		(560)		(560)		214,143			0	7,668	01/25/2036.	3FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		09/25/2018.	Pass-Through Loss			6,035						0					0		01/25/2036.	3FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		09/20/2018.	MBS Paydown		17,497	17,497	16,252	15,961		(12,444)		(12,444)		17,497			0	448	09/20/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		09/20/2018	Pass-Through Loss			5,311						0					0		09/20/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2018	MBS Paydown		49,733	49,733	37,921	30,525		(1,948)		(1,948)		49,733			0	820	05/25/2035	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		09/25/2018	Pass-Through Loss			3,643						0					0		05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2018	MBS Paydown		101,901	101,901	75,281	69,947		(3,088)		(3,088)		101,901			0	1,602	05/25/2035	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		09/25/2018	Pass-Through Loss			7,465						0					0		05/25/2035	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		09/25/2018	MBS Paydown		26,619	26,619	23,658	23,619		335		335		26,619			0	710	04/25/2034	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		09/25/2018	MBS Paydown		79,395	79,395	74,234	74,183		(2,214)		(2,214)		79,395			0	2,110	04/25/2034	1FM
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		09/25/2018	MBS Paydown		74,124	74,124	73,012	72,974		(336)		(336)		74,124			0	1,699	02/25/2034	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		09/25/2018	MBS Paydown		95,637	95,637	92,469	92,765		(1,540)		(1,540)		95,637			0	2,115	02/25/2035	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SNR FLT 02/25/2035		09/25/2018	MBS Paydown		119,434	119,434	116,299	116,577		(1,526)		(1,526)		119,434			0	2,641	02/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2018	MBS Paydown		63,217	63,217	61,394	53,564		1,262		1,262		63,217			0	2,356	09/25/2035	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		09/25/2018	Pass-Through Loss			2,810	2,488					0		(218)		218	218		09/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		07/25/2018	Pass-Through Loss			110	97					0		99		(99)	(99)		10/25/2035	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		09/25/2018	MBS Paydown		261,124	261,124	230,097	234,139		15,328		15,328		261,124			0	5,937	10/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		08/25/2018	Pass-Through Loss			11	11					0		11		(11)	(11)		11/25/2035	3FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		09/25/2018	MBS Paydown		3,468	3,468	3,388	3,404		(6)		(6)		3,468			0	89	11/25/2035	3FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2018	MBS Paydown		172,920	172,920	164,506	167,854		(2,916)		(2,916)		172,920			0	6,340	12/25/2035	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		09/25/2018	Pass-Through Loss			4,676	4,448					0					0		12/25/2035	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		09/20/2018	MBS Paydown		624,849	624,849	599,074	600,881		10,962		10,962		624,849			0	15,724	07/20/2036	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2018	MBS Paydown		497,750	497,750	435,207	411,748		35,934		35,934		497,750			0	12,018	09/20/2046	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		09/20/2018	Pass-Through Loss			540						0		(506)		506	506		09/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		09/20/2018	MBS Paydown		181,806	181,806	150,329	158,221		12,847		12,847		181,806			0	4,684	11/20/2046	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		09/20/2018	Pass-Through Loss			3,987	3,297					0					0		11/20/2046	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2018	MBS Paydown		3,441	3,441	3,269	2,418		(56)		(56)		3,441			0	176	01/25/2037	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		09/25/2018	Pass-Through Loss			1,116	1,060					0					0		01/25/2037	1FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		08/25/2018	MBS Paydown		85,092	85,092	81,912	78,779		(3,457)		(3,457)		85,092			0	3,196	09/25/2036	2FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		09/25/2018	Pass-Through Loss			10,223				1,535		1,535					0		09/25/2036	2FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		08/25/2018	Pass-Through Loss			95	90					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		1,101			0	54	10/25/2036	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		09/20/2018	MBS Paydown		141,254	141,254	115,767	114,885		4,521		4,521		141,254			0	1,779	10/20/2046	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		09/20/2018	MBS Paydown		55,123	55,123	47,406	48,536		(22,024)		(22,024)		55,123			0	747	05/20/2047	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2018	MBS Paydown		786,004	786,004	724,117	710,298		38,118		38,118		786,004			0	19,275	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		09/20/2018	Pass-Through Loss			26,801						0					0		05/20/2036	1FM
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		09/25/2018	Pass-Through Loss			197,384				6		6					0		07/25/2047	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		09/26/2018	MBS Paydown		124,042	124,042	89,455	106,518		153,600		153,600		124,042			0	5,079	03/26/2037	3FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2018	MBS Paydown		21,034	21,034	18,382	16,472		276		276		21,034			0	718	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		09/25/2018	Pass-Through Loss			1,983	1,760					0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2018	MBS Paydown		1,763	1,763	1,528	1,452		(1,830)		(1,830)		1,763			0	45	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		09/20/2018	Pass-Through Loss			6	5					0					0		09/20/2037	1FM
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		09/26/2018	MBS Paydown		365,825	365,825	347,534	364,056		5,610		5,610		365,825			0	14,674	08/26/2037	1FM
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036		08/26/2018	MBS Paydown		433,621	433,621	375,082	414,486		21,412		21,412		433,621			0	13,910	01/26/2036	1FM
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036		09/26/2018	MBS Paydown		93,187	93,187	74,084	90,580		(1,047)		(1,047)		93,187			0	3,485	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
059666 ZZ 3	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		09/28/2018.	Paydown		6,126	6,126	5,920	8,047		149		149		6,126			0	120,771	08/17/2023.	3FE
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR		09/28/2018.	Paydown		3,321	3,321	3,256			65		65		3,321			0	75	08/14/2023.	3FE
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2018.	MBS Paydown		251,146	251,146	217,232	223,560		8,101		8,101		251,146			0	3,265	07/26/2036.	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		09/26/2018.	Pass-Through Loss			5,227						0					0		07/26/2036.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2018.	MBS Paydown		428,427	428,427	266,211	323,591		7,379		7,379		428,427			0	17,320	08/26/2037.	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2018.	Pass-Through Loss			127,550						0					0		08/26/2037.	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		09/26/2018.	MBS Paydown		133,320	133,320	129,612	129,631		(4,235)		(4,235)		133,320			0	3,590	07/26/2035.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2018.	MBS Paydown		116,650	116,650	91,618	98,543		1,082		1,082		116,650			0	4,734	08/26/2036.	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		09/26/2018.	Pass-Through Loss			38,737						0					0		08/26/2036.	1FM
06738E AW 5	BARCLAYS PLC 4.836 05/09/2028	C	06/29/2018.	CS FIRST BOSTON									0					0	72,540	05/09/2028.	3FE
06849R AF 9	BARRICK NA FIN 4.40 05/30/2021		07/17/2018.	Make Whole Call		1,254,401	1,203,000	1,202,230	1,202,728		272		272		1,203,000			0	84,778	05/30/2021.	2FE
07177M AB 9	BAXALTA INC 4.00 06/23/2025		09/11/2018.	Cash Tender		3,543,758	3,511,000	3,487,266	3,492,380		1,504		1,504		3,493,884		17,116	17,116	124,345	06/23/2025.	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		09/28/2018.	MBS Paydown		91,596	91,596	91,596	91,596				0		91,596			0	2,620	11/28/2036.	2FM
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/01/2018.	Paydown		24,027	24,027	19,712	16,671		4,173		4,173		24,027			0	1,023	12/10/2022.	4FE
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		09/25/2018.	MBS Paydown		118,959	118,959	119,333	119,456		(146)		(146)		118,959			0	3,151	07/25/2034.	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		09/25/2018.	MBS Paydown		187,519	187,519	188,337	187,995		(330)		(330)		187,519			0	4,924	07/25/2034.	1FM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		09/25/2018.	MBS Paydown		158,317	158,317	160,441	160,635		(1,438)		(1,438)		158,317			0	5,378	07/25/2034.	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		09/25/2018.	MBS Paydown		240,203	240,203	242,755	241,320		(994)		(994)		240,203			0	8,617	09/25/2033.	1FM
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		09/25/2018.	MBS Paydown		18,654	18,654	18,864	18,749		578		578		18,654			0	485	03/25/2044.	2FM
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		09/25/2018.	MBS Paydown		141,268	141,268	129,613	129,562		9,032		9,032		141,268			0	3,307	01/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2018.	MBS Paydown		212,978	212,978	180,597	175,483		6,168		6,168		212,978			0	5,076	04/25/2035.	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		09/25/2018.	Pass-Through Loss			6,652						0					0		04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		09/25/2018.	MBS Paydown		2,952	2,952	2,686	2,708		121		121		2,952			0	78	07/25/2035.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		09/25/2018.	MBS Paydown		4,055	4,055	2,148	1,731		(624)		(624)		4,055			0	87	04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		09/25/2018.	Pass-Through Loss			1,678	892					0		(2)		2	2		04/25/2037.	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		09/25/2018.	MBS Paydown		55,557	55,557	41,529	43,191		891		891		55,557			0	744	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		09/25/2018.	MBS Paydown		308,263	308,263	311,923	310,484		(1,480)		(1,480)		308,263			0	11,489	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2018.	MBS Paydown		275,580	275,580	234,012	228,854		22,280		22,280		275,580			0	6,112	02/25/2047.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		09/25/2018.	Pass-Through Loss			39,762						0					0		02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		09/25/2018.	MBS Paydown		68,971	68,971	61,923	61,279		1,033		1,033		68,971			0	1,958	10/25/2036.	1FM
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018		07/16/2018.	Exchanged		475,189	475,189	475,189					0		475,189			0	20,517	09/09/2018.	4Z
088588 ZZ 4	BEYONDTRUST SOFTWARE L+625 11/21/2023 AR		09/28/2018.	Paydown		9,375	9,375	9,163	9,166		209		209		9,375			0	459	11/21/2023.	3FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		09/15/2018.	MBS Paydown		6,103	6,103	5,849	6,102		(0)		(0)		6,103			0	244	01/15/2018.	6FE
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		07/15/2018.	MBS Paydown		3,369	3,369	3,369	1,625	59	3,974		4,033		3,369			0	150	12/15/2029.	6FE
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022		08/01/2018.	MBS Paydown		3,377,932	3,377,932	3,240,703	3,369,147		8,785		8,785		3,377,932			0	68,056	02/01/2022.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		09/20/2018.	Sinking Fund Redemption		187,334	187,334	187,550	187,463		(20)		(20)		187,334			0	6,485	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		09/20/2018.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	8,316	06/20/2020.	1FE
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2018.	Maturity		10,767	10,767	9,876	10,767				0		10,767			0	671	07/02/2018.	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2018.	Sinking Fund Redemption		19,989	19,989	22,140	19,989				0		19,989			0	1,431	01/02/2020.	1FE
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022		07/15/2018.	Sinking Fund Redemption		47,073	47,073	55,448	48,673		(545)		(545)		47,073			0	3,167	07/15/2022.	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		178			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		376,523	376,523	376,516			47		47		376,523			0	7,008	02/15/2033.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		09/15/2018	MBS Paydown		833,304	833,304	833,289			3		3		833,304			0	3,203	06/15/2033	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	09/25/2018	MBS Paydown		692,625	692,625	677,011	680,617		3,103		3,103		692,625			0	15,929	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	09/25/2018	MBS Paydown		367,500	367,500	362,589	364,249		773		773		367,500			0	8,169	03/27/2028	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		09/15/2018	MBS Paydown		20,000	20,000	19,994	19,995		1		1		20,000			0	518	04/15/2047	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		09/15/2018	MBS Paydown		12,500	12,500	12,498	12,498		0		0		12,500			0	350	04/15/2047	1FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		09/25/2018	MBS Paydown		14,159	14,159	12,460	14,169		(212)		(212)		14,159			0	490	08/25/2030	1FM
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35		09/25/2018	MBS Paydown		7,923	7,923	7,903	7,878		17		17		7,923			0	262	05/25/2035	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		09/25/2018	MBS Paydown		237,704	237,704	236,218	235,717		(3)		(3)		237,704			0	6,293	07/25/2035	1FM
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44		09/15/2018	MBS Paydown		585,096	585,096	599,440	589,598		(4,012)		(4,012)		585,096			0	20,606	04/15/2044	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2018	MBS Paydown		42,202	42,202	41,286	24,922		(799)		(799)		42,202			0	949	06/20/2036	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2018	MBS Paydown		148,013	148,013	135,544	115,274		8,188		8,188		148,013			0	5,548	01/25/2037	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		09/25/2018	Pass-Through Loss			8,363						0					0		01/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		09/25/2018	MBS Paydown		47,954	47,954	37,321	35,070		(2,241)		(2,241)		47,954			0	1,234	09/25/2037	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		09/25/2018	Pass-Through Loss			88						0					0		09/25/2037	1FM
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		09/15/2018	MBS Paydown		65,005	65,005	65,046	41,019		4,156		4,156		65,005			0	3,940	08/15/2020	1AM
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		09/25/2018	MBS Paydown		29,257	29,257	29,952	29,471		294		294		29,257			0	1,173	02/25/2030	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		09/18/2018	MBS Paydown		281,667	281,667	281,625	281,644		45		45		281,667			0	5,357	03/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		09/18/2018	MBS Paydown		218,830	218,830	218,813	218,817		398		398		218,830			0	5,345	11/18/2028	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		09/18/2018	MBS Paydown		116,112	116,112	116,064	116,044		27		27		116,112			0	2,623	06/18/2029	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		09/18/2018	MBS Paydown		981,750	981,750	962,844	943,883		2,956		2,956		981,750			0	21,938	10/18/2029	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		09/18/2018	MBS Paydown		180,071	180,071	180,053	180,056		3		3		180,071			0	5,054	02/18/2041	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2018	MBS Paydown		3,940	3,940	2,926	2,858		(10)		(10)		3,940			0	153	02/25/2037	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		09/25/2018	Pass-Through Loss			1,135						0					0		02/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2018	MBS Paydown		38,039	38,039	32,842	30,212		(100)		(100)		38,039			0	1,538	04/25/2037	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		09/25/2018	Pass-Through Loss			8,435						0					0		04/25/2037	1FM
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028		09/15/2018	Paydown		322,632	322,632	322,632	322,632		0		0		322,632			0	6,863	02/15/2028	1
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE		09/26/2018	MBS Paydown		282,932	282,932	222,101	262,221		15,101		15,101		282,932			0	7,225	05/26/2036	1FM
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 3.50 04/35 RE		09/26/2018	MBS Paydown		307,375	307,375	271,450	297,405		8,183		8,183		307,375			0	7,650	04/26/2035	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		09/25/2018	MBS Paydown		177,960	177,960	163,257	156,484		6,119		6,119		177,960			0	4,080	07/26/2037	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		09/25/2018	Pass-Through Loss			(2,205)						0		(2,269)		2,269	2,269		07/26/2037	1FM
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		09/26/2018	MBS Paydown		166,523	166,523	166,523	165,891		231		231		166,523			0	6,179	01/26/2036	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		09/26/2018	MBS Paydown		289,313	289,313	289,313	288,278		379		379		289,313			0	10,427	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		09/26/2018	Pass-Through Loss			25,381	14,985					0					0		10/26/2035	1FM
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		09/26/2018	MBS Paydown		82,249	82,249	80,742	81,787		124		124		82,249			0	3,239	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		09/26/2018	Pass-Through Loss			45	6			(0)		(0)					0		11/26/2035	1FM
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35		09/26/2018	MBS Paydown		266,939	266,939	264,736	265,767		584		584		266,939			0	10,438	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		09/26/2018	Pass-Through Loss			62,484	28,565			(162)		(162)					0		09/26/2035	1FM
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		09/26/2018	MBS Paydown		398,572	398,572	285,419	341,967		86,498		86,498		398,572			0	14,493	10/26/2035	1FM
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		09/26/2018	MBS Paydown		21,865	21,865	21,865	21,826		(1,217)		(1,217)		21,865			0	513	04/26/2036	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		09/26/2018	Pass-Through Loss			631	542			(0)		(0)					0		04/26/2036	1FM
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		09/26/2018	MBS Paydown		235,207	235,207	235,207	234,383		482		482		235,207			0	9,346	01/26/2036	1FM
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35		07/26/2018	MBS Paydown		154,736	154,736	150,740	154,736				0		154,736			0	4,601	04/26/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35		09/26/2018	MBS Paydown		376,744	376,744	295,038	372,563		4,181		4,181		376,744			0	12,011	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2018	MBS Paydown		10,329	10,329	5,614	5,181		371		371		10,329			0	392	09/26/2037	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		09/26/2018	Pass-Through Loss			76						0					0		09/26/2037	1FM
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		09/26/2018	MBS Paydown		45,336	45,336	45,269	45,119		247		247		45,336			0	1,518	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2018	Pass-Through Loss			14,845				(36)		(36)		(31)		31	31		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		09/26/2018	MBS Paydown		111,693	111,693	111,693	111,276		129		129		111,693			0	4,334	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		09/26/2018	Pass-Through Loss			2,745	1,537			0		0		(51)		51	51		11/26/2035	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		07/26/2018	MBS Paydown		37,661	37,661	37,661	37,535		59		59		37,661			0	1,208	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		09/26/2018	Pass-Through Loss			190,858	105,564			1,573		1,573					0		09/26/2035	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2018	MBS Paydown		86,285	86,285	15,187	26,676		(5,086)		(5,086)		86,285			0	3,491	12/26/2036	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		09/26/2018	Pass-Through Loss			28,768						0					0		12/26/2036	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		09/26/2018	MBS Paydown		10,993	10,993	9,125	3,924		349		349		10,993			0	184	05/26/2036	1FM
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35		09/26/2018	MBS Paydown		242,517	242,517	237,271	242,517				0		242,517			0	8,989	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		09/26/2018	MBS Paydown		81,207	81,207	81,207	80,964		98		98		81,207			0	3,105	02/26/2035	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		09/26/2018	MBS Paydown		100,951	100,951	100,951	100,690		(14)		(14)		100,951			0	3,914	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		09/26/2018	Pass-Through Loss			13,317	13,117			23		23					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		09/26/2018	MBS Paydown		40,036	40,036	40,235	40,024		5		5		40,036			0	1,595	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		09/26/2018	Pass-Through Loss			6,805	4,840			(17)		(17)					0		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		09/26/2018	MBS Paydown		79,544	79,544	70,799	73,653		3,776		3,776		79,544			0	3,213	04/26/2037	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		09/26/2018	Pass-Through Loss			26,158				(69)		(69)					0		04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		09/26/2018	MBS Paydown		50,782	50,782	50,699	48,833		(1,386)		(1,386)		50,782			0	1,873	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		09/26/2018	Pass-Through Loss			7,727	5,887			2		2					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		09/26/2018	MBS Paydown		73,073	73,073	73,073	70,370		1,714		1,714		73,073			0	607	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		09/26/2018	MBS Paydown		78,261	78,261	78,261	78,261				0		78,261			0	2,075	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		09/26/2018	MBS Paydown		523,208	523,208	523,208	521,621		21		21		523,208			0	18,600	03/26/2036	1FM
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		09/26/2018	MBS Paydown		538,699	538,699	538,699	538,699				0		538,699			0	19,574	08/26/2035	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		09/26/2018	MBS Paydown		161,338	161,338	122,996	128,169		(103,238)		(103,238)		161,338			0	4,202	06/26/2036	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		09/26/2018	MBS Paydown		88,735	88,735	85,629	87,467		689		689		88,735			0	2,380	03/26/2036	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		09/25/2018	MBS Paydown		224,059	224,059	209,495	210,876		400		400		224,059			0	4,330	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		09/25/2018	MBS Paydown		161,065	161,065	150,495	151,402		(1,441)		(1,441)		161,065			0	3,353	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		09/25/2018	MBS Paydown		191,520	191,520	181,346	181,882		(9,010)		(9,010)		191,520			0	3,814	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		09/25/2018	MBS Paydown		40,905	40,905	39,953	40,029		88		88		40,905			0	917	07/25/2043	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		09/28/2018	MBS Paydown		1,609,035	1,609,035	1,169,346	1,233,320		322,256		322,256		1,609,035			0	21,267	12/27/2036	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		09/28/2018	Pass-Through Loss			70,703						0					0		12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		09/25/2018	MBS Paydown		220,742	220,742	212,740	213,000		(13,233)		(13,233)		220,742			0	5,362	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		09/10/2018	Sinking Fund Redemption		69,686	69,686	71,273	70,142		(96)		(96)		69,686			0	2,877	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		09/10/2018	Sinking Fund Redemption		51,465	51,465	51,465	51,465		(0)		(0)		51,465			0	1,818	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		09/10/2018	Sinking Fund Redemption		70,184	70,184	82,411	79,539		(747)		(747)		70,184			0	3,247	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		09/10/2018	Sinking Fund Redemption		43,537	43,537	44,597	44,343		(49)		(49)		43,537			0	1,676	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		09/10/2018	Sinking Fund Redemption		105,978	105,978	107,460	107,127		(66)		(66)		105,978			0	4,188	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		09/10/2018	Sinking Fund Redemption		65,539	65,539	65,539	65,539				0		65,539			0	1,819	08/11/2036	2FE
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		(682)		(682)		115,537			0	3,497	02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		09/20/2018	MBS Paydown		149,638	149,638	130,629	128,650		645		645		149,638			0	3,619	02/20/2036	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		09/20/2018	Pass-Through Loss			(1,252)						0		(1,429)		1,429	1,429		02/20/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		09/25/2018	MBS Paydown		24,663	24,663	23,621	16,480		957		957		24,663			0	746	05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		09/25/2018	MBS Paydown		4,607	4,607	3,432	3,923		387		387		4,607			0	83	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2018	MBS Paydown		242,592	242,592	214,004	209,501		(1,013)		(1,013)		242,592			0	8,823	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		09/25/2018	Pass-Through Loss			9,727						0					0		04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2018	MBS Paydown		108,648	108,648	98,769	93,149		(1,551)		(1,551)		108,648			0	3,768	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		09/25/2018	Pass-Through Loss			8,321						0					0		04/25/2035	1FM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		09/25/2018	MBS Paydown		62,867	62,867	62,425	62,608		28		28		62,867			0	2,226	04/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		09/25/2018	MBS Paydown		112,582	112,582	114,271	113,130		75		75		112,582			0	4,008	08/25/2024	1FM
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31		09/25/2018	MBS Paydown		1,349	1,349	1,356	1,354		140		140		1,349			0	58	11/25/2031	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		09/25/2018	MBS Paydown		459,206	459,206	393,534	383,008		(20,185)		(20,185)		459,206			0	7,246	05/25/2035	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		09/25/2018	Pass-Through Loss			84,995						0					0		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2018	MBS Paydown		62,925	62,925	57,686	50,218		(2,344)		(2,344)		62,925			0	2,343	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2018	Pass-Through Loss			11,647	5,985					0		1,059		(1,059)	(1,059)		05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2018	MBS Paydown		51,094	51,094				51,094		51,094		51,094			0	989	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		09/25/2018	Pass-Through Loss			(15,235)						0					0		01/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2018	MBS Paydown		17,902	17,902	15,462	7,985		661		661		17,902			0	730	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		09/25/2018	Pass-Through Loss			3,570	3,083					0					0		05/25/2036	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		09/20/2018	MBS Paydown		33,475	33,475	29,571	29,317		744		744		33,475			0	791	10/20/2035	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		09/20/2018	Pass-Through Loss			386						0					0		10/20/2035	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		09/20/2018	MBS Paydown		588,321	588,321	515,242	509,102		36,906		36,906		588,321			0	14,378	04/20/2036	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		09/20/2018	MBS Paydown		164,668	164,668	148,863	147,261		9,779		9,779		164,668			0	3,737	04/20/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		09/25/2018	MBS Paydown		8,662	8,662	7,214	6,456		917		917		8,662			0	348	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		09/25/2018	Pass-Through Loss			3						0					0		11/25/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		09/20/2018	MBS Paydown		240,412	240,412	218,896	219,716		(8,520)		(8,520)		240,412			0	5,852	12/20/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		09/20/2018	Pass-Through Loss			41,445	37,736					0		36,876		(36,876)	(36,876)		12/20/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		09/25/2018	MBS Paydown		15,288	15,288	13,230	12,966		(15,792)		(15,792)		15,288			0	336	01/25/2036	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		09/25/2018	MBS Paydown		15,448	15,448	15,426	15,422		9		9		15,448			0	592	02/25/2033	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		09/20/2018	MBS Paydown		19,773	19,773	19,804	19,818		646		646		19,773			0	488	09/20/2034	1FM
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		09/25/2018	MBS Paydown		133,078	133,078	133,324	133,053		(118)		(118)		133,078			0	3,436	05/25/2034	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		09/20/2018	MBS Paydown		217,362	217,362	197,800	199,692		12,168		12,168		217,362			0	5,534	06/20/2035	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		09/20/2018	MBS Paydown		83,349	83,349	83,713	83,772		77		77		83,349			0	1,701	11/20/2034	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		09/20/2018	MBS Paydown		242,765	242,765	243,824	243,998		223		223		242,765			0	4,954	11/20/2034	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2018	MBS Paydown		103,111	103,111	96,217	87,812		474		474		103,111			0	3,501	08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		09/25/2018	Pass-Through Loss			15,933	14,868					0					0		08/25/2035	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		09/15/2018	Paydown		35,184	35,184	35,184	35,184				0		35,184			0	1,206	01/15/2041	2
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		09/15/2018	Paydown		19,946	19,946	19,946	19,946				0		19,946			0	607	03/15/2042	1
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		09/15/2018	Paydown		106,753	106,753	106,753			(0)		(0)		106,753			0	1,275	01/15/2044	2FE
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		08/20/2018	MBS Paydown		82,500	82,500	81,860	81,909		77		77		82,500			0	4,022	08/20/2047	2AM
136375 BT 8	CANADIAN NATL RR 5.55 03/01/19		08/30/2018	Make Whole Call		5,069,525	5,000,000	4,944,050	4,991,772		8,228		8,228		5,000,000			0	346,254	03/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2018.	Paydown		394,737	394,737	462,261	420,142		(4,066)		(4,066)		394,737			0	13,836	06/30/2023.	1
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023		09/25/2018.	Cash Tender		15,149,154	14,899,000	14,918,038	14,908,395		(1,279)		(1,279)		14,907,116		(8,116)	(8,116)	788,563	02/01/2023.	2FE
14311M AL 0	CGMS 2015-3A A2B CLO MEZ SEQ 4.17 07/28		07/28/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	109,463	07/28/2028.	1FE
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		09/25/2018.	MBS Paydown		182,027	182,027	140,502	161,691		20,682		20,682		182,027			0	2,596	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		09/25/2018.	MBS Paydown		379,866	379,866	313,031	373,862		11,107		11,107		379,866			0	5,204	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		09/15/2018.	MBS Paydown		104,982	104,982	104,943	104,952		3		3		104,982			0	3,199	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		09/15/2018.	MBS Paydown		945,687	945,687	944,632	944,600		575		575		945,687			0	25,515	08/15/2041.	1FE
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		09/15/2018.	MBS Paydown		655,270	655,270	655,264	655,208		21		21		655,270			0	17,238	07/15/2042.	1FE
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		09/15/2018.	MBS Paydown		143,200	143,200	143,092			4		4		143,200			0	985	06/15/2043.	1FE
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021		07/01/2018.	Paydown		644,257	644,257	642,647			1,611		1,611		644,257			0	6,282	05/08/2021.	2Z
15137E AJ 2	CECLO 2014-21A C CLO MEZ FLT 07/27/2026		07/27/2018.	MBS Paydown		4,000,000	4,000,000	3,960,000	3,965,490		34,510		34,510		4,000,000			0	161,653	07/27/2026.	2AM
15137E AU 7	CECLO 2014-21A A2BR CLO MEZ 3.50 07/26		07/27/2018.	MBS Paydown		2,100,000	2,100,000	2,100,000	2,092,552		7,448		7,448		2,100,000			0	55,125	07/27/2026.	1Z
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		09/25/2018.	MBS Paydown		274,886	274,886	272,149	272,715		1,002		1,002		274,886			0	10,501	06/25/2032.	1FM
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		09/25/2018.	MBS Paydown		400,010	400,010	400,072	397,717		(1,850)		(1,850)		400,010			0	13,864	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2018.	MBS Paydown		14,318	14,318	12,234	11,476		(687)		(687)		14,318			0	339	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		09/25/2018.	Pass-Through Loss			1,921						0					0		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		09/25/2018.	MBS Paydown		17,452	17,452	15,294	14,466		14,353		14,353		17,452			0	685	11/25/2036.	3FM
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR		09/28/2018.	Paydown		9,342	9,342	9,239	9,239		103		103		9,342			0	607	11/07/2023.	3FE
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		09/05/2018.	Paydown		148,151	148,151	148,337	148,318		(9)		(9)		148,151			0	3,605	01/05/2036.	1
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		09/20/2018.	MBS Paydown		484,014	484,014	484,014			0		0		484,014			0	3,781	03/20/2043.	1FE
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		09/25/2018.	MBS Paydown		4	4	3	3		6		6		4			0		12/25/2018.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2018.	MBS Paydown		446,263	446,263	378,045	374,280		8,646		8,646		446,263			0	10,887	10/25/2035.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		09/25/2018.	Pass-Through Loss			6,115						0					0		10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		09/25/2018.	MBS Paydown		166,312	166,312	150,512	149,147		(4,489)		(4,489)		166,312			0	3,749	03/25/2034.	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		09/25/2018.	MBS Paydown		10,588	10,588	9,860	10,114		134		134		10,588			0	276	05/25/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		09/25/2018.	MBS Paydown		94,524	94,524	87,996	88,224		2,550		2,550		94,524			0	2,224	05/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2018.	MBS Paydown		60,140	60,140	51,084	47,253		(4,137)		(4,137)		60,140			0	1,694	12/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		09/25/2018.	Pass-Through Loss			1,637						0					0		12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2018.	MBS Paydown		2,970	2,970	2,473	1,351		(367)		(367)		2,970			0	95	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		09/25/2018.	MBS Paydown		91,469	91,469	88,525	88,874		1,575		1,575		91,469			0	2,168	11/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2018.	MBS Paydown		138,999	138,999	130,192	124,222		868		868		138,999			0	5,151	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		09/25/2018.	Pass-Through Loss			30,919						0					0		04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2018.	MBS Paydown		191,764	191,764	179,076	161,949		2,366		2,366		191,764			0	7,416	04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		09/25/2018.	Pass-Through Loss			42,656						0					0		04/25/2036.	1FM
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		08/25/2018.	MBS Paydown		119,398	119,398	111,291	119,398				0		119,398			0	4,281	09/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2018.	MBS Paydown		119,011	119,011	114,558	114,625		1,859		1,859		119,011			0	4,049	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2018.	MBS Paydown		1,678	1,678	585	531		(5,090)		(5,090)		1,678			0	37	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		09/25/2018.	Pass-Through Loss			133						0					0		03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		09/25/2018.	MBS Paydown		16,502	16,502	5,611	6,435		(13,098)		(13,098)		16,502			0	630	01/25/2036.	1FM
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037		09/25/2018.	MBS Paydown		341,516	341,516	338,954	341,228				0		341,516			0	13,631	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		09/25/2018.	MBS Paydown		164,291	164,291	164,291	163,490		216		216		164,291			0	6,617	04/25/2037.	1FM
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE		09/25/2018.	MBS Paydown		582,462	582,462	457,233	501,832		(27,199)		(27,199)		582,462			0	20,103	10/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		09/25/2018.	MBS Paydown		400,959	400,959	109,108	174,332		176,365		176,365		400,959			0	10,792	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		09/25/2018.	Pass-Through Loss			(107)						0		(89)		89	89		11/25/2035.	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		09/25/2018.	MBS Paydown		211,248	211,248	208,079	209,493		766		766		211,248			0	8,616	05/25/2037.	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		09/25/2018.	MBS Paydown		152,089	152,089	152,707	152,658		381		381		152,089			0	3,646	06/25/2044.	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		09/25/2018.	MBS Paydown		49,776	49,776	49,480	49,119		(59)		(59)		49,776			0	1,193	06/25/2044.	1FM
190555 ZZ 8	CLINICAL INNOVATIONS L+600 10/17/2023 AR		09/28/2018.	Paydown		9,375	9,375	9,163	9,166		209		209		9,375			0	559	10/17/2023.	3FE
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		09/25/2018.	MBS Paydown		97,403	97,403	97,359			28		28		97,403			0	934	12/26/2047.	1FE
200250 ZZ 4	COMMAND ALKON TL L+500 08/21/2023 AR		09/28/2018.	Paydown		9,375	9,375	9,246	9,250		125		125		9,375			0	490	08/21/2023.	3FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		09/25/2018.	MBS Paydown		439,398	439,398	439,278	439,286		82		82		439,398			0	7,904	10/25/2040.	1FE
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018		07/15/2018.	Maturity		7,000,000	7,000,000	6,309,300	6,945,818		54,182		54,182		7,000,000			0	486,500	07/15/2018.	2FE
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		08/01/2018.	MBS Paydown		149,049	149,049	147,908	148,976		73		73		149,049			0	6,415	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		67		67		1,099,987			0	19,594	07/15/2020.	2AM
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		09/15/2018.	MBS Paydown		1,249,327	1,249,327	1,249,289	1,249,296		35		35		1,249,327			0	20,160	09/15/2023.	1FE
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		2,465			0	115	03/15/2027.	1FM
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/16/2018.	Partial Call		1,313,538	1,292,000	1,208,020	1,236,113		55,887		55,887		1,292,000			0	59,261	09/15/2022.	2FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2018.	Sinking Fund Redemption		245,592	245,592	245,592	245,592				0		245,592			0	14,738	02/28/2033.	2FE
22160@ AA 6	COSTCO MONTEREY PARK CTL 3.91 06/20/2043		09/20/2018.	Paydown		25,716	25,716	25,716	25,716				0		25,716			0	671	06/20/2043.	1FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033		09/25/2018.	MBS Paydown		20,078	20,078	20,078	20,078		55		55		20,078			0	507	06/25/2033.	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		09/25/2018.	MBS Paydown		123,956	123,956	125,109	124,375		(693)		(693)		123,956			0	4,307	06/25/2033.	1FM
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		09/25/2018.	MBS Paydown		248,395	248,395	210,515	253,330		(5,527)		(5,527)		248,395			0	5,669	08/25/2034.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		09/25/2018.	MBS Paydown		48,694	48,694	38,711	39,435		(4,933)		(4,933)		48,694			0	996	10/25/2034.	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		09/25/2018.	MBS Paydown		219,142	219,142	193,393	193,297		(2,160)		(2,160)		219,142			0	9,249	07/25/2035.	1FM
22547R AA 2	CREDITCORP 12.00 07/15/2018		07/15/2018.	Maturity		4,000,000	4,000,000	3,963,200	1,520,000		2,480,000		2,480,000		4,000,000			0	480,000	07/15/2018.	5FE
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		09/25/2018.	MBS Paydown		1,968,892	1,968,892	1,968,826			31		31		1,968,892			0	12,712	07/25/2024.	1FE
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		09/25/2018.	MBS Paydown		12,103	12,103	12,542	12,390		(252)		(252)		12,103			0	533	02/25/2033.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	09/18/2018.	MBS Paydown		183,250	183,250	180,983	181,429		416		416		183,250			0	3,751	04/18/2028.	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	09/18/2018.	MBS Paydown		280,374	280,374	271,349	272,879		1,638		1,638		280,374			0	5,824	08/18/2029.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		09/25/2018.	MBS Paydown		255,596	255,596	229,517	228,085		(6,037)		(6,037)		255,596			0	3,455	02/25/2043.	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		09/15/2018.	Paydown		181,595	181,595	181,595	181,595				0		181,595			0	6,370	12/15/2028.	1
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		09/15/2018.	Paydown		37,611	37,611	37,987	37,945		(15)		(15)		37,611			0	1,151	07/15/2037.	2
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		09/15/2018.	Paydown		110,201	110,201	111,303	111,119		(83)		(83)		110,201			0	2,587	12/15/2029.	1
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		09/15/2018.	Paydown		105,706	105,706	105,706	105,706				0		105,706			0	2,869	05/15/2034.	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		09/15/2018.	Paydown		43,354	43,354	43,354	43,354				0		43,354			0	1,334	12/15/2037.	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038		09/15/2018.	Paydown		49,196	49,196	49,196	49,196				0		49,196			0	1,270	12/15/2038.	1
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		09/15/2018.	MBS Paydown		42,759	42,759	29,878	36,259		(6,740)		(6,740)		42,759			0	559	07/15/2036.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		08/25/2018.	Pass-Through Loss			(267)	459					0		400		(400)	(400)		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		40,258		40,258		105,059			0	1,389	12/25/2046.	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		09/25/2018.	MBS Paydown		115,450	115,450	71,579	77,744		7,096		7,096		115,450			0	1,541	05/25/2047.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		08/20/2018.	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	1,119	02/20/2045.	2AM
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		08/20/2018.	MBS Paydown		45,000	45,000	45,000	45,000				0		45,000			0	1,347	11/20/2047.	2AM
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/2047		08/20/2018.	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,746	11/20/2047.	2AM
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47		08/20/2018.	MBS Paydown		30,000	30,000	29,986	29,986		1		1		30,000			0	829	11/20/2047.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		09/19/2018.	MBS Paydown		26,586	26,586	23,321	23,347		(13,522)		(13,522)		26,586			0	476	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		09/25/2018.	MBS Paydown		421,902	421,902	421,774	421,790		68		68		421,902			0	7,952	06/25/2040.	1FE
23359Z ZA 2	DTV AMERICA 14% 06/22/2018		06/19/2018.	Exchanged									0					0	(64,208)	06/22/2018.	4Z
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33		09/15/2018.	Paydown		53,104	53,104	53,104			64		64		53,104			0	783	03/15/2033.	1FE
24702N AZ 3	DELL TL B L+200 09/07/2023		07/31/2018.	Paydown		10,000	10,000	10,013			(1)		(1)		10,000			0	208	09/07/2023.	2FE
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		08/10/2018.	Sinking Fund Redemption		112,001	112,001	112,001	111,994		1		1		112,001			0	7,640	08/10/2022.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2018.	Sinking Fund Redemption		153,409	153,409	153,409	153,407		0		0		153,409			0	5,561	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2018.	Sinking Fund Redemption		76,705	76,705	76,705	76,704		0		0		76,705			0	2,972	07/30/2027.	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		09/15/2018.	MBS Paydown		13,409	13,409	12,967	12,504				0		13,409			0	325	08/15/2030.	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		09/25/2018.	MBS Paydown		141,168	141,168	111,170	117,956		3,095		3,095		141,168			0	675	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		09/25/2018.	MBS Paydown		198,852	198,852	105,889	96,074		23,258		23,258		198,852			0	2,477	10/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2018.	MBS Paydown		351,639	351,639	321,908	321,006		15,180		15,180		351,639			0	4,577	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		09/25/2018.	Pass-Through Loss			6,902						0					0		02/25/2037.	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		09/25/2018.	MBS Paydown		95,573	95,573	69,410	71,215		(5,817)		(5,817)		95,573			0	1,455	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		09/25/2018.	MBS Paydown		141,783	141,783	106,417	108,647		(16,051)		(16,051)		141,783			0	2,016	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		09/25/2018.	MBS Paydown		97,199	97,199	87,266	82,110		4,994		4,994		97,199			0	2,493	02/25/2036.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		09/25/2018.	Pass-Through Loss			12						0					0		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2018.	MBS Paydown		20,601	20,601	20,572	13,613		675		675		20,601			0	699	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2018.	Pass-Through Loss			3,178	3,173					0					0		02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2018.	MBS Paydown		14,715	14,715	14,695	9,723		482		482		14,715			0	499	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		09/25/2018.	Pass-Through Loss			2,270	2,267					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		301,858	301,858	301,784	301,807		16		16		301,858			0	7,667	07/14/2028.	1FE
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		07/25/2018.	MBS Paydown		40,000	40,000	40,000	40,000				0		40,000			0	1,342	10/25/2045.	2AM
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		07/25/2018.	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,621	07/25/2047.	2AM
25755T AJ 9	DPABS 2018-1A A2I ABS SNR 4.116 07/48		07/25/2018.	MBS Paydown		17,500	17,500	17,500			0		0		17,500			0	182	07/25/2048.	2AM
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		07/25/2018.	MBS Paydown		8,750	8,750	8,747			0		0		8,750			0	96	07/25/2048.	2AM
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		09/15/2018.	Paydown		104,625	104,625	105,096	105,016		(21)		(21)		104,625			0	3,614	03/15/2034.	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/20/2018.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	1,369	07/20/2045.	2AM
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		07/20/2018.	MBS Paydown		17,500	17,500	17,500			(0)		(0)		17,500			0	207	04/20/2048.	2AM
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		07/15/2018.	MBS Paydown		77,949	77,949	77,935	77,945		3		3		77,949			0	3,391	07/15/2024.	2AM
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		07/15/2018.	MBS Paydown		223,446	223,446	223,443	223,446				0		223,446			0	5,839	07/15/2023.	2AM
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		07/15/2018.	MBS Paydown		575,605	575,605	575,598	575,598		4		4		575,605			0	17,178	04/15/2027.	2AM
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		07/15/2018.	MBS Paydown		571,089	571,089	570,994	571,004		25		25		571,089			0	15,419	04/15/2027.	2AM
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	09/15/2018.	MBS Paydown		402,121	402,121	397,008	397,907		1,142		1,142		402,121			0	9,260	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		07/15/2018.	Paydown		171,671	171,671	171,671	171,671				0		171,671			0	4,506	01/15/2019.	1
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		07/15/2018.	Paydown		519,278	519,278	519,278	519,278		3		3		519,278			0	9,235	04/15/2028.	1FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		09/28/2018.	Paydown		4,000	4,000	4,018			9		9		4,000			0	79	10/02/2024.	3FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	09/15/2018.	MBS Paydown		86,534	86,534	86,529	86,531		1		1		86,534			0	2,477	12/15/2039.	1FE
280333 ZZ 1	DRB HOLDINGS TL L+575 10/06/2023 AR		09/28/2018.	Paydown		9,375	9,375	9,140	9,144		231		231		9,375			0	705	10/03/2023.	2FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		07/01/2018.	MBS Paydown		145,385	145,385	146,112	145,385				0		145,385			0	4,998	10/01/2025.	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		07/01/2018.	MBS Paydown		137,094	137,094	137,325	137,094				0		137,094			0	4,673	10/01/2025.	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		09/19/2018.	MBS Paydown		182,224	182,224	176,188	178,138		1,596		1,596		182,224			0	2,796	04/19/2044.	1FE

SCHEDULE D - PART 4

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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)
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		09/19/2018	MBS Paydown		11,017	11,017	10,832	10,854		49		49		11,017			0	198	02/19/2045	1FE
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		09/19/2018	MBS Paydown		151,637	151,637	151,642	151,642		(0)		(0)		151,637			0	3,922	03/19/2046	1FE
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		08/28/2018	Distribution		30,000,000	30,000,000	30,000,000	29,994,642		1,903		1,903		29,996,546		3,454	3,454	1,021,838	07/15/2027	1FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2018	Sinking Fund Redemption		157,843	157,843	157,843	157,843				0		157,843			0	8,222	02/11/2030	1FE
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		07/02/2018	Paydown		6,154	6,154	6,185			9		9		6,154			0	112	06/30/2022	2FE
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033		09/15/2018	Paydown		93,560	93,560	93,560			(0)		(0)		93,560			0	2,016	07/15/2033	1FE
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		09/15/2018	MBS Paydown		90,361	90,361	90,743	90,478		(41)		(41)		90,361			0	2,536	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				0		15,000			0	421	11/15/2042	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		09/15/2018	Paydown		27,214	27,214	27,218	27,217		(0)		(0)		27,214			0	823	02/15/2035	1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		09/15/2018	Paydown		15,595	15,595	15,596	15,596				0		15,595			0	472	06/15/2037	1
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR		09/28/2018	Paydown		3,233	3,233	3,168			65		65		3,233			0	55	05/09/2024	2FE
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		07/30/2018	MBS Paydown		949,367	949,367	949,367	949,364		0		0		949,367			0	35,601	07/30/2026	1FE
32007U BX 6	FIRST DATA TL L+225 04/26/2024		09/19/2018	CITIGROUP		2,401,500	2,400,000	2,406,000			10,837		10,837		2,416,837		(15,337)	(15,337)	68,067	04/26/2024	3FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		09/25/2018	MBS Paydown		102,200	102,200	89,473	92,900		(860)		(860)		102,200			0	1,368	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		09/25/2018	MBS Paydown		224,606	224,606	183,054	220,454		4,090		4,090		224,606			0	3,745	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		09/25/2018	MBS Paydown		523,928	523,928	404,735	501,317		14,989		14,989		523,928			0	7,338	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		09/25/2018	MBS Paydown		606,639	606,639	565,259	595,608		6,174		6,174		606,639			0	7,893	07/25/2036	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2018	MBS Paydown		407,148	407,148	363,665	349,579		30,922		30,922		407,148			0	9,560	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		09/25/2018	Pass-Through Loss			21,040						0		(115)		115	115		09/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		08/25/2018	Pass-Through Loss			(80)						0		(82)		82	82		11/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		09/25/2018	MBS Paydown		318,604	318,604	303,359	276,362		(3,101)		(3,101)		318,604			0	8,760	11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		09/25/2018	MBS Paydown		25,549	25,549	25,184	23,207		(5,755)		(5,755)		25,549			0	597	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		09/25/2018	MBS Paydown		54,277	54,277	33,889	38,499		14,898		14,898		54,277			0	1,458	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		09/25/2018	Pass-Through Loss			(44)	7					0		(32)		32	32		05/25/2036	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2018	MBS Paydown		1,797,723	1,797,723	1,251,476	1,213,622		629,917		629,917		1,797,723			0	31,895	04/25/2035	1FM
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035		09/25/2018	Pass-Through Loss			16,841						0					0		04/25/2035	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		08/25/2018	Pass-Through Loss			3,377	2,837					0		3,377		(3,377)	(3,377)		11/25/2036	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		09/25/2018	MBS Paydown		22,600	22,600	18,983	18,878		924		924		22,600			0	498	11/25/2036	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		09/25/2018	MBS Paydown		1,225,156	1,225,156	814,017	818,528		147,240		147,240		1,225,156			0	28,023	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		09/25/2018	Pass-Through Loss			61,270						0					0		11/25/2037	1FM
33803W AA 7	FISHERS LANE 3.666 08/05/2030		09/05/2018	Sinking Fund Redemption		207,999	207,999	207,999	207,999				0		207,999			0	5,085	08/05/2030	1FE
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047		07/25/2018	MBS Paydown		27,500	27,500	27,500	27,500				0		27,500			0	949	07/25/2047	2AM
343412 AB 8	FLUOR CORP (NEW) 3.375 09/15/2021		09/24/2018	Make Whole Call		5,032,850	5,000,000	4,955,950	4,981,899		18,101		18,101		5,000,000			0	205,819	09/15/2021	2FE
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47		07/30/2018	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	868	04/30/2047	2AM
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47		07/30/2018	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	573	04/30/2047	2AM
344868 AA 2	FOOTBALL 2020 TRUST 5.35 10/05/2020		08/16/2018	Partial Make Whole Call		3,573,126	3,413,174	3,413,174	3,413,174				0		3,413,174			0	214,487	10/05/2020	1FE
345222 ZZ 9	FOUNDATION RISK TL L+475 11/10/2023 AR		07/02/2018	Paydown		2,564	2,564	2,500	2,500		64		64		2,564			0	83	11/10/2023	2FE
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033		09/15/2018	MBS Paydown		1,519,075	1,519,075	1,518,855	1,518,861		89		89		1,519,075			0	33,649	07/15/2033	1FE
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		09/25/2018	MBS Paydown		55,959	55,959	46,621	46,186		205		205		55,959			0	2,283	11/25/2052	1
357666 ZZ 2	FRONTLINE TECH L+650 09/15/2023 AR		09/28/2018	Paydown		7,838	7,838	7,435	7,446		392		392		7,838			0	522	09/15/2023	3FE
358222 ZZ 3	FRIEDRICH HOLDINGS L+700 02/07/2023 MD		09/28/2018	Paydown		30,542	30,542	30,542	30,523		18		18		30,542			0	2,046	02/07/2023	2FE
360444 ZZ 9	FWR HOLDING CORP L+600 08/25/2023 AR		09/28/2018	Paydown		10,053	10,053	9,802	9,814		239		239		10,053			0	508	08/25/2023	3FE

SCHEDULE D - PART 4

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										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)
360555 ZZ 2	FWR HOLDING CORP DD L+600 08/25/2023 AR		09/28/2018	Paydown		1,333	1,333	1,333	538		9		9		1,333			0	66	08/25/2025	3FE
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		08/25/2018	Pass-Through Loss			457	519		39			39		363		(363)	(363)		12/25/2028	6FM
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		09/25/2018	MBS Paydown		1,971	1,971	2,024	1,971	166	68		235		1,971			0	87	12/25/2028	6FM
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033		09/25/2018	MBS Paydown		5	5	4	5		1		1		5			0	0	04/25/2033	1FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		09/25/2018	MBS Paydown		94,179	94,179	79,434	79,777		6,435		6,435		94,179			0	1,544	07/25/2035	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		09/25/2018	MBS Paydown		19,931	19,931	18,810	18,746		(1,551)		(1,551)		19,931			0	536	05/25/2035	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		09/25/2018	MBS Paydown		85,859	85,859	81,587	85,422		394		394		85,859			0	2,368	07/25/2035	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		09/10/2018	MBS Paydown		429,448	429,448	433,726	430,683		812		812		429,448			0	10,898	08/10/2044	1FM
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032		09/25/2018	MBS Paydown		12,406	12,406	12,100			(2,915)		(2,915)		12,406			0	98	10/25/2032	1AM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		09/25/2018	MBS Paydown		477,102	477,102	316,486	306,293		32,386		32,386		477,102			0	5,767	03/25/2047	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2018	MBS Paydown		49,904	49,904	47,750	48,046		(74)		(74)		49,904			0	1,237	01/25/2036	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		09/25/2018	Pass-Through Loss			5,075	4,856					0		4,749		(4,749)	(4,749)		01/25/2036	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		09/25/2018	MBS Paydown		145,778	145,778	142,863	144,942		307		307		145,778			0	2,710	06/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2018	MBS Paydown		169,919	169,919	158,579	157,974		(1,423)		(1,423)		169,919			0	4,193	07/25/2035	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		09/25/2018	Pass-Through Loss			(1,454)						0					0		07/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2018	MBS Paydown		179,887	179,887	154,530	151,008		3,949		3,949		179,887			0	4,294	11/25/2035	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		09/25/2018	Pass-Through Loss			39,660						0		(1,936)		1,936	1,936		11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SNR FLT 11/25/2035		09/25/2018	MBS Paydown		166,125	166,125	146,264	147,900		4,149		4,149		166,125			0	4,127	11/25/2035	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SNR FLT 11/25/2035		09/25/2018	Pass-Through Loss			(27,997)						0		(25,494)		25,494	25,494		11/25/2035	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		09/25/2018	MBS Paydown		259,643	259,643	246,921	248,572		6,859		6,859		259,643			0	6,476	11/25/2035	1FM
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035		09/25/2018	MBS Paydown		77,079	77,079	72,426	72,299		(975)		(975)		77,079			0	1,767	05/25/2035	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		09/25/2018	MBS Paydown		206,733	206,733	200,789	200,705		2,062		2,062		206,733			0	4,987	08/25/2034	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		09/25/2018	MBS Paydown		235,766	235,766	237,013	237,149		(244)		(244)		235,766			0	6,071	09/25/2034	1FM
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034		09/25/2018	MBS Paydown		198,585	198,585	198,922	198,940		(667)		(667)		198,585			0	5,821	09/25/2034	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		09/25/2018	MBS Paydown		266,815	266,815	244,803	245,487		9,925		9,925		266,815			0	6,485	04/25/2035	1FM
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035		09/25/2018	MBS Paydown		755,280	755,280	734,038	734,718		12,525		12,525		755,280			0	21,800	04/25/2035	1FM
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34		09/25/2018	MBS Paydown		3,232	3,232	3,239	3,241		322		322		3,232			0	106	12/25/2034	2FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		09/25/2018	MBS Paydown		138,835	138,835	95,796	67,775		(11,390)		(11,390)		138,835			0	2,643	07/25/2036	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		09/15/2018	Paydown		294,099	294,099	296,746	296,421		(193)		(193)		294,099			0	6,864	11/15/2030	1
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2018	MBS Paydown		140,492	140,492	108,562	110,336		10,355		10,355		140,492			0	2,016	05/25/2036	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		09/25/2018	Pass-Through Loss			21,335	16,491					0		16,045		(16,045)	(16,045)		05/25/2036	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		09/10/2018	MBS Paydown		287,962	287,962	293,647	289,816		(395)		(395)		287,962			0	9,090	03/10/2044	1FM
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		09/15/2018	Paydown		71,149	71,149	71,149	71,149				0		71,149			0	2,164	05/15/2038	1
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2018	MBS Paydown		15,581	15,581	14,441	13,197		(5,282)		(5,282)		15,581			0	630	06/25/2027	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		09/25/2018	Pass-Through Loss			2,913	2,700					0					0		06/25/2027	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		09/09/2018	Sinking Fund Redemption		123,906	123,906	125,640	125,019		(81)		(81)		123,906			0	5,303	10/09/2029	2FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		09/10/2018	MBS Paydown		146,210	146,210	139,186	145,893		1,195		1,195		146,210			0	5,642	11/10/2045	1FM
370555 ZZ 0	GEHL FOODS TL L+500 01/25/2024 AR		08/01/2018	Paydown		9,375	9,375	9,103			272		272		9,375			0	281	01/25/2024	3FE
375222 ZZ 2	GLOBAL FRANCHISE GRP L+575 12/18/2019 AR		09/28/2018	Paydown		78,957	78,957	78,167	78,233		724		724		78,957			0	4,086	12/18/2019	3FE
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026		09/15/2018	MBS Paydown		42,888	42,889	43,257	42,888				0		42,888			0	2,163	09/15/2026	1FE
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021		08/01/2018	MBS Paydown		1,733,662	1,733,662	1,700,073	1,731,534		2,128		2,128		1,733,662			0	47,155	11/01/2021	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										Change in Book/Adjusted Carrying Value											
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2018	MBS Paydown		34,319	34,319	34,148	34,550		(3)		(3)		34,319			0	1,074	09/25/2034	1FM
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2018	Sinking Fund Redemption		254,047	254,047	254,218	254,109		(26)		(26)		254,047			0	11,619	12/15/2020	3FE
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/28/2018	RW PRESSPRICH		2,581,927	2,543,771	2,545,483	2,544,392		(281)		(281)		2,544,245		37,683	37,683	116,626	12/15/2020	3FE
40414L AD 1	HCP INC 5.375 02/01/2021		07/16/2018	Make Whole Call		5,294,900	5,000,000	4,973,950	4,990,476		9,524		9,524		5,000,000			0	552,452	02/01/2021	2FE
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		09/25/2018	MBS Paydown		1,871,782	1,871,782	1,871,758			6		6		1,871,782			0	34,326	01/25/2023	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		09/25/2018	MBS Paydown		374,356	374,356	374,356			(0)		(0)		374,356			0	7,715	01/25/2023	1FE
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	07/03/2018	MITSUBISHI		1,989,900	2,000,000	1,986,800	1,991,169		646		646		1,991,815		(1,915)	(1,915)	79,186	03/14/2024	1FE
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	07/09/2018	MIZUHO SEC USA		2,990,430	3,000,000	2,970,630	2,980,311		1,478		1,478		2,981,789		8,641	8,641	159,286	03/14/2024	1FE
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2018	MBS Paydown		681,584	681,584	681,584	681,580		(2)		(2)		681,584			0	13,332	06/24/2049	1FE
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		09/19/2018	MBS Paydown		15,202,981	15,202,981	15,198,420	15,201,676		1,393		1,393		15,202,981			0	393,713	03/19/2037	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		09/21/2018	MBS Paydown		21,449	21,449	15,122	15,285		2,856		2,856		21,449			0	290	07/21/2036	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		09/21/2018	Pass-Through Loss			2,075	1,463					0					0		07/21/2036	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		09/19/2018	MBS Paydown		23,172	23,172	18,595	21,570		(1,900)		(1,900)		23,172			0	585	06/19/2034	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		09/19/2018	MBS Paydown		339,991	339,991	338,496	338,089		648		648		339,991			0	9,042	06/19/2034	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		09/19/2018	MBS Paydown		256,705	256,705	260,230	261,865		(4,036)		(4,036)		256,705			0	6,536	08/19/2034	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		09/19/2018	MBS Paydown		113,507	113,507	102,982	100,334		3,185		3,185		113,507			0	3,152	07/19/2035	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		09/19/2018	MBS Paydown		131,863	131,863	92,257	87,071		23,624		23,624		131,863			0	1,981	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		09/19/2018	MBS Paydown		44,056	44,056	31,071	34,692		(3,565)		(3,565)		44,056			0	682	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2018	MBS Paydown		20,884	20,884	14,825	12,448		1,284		1,284		20,884			0	278	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		09/19/2018	Pass-Through Loss			692	491					0		(0)		0	0		09/19/2046	1FM
415333 ZZ 9	HARVEY TOOLS TL L+475 10/12/2024 AR		09/28/2018	Paydown		14,800	14,800	14,504	14,507		152		152		14,800			0	694	10/12/2024	3FE
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026		07/15/2018	Sinking Fund Redemption		134,817	134,817	134,817	134,817				0		134,817			0	5,258	01/15/2026	1FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		09/20/2018	MBS Paydown		520,463	520,463	520,109	520,047		235		235		520,463			0	20,766	09/21/2040	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2018	MBS Paydown		418,083	418,083	418,080	418,083				0		418,083			0	19,859	09/20/2038	1FE
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27		07/23/2018	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	179,025	07/23/2027	1Z
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		09/25/2018	MBS Paydown		570,577	570,577	340,444	526,168		34,296		34,296		570,577			0	7,838	07/25/2037	1FM
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		09/25/2018	MBS Paydown		10,094	10,094	6,939	1,954		1,512		1,512		10,094			0	130	02/25/2037	1FM
43722# AA 1	HOME DEPOT MONTEREY PK CTL 3.71 06/15/38		09/15/2018	Paydown		45,038	45,038	45,038	45,038				0		45,038			0	1,114	06/15/2038	1FE
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		09/17/2018	MBS Paydown		179,645	179,645	178,265	178,611		966		966		179,645			0	3,185	10/17/2033	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		09/25/2018	MBS Paydown		174,558	174,558	158,957	158,988		3,734		3,734		174,558			0	2,694	03/25/2035	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		09/25/2018	MBS Paydown		7,927	7,927	6,837	6,637		(1,057)		(1,057)		7,927			0	175	04/25/2037	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		09/25/2018	Pass-Through Loss			3,706						0					0		04/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		09/25/2018	MBS Paydown		1,141,818	1,141,818	998,630	1,025,285		54,998		54,998		1,141,818			0	16,471	12/25/2036	1FM
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		08/25/2018	MBS Paydown		555,114	555,114	482,950	527,276		34,112		34,112		555,114			0	10,744	07/25/2034	1FM
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2018	Sinking Fund Redemption		279,436	279,436	273,757	277,439		477		477		279,436			0	13,932	03/15/2023	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023		09/15/2018	Sinking Fund Redemption		46,547	46,547	45,788	46,282		63		63		46,547			0	2,476	03/15/2023	1FE
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR		09/28/2018	Paydown		1,289	1,289	1,268			21		21		1,289			0	18	04/30/2024	3FE
449669 CD 0	MOSAIC GLOBAL 7.375 8/01/2018		08/01/2018	Maturity		475,000	475,000	525,972	479,300		(4,300)		(4,300)		475,000			0	35,031	08/01/2018	2FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		07/25/2018	MBS Paydown		97,583	97,583	97,583	97,584		(0)		(0)		97,583			0	3,095	01/25/2043	4AM
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		09/25/2018	MBS Paydown		71,996	71,996	69,271	67,209		1,367		1,367		71,996			0	2,038	09/25/2034	1FM
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035		09/25/2018	MBS Paydown		3,603	3,603	3,297	3,325		(1,864)		(1,864)		3,603			0	63	01/25/2035	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		09/25/2018	MBS Paydown		153,487	153,487	124,707	132,321		(432)		(432)		153,487			0	2,651	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2018	MBS Paydown		43,577	43,577	21,712	3,575		15,794		15,794		43,577			0	859	08/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		09/25/2018	Pass-Through Loss			54,709	27,259					0					0		08/25/2035	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		09/25/2018	MBS Paydown		1,867	1,867	1,307	1,419		(548)		(548)		1,867			0	28	05/25/2036	1FM
454889 AN 6	IND MICH POWER 7 03/15/19		09/07/2018	Make Whole Call		5,108,857	5,000,000	4,966,300	4,994,552		5,448		5,448		5,000,000			0	451,079	03/15/2019	2FE
455222 ZZ 5	IMPACT SALES TL L+650 06/27/2023 MD		09/28/2018	Paydown		14,854	14,854	15,116			(262)		(262)		14,854			0	329	06/27/2023	2FE
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		08/25/2018	Pass-Through Loss			22,501	18,127					0		22,501		(22,501)	(22,501)		02/25/2037	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		09/25/2018	MBS Paydown		242,868	242,868	195,660	200,176		10,189		10,189		242,868			0	3,217	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		08/25/2018	Pass-Through Loss			(356)						0		(270)		270	270		02/25/2035	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		09/25/2018	MBS Paydown		143,070	143,070	106,299	104,945		(6,034)		(6,034)		143,070			0	2,572	02/25/2035	1FM
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035		09/25/2018	MBS Paydown		23,101	23,101	22,927	22,940		58		58		23,101			0	575	03/25/2035	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		08/25/2018	Pass-Through Loss			(2)				(1,483)		(1,483)		(2)		2	2		01/25/2036	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		09/25/2018	MBS Paydown		89,869	89,869	80,604	80,866		6,131		6,131		89,869			0	1,931	01/25/2036	1FM
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033		09/25/2018	MBS Paydown		37,281	37,281	37,583	37,335		(145)		(145)		37,281			0	1,337	07/25/2033	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE		09/25/2018	MBS Paydown		105,845	105,845	110,741	110,342		(3,277)		(3,277)		105,845			0	4,014	08/25/2034	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		09/25/2018	MBS Paydown		88,142	88,142	72,277	73,024		10,679		10,679		88,142			0	2,099	10/25/2034	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		09/25/2018	MBS Paydown		80,407	80,407	70,634	70,311		3,288		3,288		80,407			0	1,054	07/25/2046	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		09/25/2018	Pass-Through Loss			5,841						0					0		07/25/2046	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36		09/25/2018	MBS Paydown		214,098	214,098	128,325	132,947		30,553		30,553		214,098			0	2,788	07/25/2036	1FM
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37		09/25/2018	MBS Paydown		42,038	42,038	39,967	39,953		3,685		3,685		42,038			0	1,060	03/25/2037	2FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		07/02/2018	Paydown		43,750	43,750	43,313	43,482		(1)		(1)		43,750			0	3,076	06/30/2020	4
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		07/17/2018	MBS Paydown		7,547	7,547	7,547			5		5		7,547			0	85	03/17/2037	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		09/15/2018	MBS Paydown		68,160	68,160	68,146	67,841		50		50		68,160			0	1,729	12/15/2048	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		09/15/2018	MBS Paydown		26,311	26,311	26,310	26,311				0		26,311			0	1,197	12/15/2050	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		09/15/2018	MBS Paydown		117,458	117,458	117,428	117,421		5		5		117,458			0	3,741	10/15/2056	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		09/15/2018	MBS Paydown		124,012	124,012	123,941	123,930		13		13		124,012			0	4,183	09/15/2056	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		09/15/2018	MBS Paydown		73,476	73,476	73,459	74,015		3		3		73,476			0	2,110	02/16/2065	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		09/15/2018	MBS Paydown		153,680	153,680	152,140	152,235		157		157		153,680			0	3,434	09/15/2065	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		09/15/2018	MBS Paydown		128,863	128,863	128,492	122,343		42		42		128,863			0	2,760	04/15/2067	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		09/15/2018	MBS Paydown		97,923	97,923	97,900	97,919		8		8		97,923			0	2,754	03/15/2062	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		09/15/2018	MBS Paydown		162,087	162,087	161,956	161,954		34		34		162,087			0	4,337	01/17/2073	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		09/15/2018	MBS Paydown		164,585	164,585	164,492	164,498		12		12		164,585			0	4,294	03/15/2063	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		09/15/2018	MBS Paydown		246,615	246,615	246,270	177,147		18		18		246,615			0	5,639	01/17/2073	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		09/15/2018	MBS Paydown		421,409	421,409	421,731	421,755		(48)		(48)		421,409			0	9,693	06/15/2077	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		09/15/2018	MBS Paydown		417,815	417,815	413,936	414,155		646		646		417,815			0	8,994	09/15/2072	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		09/15/2018	MBS Paydown		160,607	160,607	160,854	160,828		(33)		(33)		160,607			0	4,208	03/15/2058	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		09/15/2018	MBS Paydown		176,087	176,087	175,932	175,939		22		22		176,087			0	4,810	03/17/2070	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		09/15/2018	MBS Paydown		91,564	91,564	91,493	91,496		2		2		91,564			0	2,505	08/16/2060	1FE
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072		09/15/2018	MBS Paydown		111,307	111,307	111,257	111,258		10		10		111,307			0	2,692	09/15/2072	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		09/25/2018	MBS Paydown		69,685	69,685	66,419	66,973		(2,722)		(2,722)		69,685			0	1,753	08/25/2034	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		09/25/2018	MBS Paydown		87,109	87,109	80,250	78,594		227		227		87,109			0	2,172	06/25/2035	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		09/25/2018	MBS Paydown		41,327	41,327	36,678	37,015		(791)		(791)		41,327			0	1,068	07/25/2035	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		09/25/2018	MBS Paydown		143,427	143,427	140,204	140,153		(151)		(151)		143,427			0	3,579	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	09/25/2018.	MBS Paydown		82,551	82,551	79,375	54,669		(18,636)		(18,636)		82,551			0	3,289	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	09/25/2018.	Pass-Through Loss			3,401	3,310					0		(79)		79	79		12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	09/25/2018.	MBS Paydown		13,067	13,067	13,061	9,411		(998)		(998)		13,067			0	318	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	09/25/2018.	Pass-Through Loss			14,847	14,898					0		(48)		48	48		03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	09/25/2018.	MBS Paydown		369,841	369,841	314,874	313,263		(36,145)		(36,145)		369,841			0	8,932	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	08/25/2018.	Pass-Through Loss			(42)	5			2,407		2,407		(55)		55	55		03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	09/25/2018.	MBS Paydown		29,409	29,409	27,423	21,604		815		815		29,409			0	1,228	03/25/2036.	1FM
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	07/26/2018.	Suspense Ledger Adjustment		7,156					7,156		7,156		7,156			0		05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36	..	09/25/2018.	MBS Paydown		37,528	37,528	32,801	32,051		1,025		1,025		37,528			0	925	05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	08/25/2018.	Pass-Through Loss			573						0					0		06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	09/25/2018.	MBS Paydown		6,415	6,415	5,109	4,873		(3)		(3)		6,415			0	172	06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	..	09/25/2018.	Pass-Through Loss			76,313				395		395					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	..	09/25/2018.	MBS Paydown		131,069	131,069	103,872	116,600		11,326		11,326		131,069			0	2,023	07/25/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE	..	09/26/2018.	MBS Paydown		92,898	92,898	84,167	83,582		(62)		(62)		92,898			0	2,041	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	..	09/25/2018.	MBS Paydown		13,665	13,665	12,777	12,988		186		186		13,665			0	402	07/25/2035.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049	..	09/15/2018.	MBS Paydown		419,263	419,263	412,203	414,432		4,411		4,411		419,263			0	13,002	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	09/25/2018.	MBS Paydown		4,276	4,276	4,095	3,020		500		500		4,276			0	98	04/25/2037.	1FM
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49	..	09/15/2018.	MBS Paydown		154,722	154,722	155,447	155,108		(778)		(778)		154,722			0	7,046	06/15/2049.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	09/25/2018.	MBS Paydown		5,883	5,883	4,850	4,702		1,096		1,096		5,883			0	264	08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	09/25/2018.	Pass-Through Loss			1,095						0					0		08/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	09/27/2018.	MBS Paydown		622,888	622,888	501,417	532,352		79,431		79,431		622,888			0	13,514	07/27/2037.	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	..	09/26/2018.	MBS Paydown		221,987	221,987	193,337	208,837		8,449		8,449		221,987			0	5,917	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	..	08/26/2018.	Pass-Through Loss			19,843	2,523			713		713					0		06/26/2036.	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	..	09/26/2018.	MBS Paydown		117,300	117,300	102,637	75,295		54,424		54,424		117,300			0	4,763	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE	..	09/26/2018.	Pass-Through Loss			20,040	6,622			6,631		6,631					0		08/26/2037.	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		11,741		11,741		105,233			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		350,317			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			88,538		88,538		103,831			0	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			(14,821)	48					0		(15,293)			0		04/26/2035.	1FM
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037	..	09/27/2018.	MBS Paydown		24,357	24,357	24,596	24,357				0		24,357			0	935	02/27/2037.	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE	..	09/27/2018.	MBS Paydown		79,027	79,027	76,248	77,106		1,175		1,175		79,027			0	1,996	09/27/2036.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	09/26/2018.	MBS Paydown		355,907	355,907	355,907	355,907				0		355,907			0	13,411	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37	..	09/26/2018.	Pass-Through Loss			43,263				(82,072)		(82,072)					0		04/26/2037.	1FM
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039	..	09/26/2018.	MBS Paydown		502,041	502,041	353,061	409,241		(32,713)		(32,713)		502,041			0	17,650	03/26/2039.	1FM
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46	..	09/15/2018.	MBS Paydown		88,009	88,009	86,070	87,189		651		651		88,009			0	2,850	02/15/2046.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	..	09/15/2018.	MBS Paydown		498,774	498,774	503,760	500,318		(2,268)		(2,268)		498,774			0	14,056	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	..	09/26/2018.	MBS Paydown		542,774	542,774	504,101	527,052		9,790		9,790		542,774			0	12,771	06/26/2035.	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE	..	09/25/2018.	MBS Paydown		419,912	419,912	384,744	393,368		8,329		8,329		419,912			0	5,753	06/26/2047.	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	08/25/2018.	MBS Paydown		46,495	46,495	42,577	34,659		(24,094)		(24,094)		46,495			0	2,128	06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	09/26/2018.	MBS Paydown		329,293	329,293	252,373	287,841		20,860		20,860		329,293			0	12,821	10/25/2035.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	..	09/26/2018.	MBS Paydown		140,982	140,982	121,844	135,970		922		922		140,982			0	3,485	01/25/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35	..	09/26/2018.	Pass-Through Loss			48,866	10,726			(77)		(77)					0		10/25/2035.	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37		09/26/2018.	Pass-Through Loss			19,464	5,482			(93)		(93)		(35)		35	35		01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2018.	MBS Paydown		339,608	339,608	286,874	321,761		225		225		339,608			0	7,581	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		09/26/2018.	Pass-Through Loss			5,738	2,487			91		91		(284)		284	284		01/25/2039.	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		09/20/2018.	MBS Paydown		212,533	212,533	195,697	209,464		2,600		2,600		212,533			0	5,094	03/20/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		09/25/2018.	MBS Paydown		385,823	385,823	370,028	384,628		1,192		1,192		385,823			0	9,174	06/25/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		09/25/2018.	MBS Paydown		222,664	222,664	43,731	69,000		63,356		63,356		222,664			0	5,326	05/25/2037.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		09/25/2018.	Pass-Through Loss			16,077	3,377					0		(1,118)		1,118	1,118		05/25/2037.	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		09/20/2018.	Pass-Through Loss			381						0					0		03/20/2036.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2018.	MBS Paydown		402,207	402,207	332,685	358,904		29,872		29,872		402,207			0	10,764	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		09/21/2018.	Pass-Through Loss			480						0		44		(44)	(44)		06/21/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		09/26/2018.	MBS Paydown		95,365	95,365	94,396	94,164		427		427		95,365			0	3,997	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		09/26/2018.	Pass-Through Loss			28,613	7,290			(9)		(9)					0		09/26/2036.	1FM
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47		09/26/2018.	MBS Paydown		144,496	144,496	123,211	136,921		6,615		6,615		144,496			0	3,217	01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		09/26/2018.	MBS Paydown		79,804	79,804	75,058	77,294		(1,923)		(1,923)		79,804			0	2,507	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		09/26/2018.	Pass-Through Loss			22,797	8,893			46		46		(246)		246	246		09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		09/26/2018.	MBS Paydown		113,234	113,234	115,195	112,348		384		384		113,234			0	3,335	01/26/2036.	1FM
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37		09/26/2018.	MBS Paydown		147,103	147,103	71,492	142,921		648		648		147,103			0	6,056	02/26/2037.	1FM
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37		09/26/2018.	Pass-Through Loss			3,194				(40)		(40)					0		02/26/2037.	1FM
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		09/26/2018.	Pass-Through Loss			43,703	6,752		34,146	(19,623)		14,523		43,703		(43,703)	(43,703)	2,566	02/26/2037.	1FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		09/26/2018.	MBS Paydown		17,354	17,354	17,354	15,226		1,334		1,334		17,354			0	248	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		09/26/2018.	Pass-Through Loss			5,173	587			0		0					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		09/26/2018.	MBS Paydown		161,466	161,466	158,344	160,516		410		410		161,466			0	7,043	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2018.	Pass-Through Loss			52,179	26,847			(584)		(584)					0		07/26/2037.	1FM
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37		09/26/2018.	MBS Paydown		70,441	70,441	29,035	64,361		12,553		12,553		70,441			0	2,535	06/26/2037.	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		09/26/2018.	Pass-Through Loss			18,842	1,252			490		490					0		06/26/2037.	1FM
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47		09/26/2018.	MBS Paydown		202,617	202,617	115,835	197,291		6,936		6,936		202,617			0	5,126	02/26/2047.	1FM
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		09/26/2018.	Pass-Through Loss			7,948	3,049			30		30					0		02/26/2047.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		09/21/2018.	MBS Paydown		110,009	110,009	110,009	90,092		18,648		18,648		110,009			0	2,502	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		08/26/2018.	MBS Paydown		22,768	22,768	20,105	19,141		2,414		2,414		22,768			0	864	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/26/2018.	Pass-Through Loss			2,811			117	(90)		27		(28,856)		28,856	28,856		12/26/2036.	5FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		09/26/2018.	MBS Paydown		74,519	74,519	65,368	74,450		4		4		74,519			0	1,800	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		09/26/2018.	Pass-Through Loss			48,779	11,380			(59)		(59)		10,961		(10,961)	(10,961)		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		09/26/2018.	MBS Paydown		58,491	58,491	57,348	56,819		420		420		58,491			0	2,354	06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		09/26/2018.	MBS Paydown		151,281	151,281	55,991	128,370		19,846		19,846		151,281			0	5,927	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		09/26/2018.	Pass-Through Loss			(27)				(0)		(0)					0		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		09/26/2018.	MBS Paydown		388,296	388,296	385,853	385,117		4,307		4,307		388,296			0	18,171	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		09/26/2018.	Pass-Through Loss			72,241						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		09/26/2018.	MBS Paydown		303,564	303,564	186,394	263,956		19,956		19,956		303,564			0	7,306	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		09/26/2018.	Pass-Through Loss			4,733				66		66					0		09/26/2035.	1FM
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37		09/26/2018.	MBS Paydown		138,929	138,929	37,037	57,516		80,053		80,053		138,929			0	3,835	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		09/26/2018.	Pass-Through Loss			20,732				(69)		(69)					0		04/26/2037.	1FM
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37		09/26/2018.	MBS Paydown		345,221	345,221	289,913	307,724		28,651		28,651		345,221			0	7,856	02/26/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		09/26/2018.	Pass-Through Loss			(33,634)						0		(1,266)		1,266	1,266		02/26/2037.	1FM
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37		09/26/2018.	MBS Paydown		33,696	33,696	20,599	29,481		(16,295)		(16,295)		33,696			0	678	05/26/2037.	1FM
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37		09/26/2018.	MBS Paydown		332,867	332,867	132,681	232,647		91,267		91,267		332,867			0	7,894	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		09/26/2018.	Pass-Through Loss			10,652	10,188			(7)		(7)		9,840		(9,840)	(9,840)		08/26/2037.	1FM
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36		09/26/2018.	MBS Paydown		449,376	449,376	449,376	438,124		22,414		22,414		449,376			0	10,533	11/26/2036.	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		09/26/2018.	Pass-Through Loss			(3,414)	106			6		6		(970)		970	970		11/26/2036.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		09/26/2018.	MBS Paydown		87,434	87,434	87,434	60,763		3,288		3,288		87,434			0	1,729	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		09/26/2018.	MBS Paydown		18,036	18,036	3,513	16,654		287		287		18,036			0	410	06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		09/26/2018.	MBS Paydown		216,827	216,827	211,045	198,823		(11,615)		(11,615)		216,827			0	7,435	11/26/2037.	1FM
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE		09/26/2018.	MBS Paydown		94,937	94,937	83,070	86,475		(10,933)		(10,933)		94,937			0	1,987	12/26/2035.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		09/26/2018.	MBS Paydown		25,133	25,133	25,133	24,845		106		106		25,133			0	1,003	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		09/26/2018.	Pass-Through Loss			7,240	1,992					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		35,459	35,459	35,425	35,080		140		140		35,459			0	1,339	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		09/26/2018.	Pass-Through Loss			10,214	7,944			(86)		(86)					0		02/26/2037.	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		09/26/2018.	MBS Paydown		72,538	72,538	72,538	70,933		878		878		72,538			0	3,037	07/26/2037.	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		09/26/2018.	Pass-Through Loss			17,248	17,248					0					0		07/26/2037.	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		09/26/2018.	MBS Paydown		71,380	71,380	67,757	67,577		4,087		4,087		71,380			0	2,861	09/26/2036.	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36		09/26/2018.	Pass-Through Loss			5,311				(44)		(44)					0		09/26/2036.	1FM
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		08/26/2018.	MBS Paydown		69,146	69,146	63,299	65,935		6,528		6,528		69,146			0	1,500	09/26/2035.	1FM
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35		09/26/2018.	MBS Paydown		53,751	53,751	21,829	33,727		10,444		10,444		53,751			0	1,362	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35		09/26/2018.	Pass-Through Loss			6,351	3,803			7		7					0		09/26/2035.	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		09/26/2018.	MBS Paydown		154,910	154,910	133,390	148,274		6,552		6,552		154,910			0	2,176	09/26/2035.	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		09/26/2018.	Pass-Through Loss			10,086	990					0					0		09/26/2035.	1FM
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		07/26/2018.	MBS Paydown		7,992	7,992	7,992	7,953		151		151		7,992			0	256	11/26/2036.	1FM
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36		09/26/2018.	MBS Paydown		22,418	22,418	22,418	22,356		1		1		22,418			0	879	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		09/26/2018.	Pass-Through Loss			4,043	1,686			6		6					0		11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2018.	MBS Paydown		81,165	81,165	19,686	73,657		(2,943)		(2,943)		81,165			0	1,735	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/26/2018.	Pass-Through Loss			1,275	608					0		1,762		(1,762)	(1,762)		11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		09/26/2018.	MBS Paydown		22,794	22,794	22,794	22,701		14		14		22,794			0	914	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36		09/26/2018.	Pass-Through Loss			2,421	1,871			(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		30,800	30,800	30,800	30,505		58		58		30,800			0	736	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		09/26/2018.	MBS Paydown		87,503	87,503	87,363	87,188		92		92		87,503			0	3,278	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		09/26/2018.	Pass-Through Loss			23,247	15,492			(42)		(42)					0		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		09/26/2018.	MBS Paydown		72,123	72,123	63,304	67,977		1,182		1,182		72,123			0	2,943	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		09/26/2018.	Pass-Through Loss			2,033	692			(33)		(33)					0		05/26/2036.	1FM
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		08/26/2018.	MBS Paydown		166,615	166,615	162,048	163,933		598		598		166,615			0	6,933	11/26/2036.	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		09/26/2018.	Pass-Through Loss			160,660	25,722			(389)		(389)		(52)		52	52		11/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		09/26/2018.	MBS Paydown		174,446	174,446	173,464	173,392		373		373		174,446			0	5,825	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		09/26/2018.	Pass-Through Loss			8,141	4,785			(12)		(12)					0		09/26/2035.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		09/26/2018.	MBS Paydown		34,470	34,470	34,470	32,093				0		34,470			0	1,312	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		08/26/2018.	Pass-Through Loss			(5,487)						0					0		02/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		09/26/2018.	MBS Paydown		52,383	52,383	52,383	51,031		86		86		52,383			0	2,038	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		09/26/2018.	Pass-Through Loss			14,547	4,014			(14)		(14)					0		04/26/2036.	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		09/26/2018.	MBS Paydown		42,222	42,222	34,220	29,985		(3,363)		(3,363)		42,222			0	1,697	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		09/26/2018.	Pass-Through Loss			5,569	4,357			(65)		(65)		(297)		297	297		07/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		09/26/2018.	MBS Paydown		58,084	58,084	58,084	57,210		36		36		58,084			0	2,323	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		09/26/2018.	Pass-Through Loss			4	1					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		33,601	33,601	33,872	33,508		25		25		33,601			0	1,289	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		09/26/2018.	Pass-Through Loss			20,157	20,279			(580)		(580)					0		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		09/26/2018.	MBS Paydown		25,343	25,343	25,723	25,263		23		23		25,343			0	969	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		09/26/2018.	Pass-Through Loss			5,700	5,785			(32)		(32)					0		04/26/2037.	1FM
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		09/26/2018.	MBS Paydown		142,638	142,638	141,841	142,009		663		663		142,638			0	5,343	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		09/26/2018.	Pass-Through Loss			(24,103)	10,535			12		12		(23,194)		23,194	23,194		01/26/2036.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		09/26/2018.	MBS Paydown		49,332	49,332	49,332	49,153		77		77		49,332			0	1,829	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		09/26/2018.	Pass-Through Loss			9,486	9,486			(3)		(3)					0		02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2018.	MBS Paydown		12,838	12,838	12,453	10,714		527		527		12,838			0	440	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		09/26/2018.	Pass-Through Loss			7,268	7,050			(295)		(295)					0		01/26/2036.	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		09/26/2018.	MBS Paydown		146,475	146,475	146,475	146,135		(78)		(78)		146,475			0	5,464	01/26/2036.	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		09/26/2018.	Pass-Through Loss			82,923	81,784			230		230					0		01/26/2036.	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		09/26/2018.	MBS Paydown		742,309	742,309	480,920	672,545		24,856		24,856		742,309			0	30,866	11/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		09/26/2018.	MBS Paydown		149,657	149,657	115,165	110,412		16,118		16,118		149,657			0	2,043	01/26/2047.	1FM
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37		09/26/2018.	MBS Paydown		149,736	149,736	149,736	134,055		8,200		8,200		149,736			0	2,819	07/26/2037.	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		09/26/2018.	Pass-Through Loss			50,734	11,968			18		18		13,173		(13,173)	(13,173)		07/26/2037.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		09/26/2018.	MBS Paydown		48,037	48,037	44,549	37,319		3,488		3,488		48,037			0	1,838	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		09/26/2018.	Pass-Through Loss			2,086	1,603			16		16		622		(622)	(622)		02/26/2036.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		09/26/2018.	MBS Paydown		147,121	147,121	145,187	132,917		(14,919)		(14,919)		147,121			0	6,471	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		09/26/2018.	Pass-Through Loss			41,873	8,749			(198)		(198)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		08/26/2018.	Pass-Through Loss			(1,865)						0		(34)		(46,125)	(46,125)		01/26/2047.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2018.	MBS Paydown		23,526	23,526	1,602	308		23,107		23,107		23,526			0	372	01/26/2047.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		09/26/2018.	MBS Paydown		(46,159)							0					0		01/26/2047.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		09/26/2018.	MBS Paydown		223,718	223,718	210,295	223,718				0		223,718			0	8,956	09/26/2036.	1FM
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		09/27/2018.	Distribution		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	440,534	07/20/2027.	1Z
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		07/30/2018.	MBS Paydown		22,500	22,500	22,500	22,500				0		22,500			0	609	07/30/2047.	2AM
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		07/30/2018.	MBS Paydown		18,000	18,000	18,000	18,000				0		18,000			0	654	07/30/2047.	2AM
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		09/15/2018.	MBS Paydown		634,370	634,370	634,348	634,348		15		15		634,370			0	18,214	12/15/2042.	1FE
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028		08/23/2018.	Distribution		7,000,000	7,000,000	7,000,000	7,000,403		(51)		(51)		7,000,353		(353)	(353)	180,864	07/15/2028.	1Z
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		08/15/2018.	MBS Paydown		2,613,477	2,613,477	2,613,477	2,611,109		1,889		1,889		2,613,477			0	58,803	05/15/2026.	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		07/25/2018.	MBS Paydown		18,767	18,767	15,201	18,767				0		18,767			0	304	07/25/2029.	1FE
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019		07/06/2018.	Make Whole Call		4,121,920	4,000,000	3,985,680	3,996,899		3,101		3,101		4,000,000			0	272,720	10/15/2019.	2FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		09/15/2018.	MBS Paydown		218,750	218,750	214,506	215,001		443		443		218,750			0	6,271	01/15/2042.	1FE
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		07/20/2018.	Distribution		4,600,960	4,600,960	4,666,994	4,583,104		3,263		3,263		4,585,021		15,939	15,939	285,260	10/01/2022.	1FE
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020		09/28/2018.	Cash Tender		5,356,171	5,240,000	5,234,980	5,237,756		553		553		5,238,309		1,691	1,691	240,841	11/14/2020.	2FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		09/26/2018.	MBS Paydown		2,334	2,334	2,229	1,788	547			547		2,334			0		07/26/2024.	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2018	MBS Paydown		268,676	268,676	254,198	229,396		11,732		11,732		268,676			0	10,548	11/25/2035	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		09/25/2018	Pass-Through Loss			(113,961)						0		(2,529)		2,529	2,529		11/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		09/25/2018	MBS Paydown		31,682	31,682	22,997	21,849		585		585		31,682			0	1,184	12/25/2035	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		09/25/2018	Pass-Through Loss			5,121	3,717					0					0		12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		09/25/2018	MBS Paydown		155,896	155,896	114,336	125,135		5,143		5,143		155,896			0	2,313	12/25/2035	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		09/25/2018	MBS Paydown		530,571	530,571	452,477	457,133		14,968		14,968		530,571			0	7,673	02/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2018	MBS Paydown		479,400	479,400	297,407	318,515		27,805		27,805		479,400			0	7,054	10/25/2036	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		09/25/2018	Pass-Through Loss			(299,247)						0		(165)		165	165		10/25/2036	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2018	Pass-Through Loss			10,650	6,982					0		7,526		(7,526)	(7,526)		01/25/2037	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		09/25/2018	MBS Paydown		40,236	40,236	25,990	27,682		2,621		2,621		40,236			0	1,076	01/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2018	MBS Paydown		173,568	173,568	52,157	25,700		227,612		227,612		173,568			0		05/25/2037	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		09/25/2018	Pass-Through Loss			(98,320)	390					0		(140)		140	140		05/25/2037	1FM
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		07/15/2018	Sinking Fund Redemption		172,050	172,050	172,050	172,050				0		172,050			0	8,615	07/15/2020	2FE
532621 AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26		07/18/2018	MBS Paydown		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	382,956	04/18/2026	1FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		09/25/2018	MBS Paydown		22,908	22,908	22,416	22,192		220		220		22,908			0	414	02/25/2034	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		09/15/2018	MBS Paydown		643,746	643,746	622,889	626,187		3,179		3,179		643,746			0	12,736	01/15/2045	1FE
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		09/25/2018	MBS Paydown		46,325	46,325	45,587	45,618		887		887		46,325			0	1,705	02/25/2034	4FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2018	MBS Paydown		154,448	154,448	145,565	131,289		1,827		1,827		154,448			0	6,614	06/25/2036	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		09/25/2018	Pass-Through Loss			272						0					0		06/25/2036	1FM
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		08/15/2018	MBS Paydown		176,492	176,492	176,492	176,492				0		176,492			0	5,174	08/15/2024	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		08/15/2018	MBS Paydown		1,168,610	1,168,610	1,168,610	1,168,664		27		27		1,168,610			0	31,159	08/15/2028	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		08/15/2018	MBS Paydown		519,443	519,443	519,443	519,443				0		519,443			0	17,789	08/15/2028	2AM
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		09/01/2018	MBS Paydown		1,082,060	1,082,060	1,029,709	151,382		48,399		48,399		1,082,060			0	11,619	12/01/2035	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051		09/12/2018	MBS Paydown		1,453,266	1,453,266	1,465,528	1,453,984		(1,410)		(1,410)		1,453,266			0	53,472	03/12/2051	1FM
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		09/18/2018	Distribution		10,500,000	10,500,000	10,500,000	10,500,000				0		10,500,000			0	334,950	07/18/2027	1Z
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		09/25/2018	MBS Paydown		29,178	29,178	23,316	19,411		2,058		2,058		29,178			0	866	11/25/2036	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		09/25/2018	Pass-Through Loss			109	87					0					0		11/25/2036	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		09/25/2018	MBS Paydown		249,233	249,233	210,949	208,749		26,221		26,221		249,233			0	5,645	07/25/2035	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		09/25/2018	Pass-Through Loss			(467)	4					0		(392)		392	392		07/25/2035	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		08/25/2018	Pass-Through Loss			12						0					0		09/25/2035	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		09/25/2018	MBS Paydown		96,697	96,697	78,083	77,763		5,904		5,904		96,697			0	2,623	09/25/2035	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		09/25/2018	MBS Paydown		179,628	179,628	172,892	173,691		(1,666)		(1,666)		179,628			0	4,365	12/25/2033	1FM
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		09/25/2018	MBS Paydown		223,290	223,290	217,150	217,177		5,214		5,214		223,290			0	4,562	01/25/2034	1FM
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		08/25/2018	MBS Paydown		3,160	3,160	3,002	3,000		(1,137)		(1,137)		3,160			0	71	07/25/2034	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		09/25/2018	MBS Paydown		346,381	346,381	329,062	329,623		15,780		15,780		346,381			0	9,143	02/25/2035	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		09/25/2018	MBS Paydown		76,728	76,728	63,780	69,663		(24,575)		(24,575)		76,728			0	1,110	03/25/2035	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		08/25/2018	Pass-Through Loss			(71)	1					0		(71)		71	71		11/25/2020	3FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		09/25/2018	MBS Paydown		48,963	48,963	49,521	46,666		(549)		(549)		48,963			0	1,842	11/25/2020	3FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		09/25/2018	MBS Paydown		695,315	695,315	676,926	670,300		4,182		4,182		695,315			0	17,604	11/25/2035	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		09/25/2018	MBS Paydown		44,112	44,112	43,187	37,944		7,212		7,212		44,112			0	1,664	05/25/2036	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		09/25/2018	MBS Paydown		780,013	780,013	684,162	724,939		9,099		9,099		780,013			0	11,811	09/25/2037	1FM
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025		09/28/2018	Paydown		177,778	177,778	177,333			455		455		177,778			0	5,202	01/18/2025	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)
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		09/25/2018.	MBS Paydown		10,975	10,975	10,974	10,975				0		10,975			0	378	07/25/2027.	1FM
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		08/20/2018.	MBS Paydown		2,740	2,740	2,739	2,740				0		2,740			0	113	05/20/2028.	1FM
590188 JF 6	MERRILL LYNCH 6.50 07/15/2018		07/15/2018.	Maturity		1,000,000	1,000,000	1,149,126	1,007,746		(7,746)		(7,746)		1,000,000			0	65,000	07/15/2018.	1FE
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		09/25/2018.	MBS Paydown		143,553	143,553	134,671	135,365		2,587		2,587		143,553			0	3,550	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2018.	MBS Paydown		80,646	80,646	69,631	62,385		1,392		1,392		80,646			0	2,066	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		09/25/2018.	Pass-Through Loss			2,585						0					0		12/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		09/25/2018.	MBS Paydown		1,820,211	1,820,211	1,696,778	1,734,607		52,324		52,324		1,820,211			0	25,849	08/25/2035.	1FM
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		09/25/2018.	MBS Paydown		535,474	535,474	465,862	480,155		60,295		60,295		535,474			0	12,688	10/25/2035.	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		09/25/2018.	MBS Paydown		2,469	2,469	1,481			2,468		2,468		2,468		0	0		10/25/2036.	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		09/25/2018.	MBS Paydown		135,571	135,571	121,336	121,617		4,472		4,472		135,571			0	3,600	10/25/2036.	1FM
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		07/15/2018.	Paydown		165,001	165,001	165,001	165,008		(1)		(1)		165,001			0	7,838	07/15/2029.	1FE
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042		09/15/2018.	MBS Paydown		179,271	179,271	179,270	179,270		0		0		179,271			0	5,478	10/15/2042.	1FE
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		09/15/2018.	MBS Paydown		57,709	57,709	55,400	56,557		277		277		57,709			0	2,209	01/15/2040.	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		09/15/2018.	MBS Paydown		53,781	53,781	53,780	53,781		0		0		53,781			0	1,850	07/15/2038.	2AM
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		09/15/2018.	MBS Paydown		193,220	193,220	192,797	192,360		42		42		193,220			0	4,515	12/15/2045.	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2018.	Sinking Fund Redemption		251,965	251,965	251,965	251,965				0		251,965			0	15,118	03/15/2025.	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2018.	Sinking Fund Redemption		414,128	414,128	414,128	414,128				0		414,128			0	21,742	03/15/2025.	2FE
600323 ZZ 5	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		09/28/2018.	Paydown		6,040	6,040	6,040	3,700		76		76		6,040			0	296	12/02/2022.	3FE
600333 ZZ 4	MINISTRY BRANDS TL L+500 12/02/2022 AR		09/28/2018.	Paydown		687	687	680			7		7		687			0	19	12/02/2022.	3FE
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013	C	07/26/2018.	Distribution		131,592	466,737	485,453	0				0		0		131,592	131,592	43,265	03/26/2013.	6*
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		07/02/2018.	Paydown		1,124	1,124	1,130			(1)		(1)		1,124			0	20	01/17/2024.	3FE
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		09/10/2018.	WELLS FARGO BROKERAGE SERVICES.		446,785	445,116	447,341			(360)		(360)		446,991		(206)	(206)	11,530	01/17/2024.	3FE
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		09/26/2018.	MBS Paydown		861,721	861,721	663,000	671,171		15,544		15,544		861,721			0	18,917	12/26/2039.	1FE
61166W AU 5	MONSANTO CO 3.375 07/15/2024		07/12/2018.	Consent Fee		4,000							0		4,000			0		07/15/2024.	2FE
61166W AU 5	MONSANTO CO 3.375 07/15/2024		07/12/2018.	NON-BROKER		3,883,720	4,000,000	3,997,600	3,998,379		135		135		3,994,514		(110,794)	(110,794)	135,000	07/15/2024.	2FE
61166W AW 1	MONSANTO CO 2.85 04/15/2025		07/12/2018.	Consent Fee									0		4,000			0		04/15/2025.	2FE
61166W AW 1	MONSANTO CO 2.85 04/15/2025		07/12/2018.	NON-BROKER		3,734,560	4,000,000	3,983,760	3,987,737		809		809		3,984,545		(253,985)	(253,985)	84,550	04/15/2025.	2FE
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023		09/28/2018.	Paydown		16,040	16,040	14,436			34		34		16,040			0	1	01/24/2023.	5FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2018.	MBS Paydown		1,326,217	1,326,217	1,177,351	1,222,223		55,516		55,516		1,326,217			0	18,142	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		09/25/2018.	Pass-Through Loss			29,901	27,924					0		27,056		(27,056)	(27,056)		12/26/2046.	1FM
61743Z ZZ 2	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/28/2018.	Paydown		6,340,645	6,340,645	6,330,297			33,426		33,426		6,340,643		2	2	138,108	10/30/2023.	1FE
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		09/25/2018.	MBS Paydown		162,566	162,566	164,391	164,636		(24)		(24)		162,566			0	3,753	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		09/25/2018.	MBS Paydown		26,685	26,685	25,296	25,526		(1,264)		(1,264)		26,685			0	622	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		09/25/2018.	MBS Paydown		89,599	89,599	69,018	66,048		5,755		5,755		89,599			0	1,244	02/25/2036.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		09/25/2018.	Pass-Through Loss			1,163						0					0		02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		09/25/2018.	MBS Paydown		363,488	363,488	266,027	275,837		21,847		21,847		363,488			0	8,956	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		09/25/2018.	MBS Paydown		2,000	2,000	1,553	946		(4,298)		(4,298)		2,000			0	47	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		09/25/2018.	MBS Paydown		140,401	140,401	95,122	65,797		2,115		2,115		140,401			0	2,189	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		09/25/2018.	MBS Paydown		409,228	409,228	372,782	360,742		5,094		5,094		409,228			0	7,415	07/25/2047.	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		09/25/2018.	MBS Paydown		101,075	101,075	57,928	33,323		(14,108)		(14,108)		101,075			0	1,330	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		09/25/2018.	MBS Paydown		138,688	138,688	86,680	81,818		(6,674)		(6,674)		138,688			0	1,813	11/25/2036.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		09/26/2018.	MBS Paydown		387,628	387,628	402,550	381,104		(9,820)		(9,820)		387,628			0	14,710	04/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		09/26/2018	MBS Paydown		784,494	784,494	703,102	769,315		19,348		19,348		784,494			0	18,988	07/26/2035	1FM
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		09/26/2018	MBS Paydown		262,047	262,047	220,119	252,669		5,537		5,537		262,047			0	7,708	07/26/2035	1FM
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		09/26/2018	MBS Paydown		93,733	93,733	86,234	91,148		2,280		2,280		93,733			0	4,477	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2018	Pass-Through Loss			45,244	18,753			(9,230)		(9,230)					0		10/26/2037	1FM
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035		09/26/2018	MBS Paydown		141,824	141,824	134,910	141,081		1,222		1,222		141,824			0	4,796	10/26/2035	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		09/26/2018	MBS Paydown		210,400	210,400	142,338	155,783		1,375		1,375		210,400			0	8,395	01/26/2037	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		09/26/2018	Pass-Through Loss			19,857	13,993			(1,046)		(1,046)		(816)		816	816		01/26/2037	1FM
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		09/15/2018	MBS Paydown		395,712	395,712	399,657	395,489		(3,175)		(3,175)		395,712			0	9,935	07/15/2049	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		09/25/2018	MBS Paydown		4,294	4,294	2,469	2,994		1,189		1,189		4,294			0	70	08/25/2035	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		09/25/2018	MBS Paydown		187,768	187,768	121,111	139,158		30,713		30,713		187,768			0	3,018	12/25/2035	1FM
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024		07/20/2018	MBS Paydown		6,000,000	6,000,000	5,994,000	5,997,903		2,097		2,097		6,000,000			0	162,540	01/20/2024	1FE
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024		07/20/2018	MBS Paydown		16,000,000	16,000,000	15,300,000	15,489,236		510,764		510,764		16,000,000			0	426,825	07/22/2024	1Z
62431X AQ 9	MVW 2014-1A CR CLO MEZ FLT 10/15/2026		06/28/2018	Distribution									0					0	52,192	10/15/2026	1Z
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		09/25/2018	MBS Paydown		425,648	425,648	406,980	408,284		(9,733)		(9,733)		425,648			0	8,874	07/25/2043	1FM
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		09/20/2018	MBS Paydown		293,339	293,339	293,339	293,339		0		0		293,339			0	8,147	04/20/2046	1FE
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47		09/20/2018	MBS Paydown		375,784	375,784	375,780	375,780		0		0		375,784			0	8,445	10/21/2047	1FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		09/15/2018	MBS Paydown		223,159	223,159	223,077	223,118		19		19		223,159			0	3,956	12/15/2028	1FE
640222 ZZ 1	SAVATREE INC TL L+5.25 06/01/2022 MD		09/28/2018	Paydown		10,105	10,105	10,105	10,106		(1)		(1)		10,105			0	566	06/01/2022	2FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		09/25/2018	MBS Paydown		87,119	87,119	57,934	37,724		(693)		(693)		87,119			0	1,527	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		09/25/2018	MBS Paydown		39,747	39,747	26,431	17,223		(325)		(325)		39,747			0	697	10/25/2036	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		09/25/2018	MBS Paydown		353,838	353,838	353,765			7		7		353,838			0	3,468	05/25/2023	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		09/25/2018	MBS Paydown		442,298	442,298	442,262			4		4		442,298			0	4,695	05/25/2023	1FE
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		09/25/2018	MBS Paydown		499,141	499,141	499,003			(47)		(47)		499,141			0	1,922	07/25/2054	1FE
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		09/25/2018	MBS Paydown		717,516	717,516	717,417			(77)		(77)		717,516			0	2,982	07/25/2054	1FE
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2018	Sinking Fund Redemption		304,000	304,000	307,755	306,917		(2,917)		(2,917)		304,000			0	15,836	07/01/2032	1FE
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		07/17/2018	Distribution		2,961,473	2,961,473	2,921,493	2,951,918		4,181		4,181		2,953,909		7,564	7,564	44,977	06/02/2025	1FE
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		09/04/2018	Paydown		262,283	262,283	263,595			(1,324)		(1,324)		262,283			0	5,757	01/17/2024	3FE
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		09/10/2018	WELLS FARGO BROKERAGE SERVICES		3,185,684	3,173,783	3,189,652			(2,734)		(2,734)		3,187,086		(1,402)	(1,402)	82,086	01/17/2024	3FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		09/11/2018	Paydown		114,927	114,927	114,927	114,927				0		114,927			0	2,672	07/01/2024	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		09/25/2018	MBS Paydown		17,759	17,759	18,052	18,049		(75)		(75)		17,759			0	558	03/25/2035	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		09/25/2018	MBS Paydown		95,484	95,484	79,371	80,820		7,551		7,551		95,484			0	1,352	07/25/2035	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		09/25/2018	MBS Paydown		663,176	663,176	456,762	462,886		164,739		164,739		663,176			0	10,172	08/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		09/25/2018	MBS Paydown		189,023	189,023	149,058	180,699		7,478		7,478		189,023			0	2,632	03/25/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2018	MBS Paydown		86,905	86,905	72,045	76,699		9,503		9,503		86,905			0	2,203	12/26/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		09/26/2018	Pass-Through Loss			(13,080)						0		(11,788)		11,788	11,788		12/26/2036	1FM
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR		09/28/2018	Paydown		2,353	2,353	2,329			24		24		2,353			0	59	05/04/2024	2FE
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR		09/28/2018	Paydown		4,590	4,590	4,498			92		92		4,590			0	82	05/04/2024	2FE
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		09/28/2018	Paydown		38	38	38					0		38			0		10/03/2022	3FE
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR		09/28/2018	Paydown		868	868	855			14		14		868			0	19	10/03/2022	3FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		09/15/2018	MBS Paydown		22,839	22,839	22,837	8,151		1,975		1,975		22,839			0	910	05/15/2024	1AM
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25		07/17/2018	MBS Paydown		1,917,466	1,917,466	1,917,466	1,913,683		1,807		1,807		1,917,466			0	49,111	04/17/2025	1FE
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025		07/20/2018	MBS Paydown		7,000,000	7,000,000	7,002,800	7,002,231		(2,231)		(2,231)		7,000,000			0	184,082	04/20/2025	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26		09/06/2018	Distribution		6,000,000	6,000,000	6,000,000	6,001,891		(1,154)		(1,154)		6,000,737		(737)	(737)	140,093	10/20/2026	1Z
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026		09/06/2018	Distribution		2,100,000	2,100,000	2,100,000	2,101,063		(1,917)		(1,917)		2,099,146		854	854	60,646	10/20/2026	1Z
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27		08/29/2018	Distribution		8,000,000	8,000,000	8,000,000	8,000,336		723		723		8,001,059		(1,059)	(1,059)	215,280	10/30/2027	1Z
67108W AW 9	OZLM 2014-7A A2BR CLO MEZ 3.60 07/17/26		07/17/2018	MBS Paydown		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	256,500	07/17/2026	1FE
67108W BA 6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026		07/17/2018	MBS Paydown		9,500,000	9,500,000	9,500,000	9,500,000		0		0		9,500,000			0	310,650	07/17/2026	1FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		09/15/2018	Pass-Through Loss			5,101	7,884					0		(3,622)		3,622	3,622		04/15/2029	6FE
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48		07/15/2018	MBS Paydown		8,000,000	8,000,000	7,999,994	7,999,999		1		1		8,000,000			0	117,633	08/17/2048	1FE
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48		08/15/2018	MBS Paydown		18,000,000	18,000,000	17,999,991	17,999,994		6		6		18,000,000			0	299,868	09/15/2048	1FE
67590Y AE 0	OCT26 2016-1A B2 CLO MEZ 3.88 04/15/2027		06/13/2018	Distribution									0					0	(808)	04/15/2027	1FE
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018		09/01/2018	Maturity		5,000,000	5,000,000	4,982,250	4,998,430		1,569		1,569		5,000,000			0	317,500	09/01/2018	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		09/18/2018	MBS Paydown		798,487	798,487	798,233	798,443		46		46		798,487			0	16,890	03/18/2026	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		09/18/2018	MBS Paydown		5,010,552	5,010,552	5,009,695	5,010,233		294		294		5,010,552			0	136,255	03/20/2028	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		09/25/2018	MBS Paydown		150,652	150,652	115,814	133,852		13,552		13,552		150,652			0	2,347	07/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		09/25/2018	MBS Paydown		30,959	30,959	31,017	30,958				0		30,959			0	828	03/25/2037	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		09/09/2018	MBS Paydown		132,275	132,275	132,252	132,258		8		8		132,275			0	2,034	07/09/2029	1FE
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036		08/01/2018	MBS Paydown		16,000,000	16,000,000	16,879,648	16,189,705		(189,705)		(189,705)		16,000,000			0	596,280	05/01/2036	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		09/25/2018	MBS Paydown		353,101	353,101	344,053	343,945		(1,636)		(1,636)		353,101			0	8,535	09/25/2043	1FM
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026		07/15/2018	Sinking Fund Redemption		290,499	290,499	320,438	309,271		(2,097)		(2,097)		290,499			0	15,626	07/15/2026	1FE
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		09/28/2018	Paydown		4,559	4,559	4,527	3,232		40		40		4,559			0	186	10/10/2024	3FE
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		09/28/2018	Paydown		135	135	135					0		135			0	2	10/10/2024	3FE
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/28/2018	Paydown		947	947	947					0		947			0	5	10/10/2024	3FE
70337U 10 0	PATRONS' IV 5.775 12/23/2063		09/23/2018	Sinking Fund Redemption		876,928	876,928	856,466	854,444				0		876,928			0	37,317	12/23/2063	3FE
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022		07/31/2018	Paydown		2,148	2,148	2,148	2,147		1		1		2,148			0	106	02/10/2022	5FE
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022		07/31/2018	Paydown		5,362	5,362	5,362	5,362		0		0		5,362			0	293	08/10/2022	5FE
708062 ZZ 0	PENNANT PARK SENIOR SECR RL L+225 05/23		09/14/2018	Paydown		253,968	253,968	253,032			936		936		253,968			0	2,557	05/02/2023	1FE
715222 ZZ 1	PETIQ TL L+525 01/16/2023 AR		07/02/2018	Paydown		4,701	4,701	4,606			95		95		4,701			0	153	01/16/2023	2FE
715335 ZZ 1	PHNTM HOLDINGS L+525 06/18/2020 AR		09/28/2018	Paydown		2,731	2,731	2,704	2,704		27		27		2,731			0	147	06/18/2020	3FE
71755V AB 5	PA ENERGY TL B 1L L+125 04/04/2018		08/07/2018	Exchanged		2,133,657	2,139,662	1,936,394	1,594,048		417,234		417,234		2,011,282		122,375	122,375	113,461	04/04/2018	6Z
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		07/02/2018	Paydown		13,185	13,185	13,185					0		13,185			0	446	07/31/2022	3FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		09/25/2018	MBS Paydown		127,746	127,746	127,746	120,863		6,127		6,127		127,746			0	3,307	01/25/2036	1FM
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		09/25/2018	MBS Paydown		157,683	157,683	148,025	157,683				0		157,683			0	1,987	11/25/2046	1FM
74040T AC 7	PRETSL 4A CDO MEZ FLT 12/23/2031		09/23/2018	MBS Paydown		4,082	4,082	3,897	3,894		87		87		4,082			0	132	12/23/2031	2AM
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		07/03/2018	MBS Paydown		3,398,750	3,398,750	3,248,600	3,289,483		126,724		126,724		3,398,750			0	64,415	07/03/2033	1FE
74040Y AR 3	PRETSL 10A A1W CDO SSNR FLT 07/03/2033		07/03/2018	MBS Paydown		4,789,071	4,789,071	4,754,649			34,421		34,421		4,789,071			0	34,206	07/03/2033	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		09/26/2018	MBS Paydown		705,080	705,080	539,641	538,070		13,668		13,668		705,080			0	16,680	09/26/2034	1FE
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		09/23/2018	MBS Paydown		492,026	492,026	408,130	277,570		(38,380)		(38,380)		492,026			0	9,342	03/23/2035	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		09/24/2018	MBS Paydown		328,439	328,439	312,219	85,468		(22,746)		(22,746)		328,439			0	5,427	12/24/2033	1FE
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2018	MBS Paydown									0					0	23,498	09/24/2033	1FE
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033		06/24/2018	MBS Paydown									0					0	30,105	09/24/2033	6FE
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033		06/24/2018	MBS Paydown									0					0	3,623	09/24/2033	6FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		09/23/2018	MBS Paydown		113,225	113,225	91,120	89,655		(50,098)		(50,098)		113,225			0	2,604	06/23/2035	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/22/2018	MBS Paydown		533,175	533,175	407,392	367,434		(43,334)		(43,334)		533,175			0	9,149	12/22/2035	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)
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		09/22/2018	MBS Paydown		108,064	108,064	83,782	85,305		(56,444)		(56,444)		108,064			0	1,950	03/22/2038	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		09/22/2018	MBS Paydown		25,311	25,311	17,718	17,879		(18,803)		(18,803)		25,311			0	451	12/22/2037	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		09/23/2018	MBS Paydown		898,091	898,091	832,908	126,657		41,272		41,272		898,091			0	8,086	09/23/2035	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		09/22/2018	MBS Paydown		110,378	110,378	93,719	93,555		11,375		11,375		110,378			0	1,880	12/22/2036	1AM
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		09/22/2018	MBS Paydown		149,582	149,582	114,259	116,657		(45,546)		(45,546)		149,582			0	2,661	03/22/2037	1AM
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		09/25/2018	MBS Paydown		18,864	18,864	18,994	18,914		(30)		(30)		18,864			0	634	07/25/2020	1FM
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019		09/26/2018	Make Whole Call		4,065,800	4,000,000	4,120,000	4,037,795		(16,086)		(16,086)		4,021,709		(21,709)	(21,709)	305,244	07/15/2019	2FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		09/28/2018	Paydown		3,735	3,735	3,735					0		3,735			0	141	07/15/2021	2FE
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		09/25/2018	MBS Paydown		109,693	109,693	94,720	95,873		2,806		2,806		109,693			0	1,426	07/25/2036	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		09/25/2018	Pass-Through Loss			2,283						0					0		07/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		09/25/2018	MBS Paydown		37,103	37,103	28,522	31,610		1,952		1,952		37,103			0	511	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		09/25/2018	Pass-Through Loss			(306)						0					0		09/25/2036	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		09/25/2018	MBS Paydown		70,714	70,714	55,645	56,707		(20,933)		(20,933)		70,714			0	958	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		09/25/2018	Pass-Through Loss			(103)						0					0		01/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		09/26/2018	MBS Paydown		28,405	28,405	30,642	28,664		(254)		(254)		28,405			0	3,852	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		09/26/2018	MBS Paydown		273,013	273,013	271,316	271,879		1,079		1,079		273,013			0	9,387	10/26/2037	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		09/26/2018	MBS Paydown		638,592	638,592	599,479	594,480		18,933		18,933		638,592			0	24,443	10/26/2034	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2018	MBS Paydown		131,944	131,944	60,947	62,482				0		131,944			0	2,691	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2018	MBS Paydown		175,636	175,636	104,272	56,649				0		175,636			0	7,279	03/26/2036	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2018	Pass-Through Loss			15,335						0					0		03/26/2036	1FM
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		09/26/2018	MBS Paydown		88,558	88,558	59,777	84,573		(4,705)		(4,705)		88,558			0	3,366	08/26/2035	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		09/26/2018	MBS Paydown		19,032	19,032	16,748	17,532		(12,877)		(12,877)		19,032			0	646	12/26/2035	1FM
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35		08/26/2018	Pass-Through Loss			(6,391)	7			0		0		(570)		570	570		12/26/2035	1FM
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2018	MBS Paydown		127,186	127,186	123,370	125,143		3,048		3,048		127,186			0	3,086	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2018	MBS Paydown		230,787	230,787	163,785	177,801		40,122		40,122		230,787			0	6,075	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		09/26/2018	Pass-Through Loss			1,062				(20,912)		(20,912)		(207)		207	207		08/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		09/26/2018	MBS Paydown		226,247	226,247	96,098	121,315		68,634		68,634		226,247			0	5,768	06/25/2036	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		09/26/2018	Pass-Through Loss			634						0					0		06/25/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2018	MBS Paydown		1,228,997	1,228,997	964,029	1,065,973		69,710		69,710		1,228,997			0	29,716	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2018	Pass-Through Loss			78,039						0					0		01/26/2036	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		09/25/2018	MBS Paydown		1,170,912	1,170,912	1,148,310	1,143,731		6,601		6,601		1,170,912			0	30,051	10/26/2035	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		09/25/2018	Pass-Through Loss			63,988	17,681					0		17,862		(17,862)	(17,862)		10/26/2035	1FM
74929F AK 5	RBSSP 2010-3 4A2 MEZ FLT 12/26/2035 RE		09/26/2018	MBS Paydown		92,100	92,100	90,574	90,959		862		862		92,100			0	2,664	12/26/2035	1FM
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE		09/26/2018	MBS Paydown		108,646	108,646	89,904	102,198		(64,168)		(64,168)		108,646			0	4,078	02/26/2035	1FM
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE		09/27/2018	MBS Paydown		422,738	422,738	277,793	343,716		(95,106)		(95,106)		422,738			0	16,229	12/27/2035	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		09/26/2018	MBS Paydown		127,751	127,751	107,284	97,959		(4,059)		(4,059)		127,751			0	4,862	07/26/2037	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		09/26/2018	Pass-Through Loss			11,311						0					0		07/26/2037	1FM
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE		09/16/2018	MBS Paydown		553,465	553,465	528,559	544,649		(2,202)		(2,202)		553,465			0	22,568	01/16/2029	1FM
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		09/26/2018	MBS Paydown		118,828	118,828	118,086	116,595		3,059		3,059		118,828			0	5,030	11/26/2036	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		09/25/2018	MBS Paydown		150,260	150,260	140,117	144,982		3,474		3,474		150,260			0	2,139	01/26/2036	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		09/27/2018	MBS Paydown		152,797	152,797	134,462	145,271		4,439		4,439		152,797			0	2,384	07/26/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		09/10/2018	MBS Paydown		196,860	196,860	87,267	76,472		(39,866)		(39,866)		196,860			0	3,067	03/10/2037	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		09/25/2018	MBS Paydown		37,988	37,988	27,400	19,804		2,649		2,649		37,988			0	1,174	08/25/2036	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		09/25/2018	Pass-Through Loss			3,382						0					0		08/25/2036	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		09/25/2018	MBS Paydown		123,761	123,761	109,367	102,708		(2,444)		(2,444)		123,761			0	4,006	07/27/2037	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		09/25/2018	Pass-Through Loss			4,436						0					0		07/27/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2018	MBS Paydown		25,742	25,742	14,542	9,538		(3,450)		(3,450)		25,742			0	769	02/25/2037	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		09/25/2018	Pass-Through Loss			4,298						0					0		02/25/2037	1FM
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		09/28/2018	Paydown		4,120	4,120	4,073			47		47		4,120			0	80	12/13/2023	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		09/28/2018	Paydown		2,161	2,161	2,110			20		20		2,161			0	40	12/13/2023	1FE
75086# AA 3	GSA RAINIER 4.82 6/15/2036		09/15/2018	Paydown		51,748	51,748	51,748	51,748				0		51,748			0	1,663	06/15/2036	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		08/25/2018	Pass-Through Loss			(12,641)						0		(11,951)		11,951	11,951		04/25/2036	1FM
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		09/25/2018	MBS Paydown		471,314	471,314	404,209	434,635		7,105		7,105		471,314			0	6,124	04/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2018	MBS Paydown		90,895	90,895	78,217	73,439		1,293		1,293		90,895			0	3,195	07/25/2036	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		09/25/2018	Pass-Through Loss			16,905				(3,048)		(3,048)					0		07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2018	MBS Paydown		272,084	272,084	214,929	218,612		14,542		14,542		272,084			0	4,059	05/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		09/25/2018	Pass-Through Loss			(7,112)						0		(5,816)		5,816	5,816		05/25/2036	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		09/25/2018	MBS Paydown		678,776	678,776	335,988	586,442		70,760		70,760		678,776			0	9,737	06/25/2036	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		09/25/2018	MBS Paydown		2,373,092	2,373,092	2,373,092	2,373,011		199		199		2,373,092			0	46,276	05/25/2034	1FE
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		08/15/2018	MBS Paydown		1,676,757	1,676,757	1,410,572	1,427,917		242,916		242,916		1,676,757			0	29,563	02/15/2034	1FE
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		07/25/2018	MBS Paydown		17,360	17,360	16,405	16,470		(1,472)		(1,472)		17,360			0	684	01/25/2036	1AM
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		09/25/2018	MBS Paydown		11,151	11,151	10,036	7,316		(12,638)		(12,638)		11,151			0	463	08/25/2036	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		09/25/2018	MBS Paydown		68,682	68,682	49,451	52,829		9,653		9,653		68,682			0	1,687	09/25/2037	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		09/25/2018	MBS Paydown		538,274	538,274	498,333	524,807		76,453		76,453		538,274			0	14,367	02/25/2036	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		09/25/2018	MBS Paydown		55,140	55,140	48,507	47,485		830		830		55,140			0	1,613	12/26/2034	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		09/25/2018	Pass-Through Loss			635						0					0		12/26/2034	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		09/25/2018	MBS Paydown		779,456	779,456	734,637	752,120		20,173		20,173		779,456			0	28,854	12/25/2034	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		09/25/2018	MBS Paydown		209,045	209,045	156,792	151,400		23,673		23,673		209,045			0	5,974	02/25/2035	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		09/25/2018	Pass-Through Loss			1,742	1,065					0					0		02/25/2035	1FM
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		09/25/2018	MBS Paydown		7,954	7,954	7,995	7,954				0		7,954			0	374	10/25/2026	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		09/25/2018	MBS Paydown		154,527	154,527	154,473	50,704		17,772		17,772		154,527			0	5,999	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	138,885	136,131		4,908		4,908		164,448			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			5,622						0					0		07/25/2035	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		09/25/2018	MBS Paydown		324,858	324,858	312,573	309,152		(145)		(145)		324,858			0	9,053	08/25/2035	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		09/25/2018	Pass-Through Loss			6,219						0					0		08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2018	MBS Paydown		254,866	254,866	226,707	219,661		3,200		3,200		254,866			0	7,480	08/25/2035	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		09/25/2018	Pass-Through Loss			77,105				(10,309)		(10,309)					0		08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2018	MBS Paydown		13,061	13,061	12,043	9,647		1,626		1,626		13,061			0	547	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		09/25/2018	Pass-Through Loss			32,798	26,132			1,455		1,455					0		10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2018	MBS Paydown		10,039	10,039	9,298	7,177		15		15		10,039			0	375	02/25/2036	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2018	Pass-Through Loss			1,930	1,788					0					0		02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		09/25/2018	MBS Paydown		2,987	2,987	2,898	2,708		1,273		1,273		2,987			0	111	02/25/2036	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		09/25/2018	Pass-Through Loss			455						0					0		02/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		09/25/2018	MBS Paydown		270,324	270,324	253,971	254,433		10,198		10,198		270,324			0	6,613	03/25/2035	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		09/25/2018	MBS Paydown		450,352	450,352	440,968	443,617		5,971		5,971		450,352			0	10,657	03/25/2035	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		09/25/2018	MBS Paydown		327,503	327,503	194,045	320,235		15,117		15,117		327,503			0	5,541	09/25/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2018	MBS Paydown		784,916	784,916	723,878	714,906		11,713		11,713		784,916			0	20,296	05/18/2035	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		09/18/2018	Pass-Through Loss			(9,558)						0		(13,148)		13,148	13,148		05/18/2035	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2018	MBS Paydown		125,101	125,101	124,955	125,088		9		9		125,101			0	4,763	05/17/2021	1FE
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	09/15/2018	MBS Paydown		585,729	585,729	574,014			7,611		7,611		585,729			0	3,777	06/15/2046	1FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		07/25/2018	WELLS FARGO BROKERAGE SERVICES		1,401,750	1,400,000	1,316,000	1,354,793		4,051		4,051		1,352,522		49,228	49,228	47,328	04/14/2023	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		08/07/2018	WELLS FARGO BROKERAGE SERVICES		1,401,750	1,400,000	1,316,000	1,354,793		5,000		5,000		1,352,522		49,228	49,228	47,328	04/14/2023	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		08/24/2018	WELLS FARGO BROKERAGE SERVICES		700,875	700,000	658,000	677,397		2,645		2,645		676,491		24,384	24,384	28,966	04/14/2023	3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		09/28/2018	Paydown		3,571	3,571	3,357	3,456		134		134		3,571			0	165	04/14/2023	3FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		09/25/2018	MBS Paydown		27,117	27,117	26,401	26,778		(390)		(390)		27,117			0	1,166	04/25/2039	2FM
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		09/20/2018	MBS Paydown		435,667	435,667	434,785	356,671		120		120		435,667			0	8,092	12/20/2023	1FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		09/20/2018	MBS Paydown		1,544,445	1,544,445	1,544,118	1,544,173		228		228		1,544,445			0	36,722	01/20/2023	1FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR		07/03/2018	Paydown		4,688	4,688	4,571	4,575		113		113		4,688			0	138	09/05/2023	4FE
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024		09/15/2018	MBS Paydown		1,111,432	1,111,432	883,589	1,036,585		40,501		40,501		1,111,432			0	19,767	03/15/2024	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2018	MBS Paydown		568,641	568,641	568,641	568,641				0		568,641			0	19,459	05/16/2044	1FE
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		09/15/2018	MBS Paydown		2,224,463	2,224,463	2,283,611	2,224,463				0		2,224,463			0	63,576	04/17/2028	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		09/15/2018	MBS Paydown		1,668,927	1,668,927	1,668,927	1,668,927				0		1,668,927			0	57,091	10/17/2044	1FE
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045		09/15/2018	MBS Paydown		601,309	601,309	601,299	601,309				0		601,309			0	15,508	01/17/2045	1FE
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046		07/15/2018	MBS Paydown		1,758,133	1,758,133	1,757,908	1,765,302		(8,970)		(8,970)		1,758,133			0	33,947	10/15/2046	1FE
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045		09/15/2018	MBS Paydown		597,344	597,344	597,195	597,339		10		10		597,344			0	8,320	06/15/2045	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		09/15/2018	MBS Paydown		865,951	865,951	865,706	865,934		25		25		865,951			0	10,239	05/17/2027	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		09/15/2018	MBS Paydown		1,601,818	1,601,818	1,601,818	1,601,818				0		1,601,818			0	31,626	06/17/2030	1FE
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		09/15/2018	MBS Paydown		300,209	300,209	298,825	299,414		541		541		300,209			0	5,985	07/15/2027	1FE
78448T AD 4	SMBC AVIATION CA 4.125 07/15/2023	C	08/16/2018	GOLDMAN SACHS		10,015,400	10,000,000	9,986,400			121		121		9,986,521		28,879	28,879	9,167	07/15/2023	2FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		09/25/2018	MBS Paydown		755,431	755,431	755,348	755,367		29		29		755,431			0	16,314	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		09/25/2018	MBS Paydown		467,719	467,719	467,709	467,715		2		2		467,719			0	9,493	12/26/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		07/25/2018	Pass-Through Loss			45						0					0		04/25/2037	1FM
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		09/25/2018	MBS Paydown		11,361	11,361	10,147	9,246		(1,885)		(1,885)		11,361			0	286	04/25/2037	1FM
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		09/15/2018	MBS Paydown		135,417	135,417	135,353			5		5		135,417			0	2,286	03/15/2040	1FE
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD		09/28/2018	Paydown		329	329	329					0		329			0	8	06/01/2022	2Z
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030		09/25/2018	MBS Paydown		1,441	1,441	1,444	1,412		(4)		(4)		1,441			0	57	10/25/2030	1FM
813084 A* 1	SEBRING 11.50 4/25/2018		09/19/2018	Paydown		164,632	164,632	141,018	74,751				0		164,632			0		04/25/2018	6
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		09/25/2018	MBS Paydown		66	66	66	65		1		1		66			0	3	12/25/2023	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		09/25/2018	MBS Paydown		229,744	229,744	100,581	64,049		(7,850)		(7,850)		229,744			0	2,967	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		09/25/2018	MBS Paydown		298,356	298,356	282,459	283,943		(3,832)		(3,832)		298,356			0	6,164	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		09/25/2018	MBS Paydown		267,415	267,415	240,969	242,619		4,085		4,085		267,415			0	4,384	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		09/25/2018	MBS Paydown		380,954	380,954	375,835	376,268		(1,260)		(1,260)		380,954			0	8,457	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		09/25/2018	MBS Paydown		411,914	411,914	368,993	370,797		6,631		6,631		411,914			0	5,046	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		09/25/2018	MBS Paydown		461,745	461,745	426,921	426,251		8,580		8,580		461,744			0	7,741	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		09/05/2018	Paydown		227,892	227,892	227,892	227,892				0		227,892			0	7,979	10/05/2022	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26		07/17/2018.	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000		0		0		7,500,000			0	194,625	07/17/2026.	1FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		09/15/2018.	MBS Paydown		608,025	608,025	602,188	603,266		3,326		3,326		608,025			0	19,274	10/15/2042.	1FE
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR		09/28/2018.	Paydown		2,856	2,856	2,798	2,799		57		57		2,855			0	159	10/31/2023.	3FE
825555 ZZ 1	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR		09/28/2018.	Paydown		5,393	5,393	5,285	5,286		107		107		5,393			0	330	10/31/2023.	3FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		09/05/2018.	Paydown		99,673	99,673	99,673	99,673				0		99,673			0	2,532	01/05/2029.	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		09/05/2018.	Paydown		26,986	26,986	26,986	26,986				0		26,986			0	700	01/05/2029.	1
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		07/20/2018.	Sinking Fund Redemption		90,000	90,000	90,000	90,000				0		90,000			0	2,731	01/20/2036.	1FE
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		09/15/2018.	MBS Paydown		467,793	467,793	467,600	468,843		4		4		467,793			0	11,715	02/15/2029.	1FE
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019	C	09/04/2018.	Make Whole Call		1,544,565	1,500,000	1,498,200	1,499,673		327		327		1,500,000			0	131,265	05/15/2019.	2FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		09/25/2018.	MBS Paydown		961,875	961,875	961,724	961,773		67		67		961,875			0	19,754	10/27/2025.	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		09/25/2018.	MBS Paydown		429,887	429,887	429,887	429,887		(0)		(0)		429,887			0	7,926	05/25/2026.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		09/25/2018.	MBS Paydown		969,858	969,858	969,776	969,790		39		39		969,858			0	21,142	01/26/2026.	1FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		09/25/2018.	MBS Paydown		2,463,166	2,463,166	2,463,061	2,463,070		92		92		2,463,166			0	35,085	09/25/2026.	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		09/25/2018.	MBS Paydown		2,828,688	2,828,688	2,827,599	2,827,702		894		894		2,828,688			0	41,325	11/25/2026.	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		09/25/2018.	MBS Paydown		1,860,279	1,860,279	1,860,159			88		88		1,860,279			0	26,738	02/25/2027.	1FE
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		09/25/2018.	MBS Paydown		1,590,242	1,590,242	1,590,227			9		9		1,590,241			0	6,785	08/25/2027.	1FE
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		06/30/2018.	Sinking Fund Redemption		18,803	18,803	18,803	18,803				0		18,803			0	518	06/30/2035.	2FE
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035		06/30/2018.	Sinking Fund Redemption		49,123	49,123	49,123	49,123				0		49,123			0	996	06/30/2035.	2FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		09/20/2018.	MBS Paydown		30,053	30,053	30,050	30,049		0		0		30,053			0	920	04/20/2044.	2AM
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2018.	MBS Paydown		82,407	82,407	82,405	82,407				0		82,407			0	3,313	07/20/2044.	2AM
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2018.	MBS Paydown		35,456	35,456	35,438	35,442		7		7		35,456			0	1,482	08/21/2045.	1FE
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		09/20/2018.	MBS Paydown		116,667	116,667	116,667	116,667				0		116,667			0	3,483	05/20/2046.	2AM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2018.	MBS Paydown		60,316	60,316	32,947	16,055		8,571		8,571		60,316			0	2,460	05/25/2035.	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		09/25/2018.	Pass-Through Loss			11,192	6,114					0					0		05/25/2035.	1FM
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035		09/25/2018.	MBS Paydown		107,146	107,146	81,967	97,201		(5,101)		(5,101)		107,146			0	1,674	12/25/2035.	1FM
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR		09/28/2018.	Paydown		6,044	6,044	5,923			121		121		6,044			0	205	04/02/2023.	2FE
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22		08/01/2018.	Sinking Fund Redemption		382,002	382,002	383,003	382,317		(68)		(68)		382,002			0	23,166	08/01/2022.	1FE
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030		08/15/2018.	Sinking Fund Redemption		112,805	112,805	112,805	112,806		8		8		112,805			0	2,718	02/15/2030.	1FE
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		09/20/2018.	MBS Paydown		68,796	68,796	68,628	68,630		5		5		68,796			0	2,141	01/20/2045.	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		09/20/2018.	MBS Paydown		7,590	7,590	7,629			5		5		7,590			0	185	12/20/2047.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		09/25/2018.	MBS Paydown		1,436,957	1,436,957	1,445,040	1,442,200		(4,408)		(4,408)		1,436,957			0	29,069	04/25/2029.	1FE
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR		09/28/2018.	Paydown		4,191	4,191	4,108			84		84		4,191			0	100	05/18/2023.	2FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		09/15/2018.	MBS Paydown		2,125,118	2,125,118	2,120,040	2,123,704		1,252		1,252		2,125,118			0	43,605	11/15/2024.	1FE
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037		09/15/2018.	MBS Paydown		153,454	153,454	152,880	152,888		(244)		(244)		153,454			0	4,565	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		2		2		312,500			0	7,875	09/20/2021.	2FE
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036		09/15/2018.	Paydown		143,331	143,331	143,331	143,330				0		143,330			0	3,622	12/15/2036.	1
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2018.	MBS Paydown		320,803	320,803	300,023	294,703		10,056		10,056		320,803			0	8,599	01/25/2037.	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		09/25/2018.	Pass-Through Loss			8,614	8,056					0		8,050		(8,050)	(8,050)		01/25/2037.	1FM
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043		09/15/2018.	MBS Paydown		250,000	250,000	247,690			48		48		250,000			0	1,207	05/15/2043.	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		09/20/2018.	MBS Paydown		48,671	48,671	48,645	48,648		2		2		48,671			0	1,285	10/20/2046.	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		09/20/2018.	MBS Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	123	04/20/2044.	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		09/20/2018.	MBS Paydown		10,375	10,375	10,389	10,384		(1)		(1)		10,375			0	259	04/20/2045.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		09/20/2018	MBS Paydown		26,667	26,667	26,532	26,145		8		8		26,667			0	727	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		09/20/2018	Partial Call		422,524	422,524	425,912	422,518		6		6		422,524			0	15,157	04/05/2023	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		09/25/2018	MBS Paydown		8,503	8,503	7,972	8,060		337		337		8,503			0	475	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		09/25/2018	MBS Paydown		589,688	589,688	391,476	528,363		69,841		69,841		589,688			0	8,485	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2018	MBS Paydown		212,900	212,900	186,918	183,702		(2,907)		(2,907)		212,900			0	4,845	11/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		09/25/2018	Pass-Through Loss			(473)						0		(244)		244	244		11/25/2035	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		09/25/2018	MBS Paydown		131,648	131,648	121,285	123,934		(1,846)		(1,846)		131,648			0	3,575	12/25/2035	2FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		09/25/2018	Pass-Through Loss			(71,273)						0		(5,581)		5,581	5,581		12/25/2035	2FM
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035		09/25/2018	MBS Paydown		107,982	107,982	94,754	94,246		3,494		3,494		107,982			0	2,572	05/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		09/25/2018	MBS Paydown		242,182	242,182	186,012	187,222		29,232		29,232		242,182			0	5,808	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2018	MBS Paydown		85,163	85,163	65,075	60,078		6,321		6,321		85,163			0	2,021	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		09/25/2018	Pass-Through Loss			(18,136)						0		2,376		(2,376)	(2,376)		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2018	MBS Paydown		174,166	174,166	153,193	148,081		2,080		2,080		174,166			0	4,341	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		09/25/2018	Pass-Through Loss			(101)						0		(105)		105	105		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		09/25/2018	MBS Paydown		239,607	239,608	226,359	229,531		14,339		14,339		239,607			0	7,694	08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		09/25/2018	Pass-Through Loss			(70,520)						0		5,688		(5,689)	(5,689)		08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2018	MBS Paydown		37,154	37,154	25,968	23,873		(13,664)		(13,664)		37,154			0	560	08/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2018	Pass-Through Loss			26,999	18,870					0					0		08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2018	MBS Paydown		723,434	723,434	653,583	653,042		21,036		21,036		723,434			0	17,571	09/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		09/25/2018	Pass-Through Loss			48,969						0					0		09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		09/25/2018	MBS Paydown		176,936	176,936	152,368	150,430		2,494		2,494		176,936			0	4,076	10/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		09/25/2018	Pass-Through Loss			(53,965)						0		(5,775)		5,775	5,775		10/25/2035	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2018	MBS Paydown		38,328	38,328	34,355	36,228		(1,158)		(1,158)		38,328			0	967	08/25/2031	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		09/25/2018	MBS Paydown		185,445	185,445	146,065	157,234		10,784		10,784		185,445			0	4,204	02/25/2032	2AM
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		09/25/2018	MBS Paydown		159,734	159,734	144,203	145,585		5,315		5,315		159,734			0	3,660	02/25/2032	4AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		07/25/2018	Pass-Through Loss			736	519					0					0		02/25/2032	1AM
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		09/25/2018	MBS Paydown		26,930	26,930	19,004	22,459		(987)		(987)		26,930			0		02/25/2032	1AM
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		09/25/2018	MBS Paydown		57,751	57,751	50,359	51,787		3,132		3,132		57,751			0	1,274	04/25/2031	1AM
86359A MG 5	SASC 2003-AL1 APO 4/25/31		09/25/2018	MBS Paydown		14,127	14,127	9,950	12,023		222		222		14,127			0		04/25/2031	1AM
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		09/25/2018	MBS Paydown		428,089	428,089	371,513	390,850		7,759		7,759		428,089			0	9,487	01/25/2031	1AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		07/25/2018	Pass-Through Loss			(95)						0					0		01/25/2031	3AM
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		09/25/2018	MBS Paydown		50,688	50,688	39,408	43,910		1,010		1,010		50,688			0		01/25/2031	1AM
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		09/25/2018	MBS Paydown		475,096	475,096	444,215	463,997		4,752		4,752		475,096			0	18,399	03/25/2035	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		09/25/2018	MBS Paydown		91,730	91,730	88,405	87,728		2,166		2,166		91,730			0	2,210	03/25/2034	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		09/25/2018	MBS Paydown		565,992	565,992	568,280	568,154		(1,646)		(1,646)		565,992			0	15,250	08/25/2034	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		09/25/2018	MBS Paydown		13,763	13,763	10,701	1,731		1,669		1,669		13,763			0	273	06/25/2036	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		09/25/2018	MBS Paydown		158,592	158,592	111,620	123,834		(762)		(762)		158,592			0	2,662	09/25/2045	1FM
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2018	MBS Paydown		342,819	342,819	243,401	314,312		38,400		38,400		342,819			0	4,692	03/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		09/25/2018	MBS Paydown		385,790	385,790	311,145	307,956		43,649		43,649		385,790			0	8,648	05/25/2036	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		09/25/2018	Pass-Through Loss			(17,606)						0		10,493		(10,493)	(10,493)		05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2018	MBS Paydown		76,815	76,815	65,173	60,595		2,604		2,604		76,815			0	2,138	05/25/2036	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/25/2018	Pass-Through Loss			(53,829)						0		(52,910)		52,910	52,910		05/25/2036	1FM

Statement as of September 30, 2018 of the **GREAT AMERICAN LIFE INSURANCE COMPANY**

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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)
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2018.	MBS Paydown		168,258	168,259	159,004	168,258				0		168,258			0	1,031	06/25/2037.	1FM
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		07/02/2018.	Paydown		10,889	10,889	10,889	10,889		0		0		10,889			0	440	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		07/02/2018.	Paydown		1,944	1,944	1,944					0		1,944			0	80	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		07/09/2018.	Exchanged		773,418	773,889	773,889			(469)		(469)		773,419		(1)	(1)	31,748	09/01/2022.	2FE
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		09/23/2018.	Paydown		23,745	23,745	23,745	23,745				0		23,745			0	907	12/23/2036.	1
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		09/15/2018.	MBS Paydown		31,016	31,016	31,000	31,001		4		4		31,016			0	930	01/15/2071.	1FE
870666 ZZ 0	TERSERA TL L+525 03/30/2023 AR		09/28/2018.	Paydown		411	411	406			5		5		411			0	7	03/30/2023.	3FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		07/15/2018.	MBS Paydown		1,884,716	1,884,716	1,844,077	1,897,584		(50,027)		(50,027)		1,884,716			0	36,562	01/15/2024.	1FE
87216M 9Z 3	TAYLOR CAPITAL TRUST II L+268 06/17/2034		09/17/2018.	Call		6,000,000	6,000,000	5,842,500			157,500		157,500		6,000,000			0	214,648	06/17/2034.	2FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		07/30/2018.	MBS Paydown		73,750	73,750	73,598	73,610		12		12		73,750			0	3,434	04/30/2047.	2AM
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2018.	MBS Paydown		53,726	53,727	48,220	49,059		678		678		53,727			0	1,657	01/20/2038.	1FE
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		08/31/2018.	Distribution		15,217,648	15,217,648	13,657,839	13,895,673		1,333,936		1,333,936		15,217,648			0	551,049	01/20/2038.	1FE
87305N AV 0	TTX CO 5.453 01/02/22		07/02/2018.	Sinking Fund Redemption		1,499	1,499	1,499	1,499				0		1,499			0	85	01/02/2022.	1
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		09/20/2018.	MBS Paydown		210,420	210,420	212,973	212,777		(311)		(311)		210,420			0	6,326	04/20/2042.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		09/20/2018.	MBS Paydown		655,000	655,000	648,824	650,149		1,153		1,153		655,000			0	12,285	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		09/20/2018.	MBS Paydown		430,875	430,875	427,133	427,763		645		645		430,875			0	10,153	11/20/2038.	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		09/20/2018.	MBS Paydown		322,075	322,075	317,293	284,337		805		805		322,075			0	7,355	02/22/2039.	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		09/20/2018.	MBS Paydown		240,625	240,625	239,666	239,960		178		178		240,625			0	5,327	05/20/2039.	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		09/20/2018.	MBS Paydown		150,000	150,000	149,949	149,964		6		6		150,000			0	3,270	11/21/2039.	1FE
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR		09/28/2018.	Paydown		3,017	3,017	2,949			68		68		3,017			0	78	05/21/2024.	3FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		09/15/2018.	Paydown		31,100	31,100	31,100	31,100				0		31,100			0	786	01/15/2038.	1
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		09/25/2018.	MBS Paydown		57,581	57,582	46,137	50,709		5,444		5,444		57,581			0	1,016	10/25/2035.	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		08/25/2018.	MBS Paydown		42,752	42,752	31,476	35,490		6,246		6,246		42,752			0	662	10/25/2034.	1FM
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		09/25/2018.	MBS Paydown		289,632	289,632	279,649	278,822		3,420		3,420		289,632			0	9,397	07/25/2036.	1FM
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		08/25/2018.	MBS Paydown		48,425	48,425	46,972	48,425				0		48,425			0	1,486	08/25/2036.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		08/25/2018.	Pass-Through Loss			(47)						0					0		01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		09/25/2018.	MBS Paydown		737,621	737,622	636,468	659,485		10,546		10,546		737,621			0	9,905	01/25/2038.	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		09/25/2018.	MBS Paydown		60,685	60,685	31,556	38,638		14,116		14,116		60,685			0	806	08/25/2038.	1FM
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	09/20/2018.	MBS Paydown		67,286	67,286	67,559			(35)		(35)		67,286			0	1,462	05/20/2042.	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		09/25/2018.	MBS Paydown		98,200	98,201	82,979	84,564		2,811		2,811		98,200			0	1,548	09/25/2043.	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		09/25/2018.	MBS Paydown		54,109	54,109	51,472	48,472		(16,786)		(16,786)		54,109			0	1,072	12/25/2044.	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		09/25/2018.	MBS Paydown		19,932	19,932	13,203	10,591		1,486		1,486		19,932			0	555	10/25/2046.	2FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		09/25/2018.	Pass-Through Loss			21,247	14,074					0					0		10/25/2046.	2FM
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		09/15/2018.	MBS Paydown		191,964	191,964	191,956	191,957		1		1		191,964			0	5,390	05/17/2032.	1FE
887317 AW 5	TIME WARNER INC 3.60 07/15/25		06/28/2018.	MORGAN STANLEY									0					0	83,500	07/15/2025.	2FE
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		09/30/2018.	Sinking Fund Redemption		156,800	156,800	156,800	156,800				0		156,800			0	3,822	09/30/2039.	2FE
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35		08/10/2018.	MBS Paydown		65,060,602	65,060,602	63,017,292			2,085,512		2,085,512		65,060,602			0	930,351	11/10/2035.	1FE
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034		07/20/2018.	MBS Paydown		62,788	62,788	58,079	58,412		4,137		4,137		62,788			0	1,615	01/20/2034.	1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/15/2018.	MBS Paydown		9,271,278	9,271,278	7,714,476	7,907,252		1,473,040		1,473,040		9,271,278			0	228,016	07/15/2034.	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		07/25/2018.	MBS Paydown		1,613,009	1,613,010	1,401,554	1,420,569		11,398		11,398		1,613,009			0	26,655	01/25/2035.	1FE
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040		07/27/2018.	MBS Paydown		11,253	11,253	10,015	10,007		(1,728)		(1,728)		11,253			0	184	01/27/2040.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042		07/06/2018	MBS Paydown		23,665	23,665	19,671	19,598		(9,354)		(9,354)		23,665			0	373	04/06/2042	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2018	MBS Paydown		104,388	104,388	106,672	106,046		(146)		(146)		104,388			0	4,638	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2018	MBS Paydown		96,162	96,162	100,246	99,224		(227)		(227)		96,162			0	3,328	10/16/2040	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		09/15/2018	MBS Paydown		94,138	94,138	90,968	91,615		551		551		94,138			0	1,413	01/15/2043	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/15/2018	MBS Paydown		300,956	300,956	306,072	305,758		(1,608)		(1,608)		300,956			0	7,945	07/15/2043	1FE
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042		09/20/2018	MBS Paydown		62,714	62,714	62,658			7		7		62,714			0	1,472	06/20/2042	1FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		07/15/2018	MBS Paydown		439,654	439,654	391,510			(55,854)		(55,854)		439,654			0	6,007	07/15/2036	1AM
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		09/20/2018	MBS Paydown		875,000	875,000	857,500	857,947		17,053		17,053		875,000			0	27,958	09/20/2039	1FE
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39		09/20/2018	MBS Paydown		400,000	400,000	392,000	392,000		8,000		8,000		400,000			0	12,888	09/20/2039	1FE
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038		07/20/2018	MBS Paydown		27,048	27,048	26,236	26,301		122		122		27,048			0	748	04/20/2038	1FE
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38		07/20/2018	MBS Paydown		37,867	37,867	37,867	37,789		(46)		(46)		37,867			0	1,204	04/20/2038	1FE
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32		09/15/2018	Paydown		120,356	120,356	121,559	121,487		(69)		(69)		120,356			0	3,909	02/15/2032	2
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		09/15/2018	Paydown		42,079	42,079	42,079	42,079				0		42,079			0	982	05/15/2033	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		09/05/2018	Sinking Fund Redemption		104,506	104,506	104,506	104,506		(0)		(0)		104,506			0	3,283	12/05/2035	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		09/05/2018	Sinking Fund Redemption		82,717	82,717	82,717	82,717				0		82,717			0	2,758	12/05/2034	1
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		08/01/2018	MBS Paydown		1,306,760	1,306,760	1,145,684	1,117,277		181,631		181,631		1,306,760			0	23,682	05/01/2034	1FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		09/01/2018	MBS Paydown		3,167,120	3,167,120	2,741,359	2,632,159		549,994		549,994		3,167,120			0	51,428	12/01/2035	1FE
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		07/10/2018	MBS Paydown		26,071	26,071	21,639	21,743		(6,140)		(6,140)		26,071			0	411	10/10/2040	1AM
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		09/25/2018	MBS Paydown		202,847	202,847	202,847			(0)		(0)		202,847			0	2,224	04/25/2048	1FE
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		08/01/2018	MBS Paydown		2,108,690	2,108,690	1,907,655	1,927,515		239,531		239,531		2,108,690			0	32,074	08/01/2034	1FE
907818 DA 3	UNION PACIFIC CORP 5.70 08/15/2018		08/15/2018	Maturity		5,000,000	5,000,000	4,983,050	4,998,705		1,295		1,295		5,000,000			0	285,000	08/15/2018	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2018	Sinking Fund Redemption		24,952	24,952	24,020	24,888		94		94		24,952			0	1,672	02/23/2019	1FE
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		07/02/2018	Sinking Fund Redemption		95,143	95,143	95,143	95,133		1		1		95,143			0	5,876	01/02/2031	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2018	Sinking Fund Redemption		37,317	37,317	35,724	36,503		112		112		37,317			0	2,469	07/02/2022	2FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2018	Sinking Fund Redemption		174,429	174,429	174,429	174,429				0		174,429			0	7,500	08/15/2025	1FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2018	Sinking Fund Redemption		111,811	111,811	111,811	111,811				0		111,811			0	4,193	09/03/2026	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		09/15/2018	Paydown		68,329	68,329	68,329	68,329				0		68,329			0	1,737	05/15/2035	2
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		09/15/2018	Paydown		62,083	62,083	62,083	62,083				0		62,083			0	1,502	08/15/2036	2
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		09/15/2018	MBS Paydown		25,000	25,000	25,000					0		25,000			0	506	02/16/2043	1FE
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018		08/01/2018	Maturity		3,000,000	3,000,000	2,975,310	2,998,594		1,406		1,406		3,000,000			0	172,500	08/01/2018	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		09/25/2018	MBS Paydown		734,852	734,852	734,655	733,348		(16,381)		(16,381)		734,852			0	15,013	05/25/2047	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		09/25/2018	MBS Paydown		305,792	305,793	305,793	305,563		(114)		(114)		305,792			0	7,382	04/25/2046	1FE
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021		08/15/2018	Cash Tender		8,364,560	8,000,000	7,930,560	7,972,610		4,665		4,665		7,977,275		22,725	22,725	632,671	06/01/2021	2FE
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		06/21/2018	Exchanged		987							0				988	988		09/15/2023	2FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		09/15/2018	MBS Paydown		22,503	22,503	22,502	22,502		0		0		22,503			0	779	10/15/2046	2AM
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/24/2018	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,081		(81)		(81)		6,000,000			0	144,000	07/24/2024	1FE
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024		09/14/2018	CITIGROUP		2,403,000	2,400,000	2,409,000			4,455		4,455		2,413,454		(10,455)	(10,455)	66,349	12/15/2024	3FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	07/23/2018	Sinking Fund Redemption		434,984	434,984	434,984	434,984				0		434,984			0	16,312	10/23/2023	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		09/25/2018	MBS Paydown		20,131	20,131	20,213	20,149		492		492		20,131			0	728	06/25/2033	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		09/25/2018	MBS Paydown		466,548	466,548	440,596	443,076		11,134		11,134		466,548			0	10,579	10/25/2035	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		09/25/2018	MBS Paydown		76,464	76,464	64,572	63,720		4,182		4,182		76,464			0	1,459	12/25/2035	1FM
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033		09/25/2018	MBS Paydown		4,482	4,482	4,492	4,496		175		175		4,482			0	102	11/25/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		09/25/2018	MBS Paydown		600,372	600,372	499,247	509,486		25,818		25,818		600,372			0	9,810	04/25/2045	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		09/25/2018	MBS Paydown		48,474	48,474	39,143	34,313		5,119		5,119		48,474			0	753	01/25/2046	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2018	MBS Paydown		290,596	290,596	260,528	264,514		4,411		4,411		290,596			0	6,514	02/25/2037	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		09/25/2018	Pass-Through Loss			(1,635)	4,307					0		(1,513)		1,513	1,513		02/25/2037	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44		09/15/2018	MBS Paydown		271,038	271,038	283,320	275,175		(4,585)		(4,585)		271,038			0	8,765	02/15/2044	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		09/15/2018	Sinking Fund Redemption		53,053	53,053	53,053	53,053				0		53,053			0	1,351	08/15/2020	1FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		09/20/2018	MBS Paydown		64,659	64,659	60,864	60,524		1,702		1,702		64,659			0	1,687	10/20/2035	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2018	MBS Paydown		1,857,475	1,857,475	1,386,458	1,336,822		311,320		311,320		1,857,475			0	44,316	05/25/2037	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/25/2018	Pass-Through Loss			598,045						0					0		05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2018	MBS Paydown		106,093	106,093	96,180	94,833		(1,448)		(1,448)		106,093			0	2,563	05/25/2037	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		09/25/2018	Pass-Through Loss			685						0					0		05/25/2037	1FM
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034		09/15/2018	Paydown		33,582	33,582	33,582	33,582				0		33,582			0	1,010	10/31/2034	2
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2018	MBS Paydown		106,012	106,012	94,062	94,048		1,673		1,673		106,012			0	2,082	04/25/2037	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		09/25/2018	Pass-Through Loss			(3,067)						0		(3,346)		3,346	3,346		04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		09/25/2018	MBS Paydown		567,050	567,050	538,571	533,769		12,976		12,976		567,050			0	11,556	04/25/2037	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		09/25/2018	Pass-Through Loss			(24,069)						0		(25,751)		25,751	25,751		04/25/2037	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/25/2018	MBS Paydown		268,578	268,578	240,480	241,436		5,879		5,879		268,578			0	6,292	11/25/2036	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		09/25/2018	Pass-Through Loss			(2,062)						0		(2,056)		2,056	2,056		11/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		09/25/2018	MBS Paydown		116,951	116,951	111,874	111,477		1,289		1,289		116,951			0	2,553	09/25/2036	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		09/25/2018	Pass-Through Loss			(465)						0		(684)		684	684		09/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		09/25/2018	MBS Paydown		70,075	70,075	66,281	66,546		(116)		(116)		70,075			0	1,615	10/25/2036	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		09/25/2018	Pass-Through Loss			2,503	3,532					0		2,391		(2,391)	(2,391)		10/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		09/25/2018	MBS Paydown		106,474	106,474	98,988	99,145		1,590		1,590		106,474			0	2,232	11/25/2036	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		09/25/2018	Pass-Through Loss			(2,318)						0		(2,179)		2,179	2,179		11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2018	MBS Paydown		1,173,882	1,173,882	1,101,043	1,104,491		13,117		13,117		1,173,882			0	24,605	11/25/2036	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		09/25/2018	Pass-Through Loss			(25,554)						0		(24,183)		24,183	24,183		11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		09/25/2018	MBS Paydown		18,120	18,120	16,566	16,623		308		308		18,120			0	380	11/25/2036	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		09/25/2018	Pass-Through Loss			(394)						0		(363)		363	363		11/25/2036	1FM
935777 ZZ 8	VISTAPHARM TL L+600 12/21/2021 AR		09/28/2018	Paydown		5,207	5,207	5,103	5,104		103		103		5,207			0	312	12/21/2021	2FE
936444 ZZ 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR		09/28/2018	Paydown		6,771	6,771	6,633	6,637		134		134		6,771			0	391	08/31/2023	3FE
936666 ZZ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		09/28/2018	Paydown		10,222	10,222	10,053	3,495		182		182		10,222			0	498	08/31/2023	3FE
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		09/25/2018	MBS Paydown		12	12	8			12		12		12			0		03/25/2033	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		09/25/2018	MBS Paydown		192,619	192,619	169,986	168,942		(5,083)		(5,083)		192,619			0	3,484	01/25/2045	1FM
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		687		687		14,230			0	234	07/25/2036	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2018	Pass-Through Loss			1,573	1,242					0					0		07/25/2036	1FM
940333 ZZ 3	VLS BUYER TL L+600 10/17/2023 AR		07/02/2018	Paydown		7,301	7,301	7,116	7,118		182		182		7,301			0	412	10/17/2023	3FE
940555 ZZ 1	VLS BUYER DDTL L+600 10/17/2023 AR		07/02/2018	Paydown		595	595	587			7		7		595			0	12	10/17/2023	3FE
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042		09/15/2018	MBS Paydown		172,800	172,800	172,799	172,799		0		0		172,800			0	4,428	11/15/2042	1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		09/15/2018	MBS Paydown		456,870	456,870	456,824	456,827		1		1		456,870			0	8,666	06/15/2033	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		09/25/2018	MBS Paydown		296,422	296,422	308,722	300,686		(7,939)		(7,939)		296,422			0	11,221	05/25/2037	3FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		09/25/2018	Pass-Through Loss			18,864						0					0		05/25/2037	4FM
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		07/25/2018	MBS Paydown		17,385	17,386	11,996	13,469		4,235		4,235		17,386			0	366	10/25/2034	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		09/25/2018	MBS Paydown		340,782	340,782	328,003	340,974		(395)		(395)		340,782			0	8,520	09/25/2034	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		09/25/2018	MBS Paydown		44,143	44,143	44,535	40,158		(834)		(834)		44,143			0	1,755	01/25/2036	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		09/25/2018	Pass-Through Loss			2,342	2,362					0					0		01/25/2036	1FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		09/25/2018	MBS Paydown		196,321	196,321	198,526	198,832		1,569		1,569		196,321			0	4,906	11/25/2034	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2018	MBS Paydown		29,425	29,425	31,706	6,824		2,634		2,634		29,425			0	5,251	07/25/2037	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		09/25/2018	Pass-Through Loss			2,605	2,807					0		(264)		264	264		07/25/2037	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		09/25/2018	MBS Paydown		65,670	65,670	50,238	53,452		11,061		11,061		65,670			0	1,642	03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2018	MBS Paydown		355	355	203	95		(1,113)		(1,113)		355			0		03/25/2036	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		09/25/2018	Pass-Through Loss			4						0		(2)		2	2		03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2018	MBS Paydown		156,655	156,655	138,836	139,482		13,480		13,480		156,655			0	3,918	03/25/2036	1FM
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		09/25/2018	MBS Paydown		2,043	2,043	2,026			(18)		(18)		2,043			0	13	07/25/2036	1FM
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		09/25/2018	Pass-Through Loss			4	4					0		4		(4)	(4)		07/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2018	MBS Paydown		143,873	143,873	133,928	135,274		3,075		3,075		143,873			0	3,664	09/25/2036	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		09/25/2018	Pass-Through Loss			232	216					0		219		(219)	(219)		09/25/2036	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		09/25/2018	MBS Paydown		3,719	3,719	3,561	3,535		23		23		3,719			0	155	09/25/2036	3FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		09/25/2018	Pass-Through Loss			501	479					0		503		(503)	(503)		09/25/2036	3FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2018	MBS Paydown		469,657	469,657	447,592	445,757		10,915		10,915		469,657			0	12,503	10/25/2036	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		09/25/2018	Pass-Through Loss			1,019	972					0		968		(968)	(968)		10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		09/25/2018	MBS Paydown		62,462	62,462	60,867	59,537		654		654		62,462			0	1,581	10/25/2036	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		09/25/2018	Pass-Through Loss			166	162					0		162		(162)	(162)		10/25/2036	1FM
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		09/25/2018	MBS Paydown		159,056	159,056	158,261			(605)		(605)		159,056			0	2,165	04/25/2037	3FM
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		09/25/2018	Pass-Through Loss			16,969	16,884					0		16,969		(16,969)	(16,969)		04/25/2037	3FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2018	MBS Paydown		30,523	30,523	24,514	21,754		8,013		8,013		30,523			0		12/28/2037	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		09/25/2018	MBS Paydown		94,041	94,041	94,570	93,790		31		31		94,041			0	2,354	01/25/2038	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		09/15/2018	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	1,301	06/15/2045	2AM
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		09/15/2018	MBS Paydown		54,375	54,375	53,917	53,964		34		34		54,375			0	1,833	06/15/2045	2AM
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		09/15/2018	Paydown		58,760	58,760	63,347	59,388		(439)		(439)		58,760			0	2,622	12/15/2018	2
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		09/28/2018	Paydown		4,154	4,154	4,151			3		3		4,154			0	59	04/29/2023	2FE
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/20/2018	MBS Paydown		332,439	332,439	331,166	330,148		200		200		332,439			0	4,775	12/20/2026	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		09/20/2018	MBS Paydown		762,437	762,437	759,697	760,181		564		564		762,437			0	18,110	12/20/2028	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		09/20/2018	MBS Paydown		469,192	469,192	466,204	466,880		623		623		469,192			0	14,329	12/20/2028	2AM
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		09/20/2018	MBS Paydown		555,342	555,342	554,669			195		195		555,342			0	(93,347)	12/20/2030	1FE
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		09/20/2018	MBS Paydown		166,602	166,603	166,355	166,336		43		43		166,602			0	4,534	12/20/2030	2AM
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		219		219		456,421			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		272,734	272,734	272,254			24		24		272,734			0	2,588	12/20/2031	1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		09/20/2018	MBS Paydown		381,827	381,827	379,918			260		260		381,827			0	3,837	12/20/2031	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		09/15/2018	Paydown		10,098	10,098	10,098	10,098				0		10,098			0	302	07/15/2047	1
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2018	Paydown		29,480	29,480	29,480	29,480				0		29,480			0	1,310	06/15/2033	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2018	Paydown		36,094	36,094	36,094	36,094				0		36,094			0	1,603	05/15/2034	2
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		09/15/2018	Paydown		56,878	56,878	57,451	57,306		(19)		(19)		56,878			0	2,348	01/15/2035	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		09/15/2018	Paydown		156,994	156,994	158,685	158,129		(81)		(81)		156,994			0	5,622	08/15/2031	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		09/25/2018	Paydown		221,771	221,771	223,833	223,102		(126)		(126)		221,771			0	8,579	01/25/2029	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		09/15/2018.	Paydown		110,995	110,995	110,995	110,995				0		110,995			0	3,886	09/15/2031.	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		09/15/2018.	Paydown		120,570	120,570	121,678	121,304		(58)		(58)		120,570			0	4,503	10/15/2029.	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		09/15/2018.	Paydown		95,000	95,000	96,023	95,737		(45)		(45)		95,000			0	2,635	02/15/2034.	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		09/15/2018.	Paydown		71,283	71,283	71,283	71,283				0		71,283			0	2,396	09/15/2033.	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		09/15/2018.	Paydown		219,842	219,842	219,842	219,842				0		219,842			0	9,065	04/15/2025.	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		09/15/2018.	Paydown		73,753	73,754	73,754	73,753				0		73,753			0	2,917	11/15/2032.	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		09/15/2018.	Paydown		99,139	99,139	99,139	99,139				0		99,139			0	2,651	09/15/2033.	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		09/15/2018.	Paydown		49,742	49,743	49,743	49,742				0		49,742			0	1,357	09/15/2044.	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		09/15/2018.	Paydown		183,008	183,008	183,008	183,008				0		183,008			0	4,894	02/15/2036.	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		09/15/2018.	Paydown		68,201	68,202	68,202	68,201				0		68,201			0	2,051	01/15/2035.	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		09/15/2018.	Paydown		191,750	191,750	191,750	191,750				0		191,750			0	5,115	06/15/2023.	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		09/15/2018.	Paydown		53,222	53,222	53,222	53,222				0		53,222			0	1,551	08/15/2035.	2
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042		09/15/2018.	MBS Paydown		112,500	112,500	112,404	112,408		7		7		112,500			0	3,533	08/15/2042.	1FE
975222 ZZ 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR		09/28/2018.	Paydown		1,390	1,390	1,376			14		14		1,390			0	37	04/26/2024.	3FE
976444 ZZ 5	WORLDWIDE FACILITIES DD L+425 04/26/24AR		09/28/2018.	Paydown		333	333	333					0		333			0	8	04/26/2024.	3FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		09/20/2018.	MBS Paydown		257,223	257,223	255,615	255,659		439		439		257,223			0	6,219	06/20/2044.	1FM
980555 ZZ 2	WRENCH GROUP TL L+450 12/15/2024 AR		09/28/2018.	Paydown		1,583	1,583	1,559	1,559		24		24		1,583			0	79	12/15/2024.	2FE
980777 ZZ 2	WRENCH GROUP DDTL L+450 12/15/2024 AR		09/28/2018.	Paydown		615	615	610			5		5		615			0	22	12/15/2024.	2FE
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		09/28/2018.	Paydown		13,272	13,272	13,272					0		13,273		(1)	(1)	470	02/09/2024.	3FE
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 06/21/2025		09/12/2018.	JP MORGAN SECURITIES INC		2,415,000	2,400,000	2,388,000			(40)		(40)		2,387,960		27,040	27,040		06/21/2025.	3FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		09/15/2018.	MBS Paydown		108,436	108,436	108,436	108,436				0		108,436			0	3,579	12/15/2039.	1FE
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	09/28/2018.	Paydown		9,588	9,588	7,461	4,086				0		9,588			0	517	06/13/2020.	5FE
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37		09/15/2018.	MBS Paydown		233,419	233,419	231,928	231,557		283		283		233,419			0	6,230	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		09/15/2018.	MBS Paydown		193,730	193,730	193,614	193,266		64		64		193,730			0	6,844	03/15/2042.	1FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/12/2018.	Private Placement		800,500	800,000	803,500			(181)		(181)		803,319		(2,819)	(2,819)	18,283	01/15/2026.	3FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/14/2018.	BNP PARIBAS		1,602,000	1,600,000	1,606,500			(481)		(481)		1,606,019		(4,019)	(4,019)	46,492	01/15/2026.	3FE
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		09/14/2018.	Private Placement		1,602,000	1,600,000	1,606,000			(581)		(581)		1,605,419		(3,419)	(3,419)	26,533	01/15/2026.	3FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024		09/28/2018.	Paydown		7,000	7,000	6,965	6,965		35		35		7,000			0	189	04/12/2024.	3FE
3899999.	Total - Bonds - Industrial and Miscellaneous					826,078,757	828,077,664	793,119,057	662,723,934	35,074	16,293,341	0	16,328,415	0	824,271,502	0	72,304	72,304	25,124,905	XXX	XXX
8399997.	Total - Bonds - Part 4					855,759,984	857,758,892	823,394,944	692,294,820	35,074	16,206,750	0	16,241,825	0	853,952,730	0	72,304	72,304	26,355,562	XXX	XXX
8399999.	Total - Bonds					855,759,984	857,758,892	823,394,944	692,294,820	35,074	16,206,750	0	16,241,825	0	853,952,730	0	72,304	72,304	26,355,562	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		04/30/2018.	Distribution of Funds		1,308	XXX						0		1,308			0		XXX	U
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		04/30/2018.	Distribution of Funds		34,652	XXX						0		34,652			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26		04/30/2018.	Distribution of Funds		45	XXX						0		45			0		XXX	U
00176M AC 3	AMMC CLO 2015-17A SUB 0 11/15/27		08/15/2018.	Distribution	15,120,000.000		XXX	13,041,000		(69,695)			(69,695)					0	1,510,550	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/18/2018.	CORNERSTONE MACRO	14,000.000	105,500	XXX	112,521	112,420	(1,120)			(1,120)		111,300		(5,800)	(5,800)	6,360	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/19/2018.	CORNERSTONE MACRO	52,300.000	395,848	XXX	418,457	419,969	(4,184)			(4,184)		415,785		(19,937)	(19,937)	23,402	XXX	U
12673A 10 8	CYS INVESTMENTS INC		07/20/2018.	CORNERSTONE MACRO	70,000.000	528,983	XXX	558,859	562,100	(5,600)			(5,600)		556,500		(27,517)	(27,517)	37,569	XXX	U
12673A 10 8	CYS INVESTMENTS INC		08/01/2018.	Merger	639,700.000	4,702,115	XXX	4,954,568	5,136,791	(185,987)			(185,987)		4,950,804		(248,689)	(248,689)	343,331	XXX	U
17275R 10 2	CISCO SYSTEMS INC		09/28/2018.	RBC CAPITAL MARKETS	250,000.000	12,134,042	XXX	4,098,086	9,575,000	(5,476,914)			(5,476,914)		4,098,086		8,035,956	8,035,956	237,500	XXX	L
24703L 10 3	DELL TECHNOLOGIES-CL V		07/13/2018.	CORNERSTONE MACRO	18,500.000	1,754,214	XXX	1,314,129					0		1,314,129		440,085	440,085		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
24703L 10 3	DELL TECHNOLOGIES-CL V		07/16/2018.	CORNERSTONE MACRO	5,292.000	502,601	XXX	253,694	416,560	(174,660)			(174,660)		253,694		248,907	248,907		XXX	L
24703L 10 3	DELL TECHNOLOGIES-CL V		08/30/2018.	ISI GROUP	17,167.000	1,649,853	XXX	810,282	1,395,334	(585,051)			(585,051)		810,282		839,570	839,570		XXX	L
82481R 10 6	SHIRE PLC-ADR		09/27/2018.	STIFEL NICOLAUS	25,000.000	4,535,816	XXX	3,525,653					0		3,525,653		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	XXX	5,192,495					0		5,192,495		1,591,741	1,591,741	29,045	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/14/2018.	CORNERSTONE MACRO	26,000.000	398,094	XXX	403,000					0		403,000		(4,906)	(4,906)	21,797	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/15/2018.	CORNERSTONE MACRO	50,000.000	769,000	XXX	775,000					0		775,000		(6,000)	(6,000)	41,917	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/16/2018.	CORNERSTONE MACRO	50,000.000	774,595	XXX	775,000					0		775,000		(405)	(405)	41,917	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/17/2018.	CORNERSTONE MACRO	50,000.000	777,630	XXX	775,000					0		775,000		2,630	2,630	41,917	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/20/2018.	CORNERSTONE MACRO	50,000.000	779,090	XXX	775,000					0		775,000		4,090	4,090	41,917	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/21/2018.	CORNERSTONE MACRO	50,000.000	781,625	XXX	775,000					0		775,000		6,625	6,625	41,917	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/22/2018.	CORNERSTONE MACRO	50,000.000	776,370	XXX	761,517	432,857	(60,842)			(60,842)		734,390		41,980	41,980	41,389	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/23/2018.	CORNERSTONE MACRO	50,000.000	774,640	XXX	749,675	813,000	(114,275)			(114,275)		698,725		75,915	75,915	41,945	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/24/2018.	CORNERSTONE MACRO	50,000.000	773,000	XXX	749,382	813,000	(114,275)			(114,275)		698,725		74,275	74,275	79,233	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/27/2018.	ISI GROUP	35,576.000	553,897	XXX	530,816	578,466	(81,309)			(81,309)		497,157		56,740	56,740	9,292	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/28/2018.	ISI GROUP	30,267.000	470,652	XXX	451,017	492,141	(69,175)			(69,175)		422,966		47,686	47,686	24,760	XXX	L
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/29/2018.	CORNERSTONE MACRO	45,733.000	711,217	XXX	680,887	707,895	(99,502)			(99,502)		640,539		70,677	70,677	59,731	XXX	L
G81276 10 0	SIGNET JEWELERS LTD		08/30/2018.	ISI GROUP	20,000.000	1,369,308	XXX	777,979					0		777,979		591,330	591,330	12,523	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					42,838,328	XXX	43,259,016	21,455,534	(7,042,591)	0	0	(7,042,591)	0	30,013,212	0	12,825,116	12,825,116	2,710,356	XXX	XXX
9799997.	Total - Common Stocks - Part 4					42,838,328	XXX	43,259,016	21,455,534	(7,042,591)	0	0	(7,042,591)	0	30,013,212	0	12,825,116	12,825,116	2,710,356	XXX	XXX
9799999.	Total - Common Stocks					42,838,328	XXX	43,259,016	21,455,534	(7,042,591)	0	0	(7,042,591)	0	30,013,212	0	12,825,116	12,825,116	2,710,356	XXX	XXX
9899999.	Total - Preferred and Common Stocks					42,838,328	XXX	43,259,016	21,455,534	(7,042,591)	0	0	(7,042,591)	0	30,013,212	0	12,825,116	12,825,116	2,710,356	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					898,598,312	XXX	866,653,960	713,750,354	(7,007,516)	16,206,750	0	9,199,234	0	883,965,941	0	12,897,420	12,897,420	29,065,917	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 5.

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)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/13/2017	10/12/2018		2,479,925	2,553.1400	67,623			197,944		197,944	120,028		(50,717)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/10/2017	11/09/2018		1,820,729	2,593.0400	46,644			123,787		123,787	78,059		(34,983)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/15/2017	12/14/2018		3,057,615	2,651.3200	101,877			179,674		179,674	148,510		(76,408)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/12/2018	01/11/2019		1,214,640	2,748.2300		42,416		27,283		27,283	13,145		(28,277)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/09/2018	02/08/2019		1,836,123	2,685.4900		66,492		92,512		92,512	64,807		(38,787)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/09/2018	03/08/2019		1,755,073	2,726.1000		87,151		72,393		72,393	28,818		(43,576)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2018	04/12/2019		1,891,939	2,642.6000		85,805		162,266		162,266	112,213		(35,752)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/11/2018	05/10/2019		1,731,070	2,697.6000		70,459		121,832		121,832	74,859		(23,486)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/15/2018	06/14/2019		1,686,413	2,772.1800		58,637		88,881		88,881	44,903		(14,659)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/13/2018	07/12/2019		1,745,150	2,773.6200		68,583		100,010		100,010	42,858		(11,430)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/10/2018	08/09/2019		1,756,943	2,856.4300		49,354		68,754		68,754	23,512		(4,113)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/14/2018	09/13/2019		1,288,468	2,886.3900		48,402		50,468		50,468	2,066						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2017	10/06/2018		7,072,470	2,357.4900	261,733			551,454		551,454	236,624		(130,866)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	10/20/2018		6,596,352	2,355.8400	254,196			542,578		542,578	232,374		(127,098)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/08/2017	11/06/2018		9,171,424	2,399.2900	351,867			750,805		750,805	337,210		(175,933)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	11/20/2018		6,378,205	2,381.7300	251,569			518,905		518,905	229,382		(125,784)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	12/06/2018		9,012,184	2,429.3300	366,114			756,800		756,800	375,852		(183,057)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2017	12/20/2018		8,994,691	2,437.0300	362,367			738,762		738,762	367,908		(181,183)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	01/06/2019		5,715,808	2,409.7500	211,198			408,984		408,984	196,513		(105,599)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	01/20/2019		3,957,520	2,473.4500	140,279			275,526		275,526	140,461		(70,139)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2017	02/06/2019		8,522,959	2,476.8300	304,639			584,909		584,909	299,684		(152,319)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	02/20/2019		6,853,003	2,425.5500	249,251			482,977		482,977	230,760		(124,626)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	03/06/2019		5,683,604	2,465.5400	209,775			384,153		384,153	190,234		(104,888)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/21/2017	03/20/2019		7,264,110	2,508.2400	264,095			479,821		479,821	248,086		(132,048)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/09/2017	04/06/2019		8,412,789	2,549.3300	305,396			534,763		534,763	293,098		(152,698)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018		19,946,626	121.0900	466,174			0		0	(150,334)		(349,630)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018		2,235,666	80.2500	49,310			10,050		10,050	500		(36,983)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018		94,328,286	2,549.3300	1,882,992			4,431,839		4,431,839	2,864,508		(1,412,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/09/2017	10/06/2018		25,323,252	2,549.3300	630,549			1,599,488		1,599,488	1,358,961		(472,912)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		68,795,686	2,549.3300	1,726,281			3,266,539		3,266,539	2,314,894		(1,294,711)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		33,804,067	2,549.3300	669,364			1,216,491		1,216,491	863,147		(502,023)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		96,605,602	2,549.3300	2,097,840			3,862,768		3,862,768	2,740,340		(1,573,380)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018		82,804,340	2,549.3300	1,894,281			3,517,851		3,517,851	2,495,250		(1,420,711)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		109,475,447	2,549.3300	2,629,389			4,924,516		4,924,516	3,493,008		(1,972,042)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		59,957,063	2,549.3300	1,477,448			2,786,935		2,786,935	1,974,610		(1,108,086)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		93,912,304	2,549.3300	2,457,465			4,693,795		4,693,795	3,326,406		(1,843,099)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/09/2017	10/06/2018		64,498,049	2,549.3300	1,755,926			3,384,821		3,384,821	2,399,863		(1,316,945)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018		69,612,460	2,549.3300	1,979,425			3,861,957		3,861,957	2,738,425		(1,484,569)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018		11,258,557	872.2600	454,080			1,504,103		1,504,103	1,112,349		(340,560)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/09/2017	10/06/2018		911,731	444.4400	33,697			63,102		63,102	46,276		(25,272)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	04/20/2019		7,537,435	2,575.2100	281,979			479,493		479,493	274,321		(140,990)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018		14,207,572	121.6100	305,788			843		843	(111,540)		(229,341)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018		3,021,651	80.8200	62,740			18,453		18,453	7,535		(47,055)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/23/2017	10/20/2018		71,933,808	2,575.2100	1,437,721			3,340,923		3,340,923	2,348,515		(1,078,291)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/23/2017	10/20/2018		19,645,806	2,575.2100	508,826			1,518,193		1,518,193	1,371,179		(381,620)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		61,821,762	2,575.2100	1,643,484			3,092,801		3,092,801	2,283,101		(1,232,613)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		50,706,727	2,575.2100	1,108,959			2,011,585		2,011,585	1,481,659		(831,720)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		55,351,346	2,575.2100	1,262,983			2,305,198		2,305,198	1,699,306		(947,237)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		66,102,529	2,575.2100	1,568,620			2,883,460		2,883,460	2,126,269		(1,176,465)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		49,254,914	2,575.2100	1,190,437			2,197,149		2,197,149	1,620,022		(892,828)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		40,149,860	2,575.2100	811,351			1,453,855		1,453,855	1,070,734		(608,513)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		91,475,625	2,575.2100	2,585,264			4,936,148		4,936,148	3,646,938		(1,938,948)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		58,752,944	2,575.2100	1,459,920			2,707,751		2,707,751	1,997,529		(1,094,940)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018		58,719,471	2,575.2100	1,511,305			2,821,952		2,821,952	2,083,041		(1,133,478)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/23/2017	10/20/2018		10,334,655	881.1100	399,025			1,265,062		1,265,062	959,881		(299,269)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/23/2017	10/20/2018		755,415	446.2000	27,511			49,891		49,891	37,217		(20,633)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/07/2017	05/06/2019		8,236,750	2,591.1300	311,652			520,488		520,488	304,654		(155,826)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/07/2017	11/06/2018		16,131,472	121.6500	352,731			8,032		8,032	(117,726)		(264,548)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018		2,615,053	81.3600	61,069			17,992		17,992	15,493		(45,802)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2017	11/06/2018		102,963,153	2,591.1300	2,119,162			4,879,939		4,879,939	3,588,875		(1,589,372)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/07/2017	11/06/2018		31,942,344	2,591.1300	808,141			1,035,260		1,035,260	785,194		(606,106)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		48,195,018	2,591.1300	1,265,994			2,346,791		2,346,791	1,759,099		(949,496)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/07/2017	11/06/2018		45,101,342	2,591.1300	902,504			1,607,572		1,607,572	1,197,491		(676,878)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		52,081,713	2,591.1300	1,158,448			2,083,594		2,083,594	1,558,321		(868,836)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		62,446,233	2,591.1300	1,459,597			2,649,271		2,649,271	1,981,721		(1,094,698)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		98,981,166	2,591.1300	2,384,223			4,342,708		4,342,708	3,252,356		(1,788,167)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		55,450,182	2,591.1300	1,371,402			2,513,103		2,513,103	1,881,760		(1,028,552)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		54,672,843	2,591.1300	1,424,550			2,635,916		2,635,916	1,975,692		(1,068,412)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		64,260,024	2,591.1300	1,399,072			2,508,567		2,508,567	1,875,494		(1,049,304)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		66,332,928	2,591.1300	1,770,604			3,293,783		3,293,783	2,469,421		(1,327,953)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		61,668,894	2,591.1300	1,712,034			3,210,234		3,210,234	2,409,166		(1,284,026)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		50,786,148	2,591.1300	1,450,678			2,741,062		2,741,062	2,057,367		(1,088,009)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		19,692,588	2,591.1300	582,040			1,109,938		1,109,938	833,452		(436,530)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		52,859,052	2,591.1300	1,330,778			2,446,640		2,446,640	1,832,553		(998,083)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018		13,561,779	886.5600	551,001			1,569,989		1,569,989	1,234,343		(413,251)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018		1,029,312	444.8900	38,217			72,519		72,519	52,220		(28,663)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	05/20/2019		5,945,132	2,582.1400	234,639			372,191		372,191	219,618		(117,319)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/21/2017	11/20/2018		17,117,692	121.3100	423,321			20,465		20,465	(113,314)		(317,491)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018		2,971,305	81.9700	73,947			19,558		19,558	22,928		(55,461)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2017	11/20/2018		80,407,979	2,582.1400	1,916,047			3,847,828		3,847,828	2,904,525		(1,437,035)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018		22,823,035	2,582.1400	682,409			1,235,970		1,235,970	1,022,037		(511,807)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		80,721,615	2,582.1400	2,079,829			3,517,222		3,517,222	2,684,950		(1,559,872)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		65,397,787	2,582.1400	1,978,416			3,444,222		3,444,222	2,635,246		(1,483,812)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		38,821,505	2,582.1400	833,595			1,373,784		1,373,784	1,046,745		(625,196)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		51,071,760	2,582.1400	1,189,104			1,979,665		1,979,665	1,509,986		(891,828)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		56,855,431	2,582.1400	1,406,667			2,368,034		2,368,034	1,805,278		(1,055,000)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		65,304,592	2,582.1400	1,759,613			3,002,143		3,002,143	2,291,419		(1,319,710)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		51,789,258	2,582.1400	1,423,526			2,430,464		2,430,464	1,858,005		(1,067,644)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		122,779,527	2,582.1400	3,600,212			6,231,896		6,231,896	4,764,561		(2,700,159)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		55,207,949	2,582.1400	1,744,879			3,065,310		3,065,310	2,347,467		(1,308,659)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		49,927,628	2,582.1400	1,417,698			2,438,705		2,438,705	1,863,717		(1,063,273)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	11/20/2018		12,932,286	883.4900	590,047			1,549,999		1,549,999	1,238,374		(442,535)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018		950,780	449.0600	37,234			58,579		58,579	47,046		(27,926)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2017	06/06/2019		4,876,867	2,629.2700	191,141			282,859		282,859	174,660		(95,571)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2017	12/06/2018		18,287,491	120.0700	412,752			38,830		38,830	(184,312)		(309,564)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2017	12/06/2018		2,704,487	80.9800	63,454			30,555		30,555	24,662		(47,591)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/07/2017	12/06/2018		73,870,910	2,629.2700	1,711,022			3,512,934		3,512,934	2,990,074		(1,283,267)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2017	12/06/2018		25,140,652	2,629.2700	729,079			669,252		669,252	491,192		(546,809)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		90,930,521	2,629.2700	2,550,911			4,171,126		4,171,126	3,496,407		(1,913,184)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018		27,566,091	2,629.2700	573,597			908,294		908,294	758,940		(430,197)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018		64,233,681	2,629.2700	1,486,091			2,376,834		2,376,834	1,987,997		(1,114,568)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		44,430,711	2,629.2700	1,086,236			1,743,411		1,743,411	1,460,652		(814,677)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		42,432,931	2,629.2700	1,099,689			1,778,195		1,778,195	1,490,092		(824,767)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		152,429,030	2,629.2700	4,451,816			7,324,989		7,324,989	6,141,058		(3,338,862)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		67,848,405	2,629.2700	2,042,727			3,378,251		3,378,251	2,832,439		(1,532,045)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		77,321,450	2,629.2700	2,413,805			4,016,631		4,016,631	3,368,367		(1,810,353)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		49,270,844	2,629.2700	1,324,123			2,151,849		2,151,849	1,803,410		(993,092)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018		20,403,305	899.6100	921,269			2,049,236		2,049,236	1,751,615		(690,951)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018		2,107,696	453.6400	81,536			110,450		110,450	94,756		(61,152)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	06/20/2019		5,539,970	2,679.2500	222,405			312,009		312,009	210,072		(111,203)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2017	12/20/2018		15,550,605	120.1400	381,840			43,253		43,253	(121,354)		(286,380)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/21/2017	12/20/2018		3,018,918	79.6300	64,829			56,017		56,017	32,465		(48,622)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2017	12/20/2018		72,814,448	2,679.2500	1,661,885			3,196,354		3,196,354	3,014,709		(1,246,413)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/21/2017	12/20/2018		21,332,586	2,679.2500	625,045			870,136		870,136	709,665		(468,784)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		51,069,809	2,679.2500	1,258,041			1,915,437		1,915,437	1,726,738		(943,531)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018		31,232,366	2,679.2500	664,340			999,823		999,823	899,423		(498,255)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018		61,987,804	2,679.2500	1,446,941			2,194,774		2,194,774	1,976,179		(1,085,206)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		52,589,235	2,679.2500	1,360,833			2,081,917		2,081,917	1,878,008		(1,020,625)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		94,009,597	2,679.2500	2,659,673			4,107,795		4,107,795	3,710,400		(1,994,755)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		96,278,937	2,679.2500	2,836,352			4,401,746		4,401,746	3,978,422		(2,127,264)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		62,203,529	2,679.2500	1,890,077			2,943,575		2,943,575	2,662,259		(1,417,558)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		48,793,173	2,679.2500	1,537,779			2,405,748		2,405,748	2,177,492		(1,153,334)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018		70,144,118	2,679.2500	1,883,949			2,892,780		2,892,780	2,611,044		(1,412,962)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018		16,555,833	916.7100	755,271			1,346,684		1,346,684	1,270,889		(566,453)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/21/2017	12/20/2018		1,055,486	454.3400	41,144			54,941		54,941	47,367		(30,858)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	07/06/2019		7,333,120	2,743.1500		285,744		380,978		380,978	222,232		(126,997)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		16,121,519	125.3300		392,329		18,718		18,718	(112,059)		(261,553)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		2,107,143	79.2900		52,619		45,215		45,215	27,675		(35,079)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/08/2018	01/06/2019		76,687,496	2,743.1500		1,603,277		1,625,635		1,625,635	1,091,209		(1,068,851)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		25,985,523	2,743.1500		763,974		582,611		582,611	327,953		(509,316)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		43,218,450	2,743.1500		1,126,013		1,676,409		1,676,409	1,301,071		(750,675)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		48,034,309	2,743.1500		1,072,352		1,579,088		1,579,088	1,221,637		(714,901)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		50,322,740	2,743.1500		1,206,359		1,786,322		1,786,322	1,384,202		(804,239)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		50,143,188	2,743.1500		1,283,946		1,908,744		1,908,744	1,480,762		(855,964)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		103,341,900	2,743.1500		2,782,130		4,156,531		4,156,531	3,229,154		(1,854,753)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		35,231,138	2,743.1500		746,068		1,091,077		1,091,077	842,388		(497,379)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		119,627,363	2,743.1500		3,354,006		5,022,266		5,022,266	3,904,264		(2,236,004)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		55,973,655	2,743.1500		1,616,883		2,427,462		2,427,462	1,888,501		(1,077,922)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		58,386,582	2,743.1500		1,758,951		2,651,007		2,651,007	2,064,690		(1,172,634)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/08/2018	01/06/2019		19,798,187	938.5800		858,516		1,191,141		1,191,141	904,969		(572,344)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/08/2018	01/06/2019		1,097,724	454.9900		43,887		57,230		57,230	42,601		(29,258)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	07/20/2019		5,080,862	2,810.3000		200,772		234,211		234,211	122,671		(89,232)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		13,048,677	126.4200		332,358		16,136		16,136	(94,650)		(221,572)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		2,291,794	77.4600		58,916		74,866		74,866	55,227		(39,277)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		62,032,735	2,810.3000		1,374,949		451,791		451,791	(6,525)		(916,633)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/22/2018	01/20/2019		22,885,274	2,810.3000		654,519		756,476		756,476	538,303		(436,346)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		55,598,648	2,810.3000		1,466,777		1,819,957		1,819,957	1,331,031		(977,851)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		39,533,168	2,810.3000		841,643		1,081,715		1,081,715	801,168		(561,095)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,078,672	2,810.3000		1,107,915		1,405,367		1,405,367	1,036,062		(738,610)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		47,542,142	2,810.3000		1,163,559		1,462,893		1,462,893	1,075,040		(775,706)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		56,307,118	2,810.3000		1,738,522		2,093,824		2,093,824	1,514,317		(1,159,015)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,917,116	2,810.3000		1,347,949		1,658,695		1,658,695	1,209,379		(898,633)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		103,423,114	2,810.3000		2,967,301		3,624,140		3,624,140	2,635,039		(1,978,201)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,605,630	2,810.3000		1,537,537		1,864,739		1,864,739	1,352,227		(1,025,024)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,021,921	2,810.3000		1,405,949		1,730,065		1,730,065	1,261,416		(937,299)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/22/2018	01/20/2019		17,945,705	961.5500		891,733		755,736		755,736	458,492		(594,489)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/22/2018	01/20/2019		1,175,730	455.5400		48,256		61,383		61,383	45,298		(32,170)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	08/06/2019		7,293,735	2,695.1400		267,080		358,299		358,299	195,083		(103,864)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		19,920,990	125.3800		489,366		37,799		37,799	(166,104)		(285,463)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		3,629,700	74.2600		102,644		177,659		177,659	134,891		(59,876)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/07/2018	02/06/2019		83,238,230	2,695.1400		2,118,682		3,288,771		3,288,771	2,405,987		(1,235,898)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		31,130,448	2,695.1400		940,140		964,166		964,166	572,441		(548,415)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		91,425,252	2,695.1400		2,604,212		3,869,142		3,869,142	2,784,053		(1,519,124)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		108,035,676	2,695.1400		2,535,801		3,704,172		3,704,172	2,647,589		(1,479,217)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		50,357,227	2,695.1400		1,233,735		1,808,583		1,808,583	1,294,526		(719,679)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		63,614,948	2,695.1400		1,749,261		2,591,424		2,591,424	1,862,565		(1,020,402)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		94,715,735	2,695.1400		2,813,561		4,194,334		4,194,334	3,022,017		(1,641,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		71,152,519	2,695.1400		2,197,034		3,289,143		3,289,143	2,373,712		(1,281,603)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		29,453,540	2,695.1400		630,022		913,049		913,049	650,540		(367,513)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		49,329,314	2,695.1400		1,703,466		2,579,945		2,579,945	1,870,168		(993,688)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		53,599,074	2,695.1400		1,367,451		2,011,738		2,011,738	1,441,966		(797,680)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		42,333,194	2,695.1400		1,375,953		2,070,604		2,070,604	1,497,290		(802,639)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/07/2018	02/06/2019		28,808,507	922.1500		1,297,734		2,264,184		2,264,184	1,723,461		(757,012)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/07/2018	02/06/2019		2,316,964	444.7300		92,693		180,910		180,910	142,288		(54,071)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	08/20/2019		4,889,268	2,716.2600		181,340		241,792		241,792	130,973		(70,521)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/21/2018	02/20/2019		16,986,982	126.2400		410,411		33,008		33,008	(137,996)		(239,406)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		4,169,542	74.1300		115,811		205,449		205,449	157,194		(67,557)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2018	02/20/2019		64,433,747	2,716.2600		1,635,122		2,443,241		2,443,241	1,761,940		(953,821)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/21/2018	02/20/2019		27,726,712	2,716.2600		898,345		1,473,091		1,473,091	1,098,781		(524,035)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		70,079,508	2,716.2600		2,369,581		3,502,268		3,502,268	2,514,942		(1,382,255)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		46,737,771	2,716.2600		1,035,411		1,477,687		1,477,687	1,046,266		(603,990)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		50,250,810	2,716.2600		1,302,663		1,887,203		1,887,203	1,344,427		(759,887)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		55,683,330	2,716.2600		1,541,276		2,242,337		2,242,337	1,600,139		(899,078)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		60,844,224	2,716.2600		1,728,926		2,520,190		2,520,190	1,799,804		(1,008,540)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		98,871,864	2,716.2600		2,931,809		4,283,285		4,283,285	3,061,698		(1,710,222)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2018	02/20/2019		57,876,609	2,716.2600		1,355,794		1,945,468		1,945,468	1,380,554		(790,880)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		46,991,298	2,716.2600		1,144,468		1,654,070		1,654,070	1,177,208		(667,606)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		67,906,500	2,716.2600		2,121,605		3,120,031		3,120,031	2,236,028		(1,237,603)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		26,687,349	921.8600		1,236,431		2,130,433		2,130,433	1,615,254		(721,252)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		2,362,988	446.4200		95,701		177,841		177,841	137,966		(55,826)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2018	09/06/2019		5,149,596	2,728.1200		187,835		241,451		241,451	116,227		(62,612)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		17,890,909	126.5300		438,329		33,936		33,936	(185,228)		(219,165)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		5,166,741	74.2600		142,054		233,046		233,046	162,019		(71,027)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		71,417,136	2,728.1200		1,656,553		2,377,657		2,377,657	1,549,381		(828,277)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2018	03/06/2019		25,719,466	2,728.1200		748,436		678,246		678,246	304,027		(374,218)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		103,806,677	2,728.1200		2,376,642		3,244,833		3,244,833	2,056,512		(1,188,321)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,677,266	2,728.1200		1,264,160		1,742,180		1,742,180	1,110,099		(632,080)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		46,499,672	2,728.1200		1,184,257		1,637,896		1,637,896	1,045,767		(592,129)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		85,988,234	2,728.1200		2,279,156		3,150,748		3,150,748	2,011,170		(1,139,578)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		32,394,057	2,728.1200		670,651		917,275		917,275	581,950		(335,325)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		43,968,337	2,728.1200		1,265,968		1,764,309		1,764,309	1,131,325		(632,984)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		54,388,778	2,728.1200		1,628,601		2,275,429		2,275,429	1,461,128		(814,301)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,119,979	2,728.1200		1,643,197		2,303,237		2,303,237	1,481,639		(821,598)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		68,633,527	2,728.1200		2,298,921		3,236,029		3,236,029	2,086,568		(1,149,460)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		91,685,445	2,728.1200		2,539,387		3,520,263		3,520,263	2,250,569		(1,269,694)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2018	03/06/2019		25,391,983	923.9800		1,224,283		2,006,688		2,006,688	1,394,546		(612,142)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/07/2018	03/06/2019		2,394,204	448.0500		100,751		174,945		174,945	124,569		(50,375)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	09/20/2019		7,064,044	2,716.9400		259,699		337,398		337,398	164,266		(86,566)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		19,289,382	124.3100		534,566		58,676		58,676	(208,607)		(267,283)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		5,143,098	75.7100		139,932		207,939		207,939	137,973		(69,966)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		71,165,823	2,716.9400		1,728,500		2,668,266		2,668,266	1,804,016		(864,250)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/21/2018	03/20/2019		30,132,937	2,716.9400		885,908		1,456,062		1,456,062	1,013,107		(442,954)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		39,123,936	2,716.9400		1,002,877		1,378,849		1,378,849	877,411		(501,438)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		52,436,942	2,716.9400		1,689,024		2,348,569		2,348,569	1,504,057		(844,512)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		39,667,324	2,716.9400		842,627		1,148,494		1,148,494	727,180		(421,314)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		69,010,276	2,716.9400		1,591,925		2,178,474		2,178,474	1,382,512		(795,962)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		77,161,096	2,716.9400		1,880,768		2,578,271		2,578,271	1,637,887		(940,384)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		96,451,370	2,716.9400		2,593,779		3,573,889		3,573,889	2,276,999		(1,296,890)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		95,907,982	2,716.9400		2,699,187		3,725,601		3,725,601	2,376,008		(1,349,593)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		54,610,494	2,716.9400		1,602,658		2,218,164		2,218,164	1,416,835		(801,329)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		49,991,696	2,716.9400		1,528,013		2,118,156		2,118,156	1,354,149		(764,007)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		77,704,484	2,716.9400		2,663,638		3,717,016		3,717,016	2,385,197		(1,331,819)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/21/2018	03/20/2019		30,429,893	921.9400		1,468,783		2,495,358		2,495,358	1,760,967		(734,392)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2018	03/20/2019		2,580,900	449.0300		108,402		185,967		185,967	131,766		(54,201)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	10/06/2019		5,729,834	2,604.4700		217,083		299,661		299,661	142,879		(60,301)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		20,413,690	126.3900		510,383		52,016		52,016	(245,708)		(212,659)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	04/09/2018	04/06/2019		7,378,998	75.1500		206,691		304,085		304,085	183,515		(86,121)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/09/2018	04/06/2019		86,336,832	2,604.4700		2,253,502		3,760,882		3,760,882	2,446,340		(938,959)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		32,356,111	2,604.4700		1,015,982		1,384,565		1,384,565	791,909		(423,326)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		57,037,893	2,604.4700		1,540,976		2,234,758		2,234,758	1,335,855		(642,073)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2,604.4700		2,089,484		3,078,336		3,078,336	1,859,470		(870,619)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,514,087	2,604.4700		678,740		973,543		973,543	577,612		(282,808)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		108,866,846	2,604.4700		2,584,252		3,726,024		3,726,024	2,218,544		(1,076,772)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		101,053,436	2,604.4700		2,534,579		3,667,909		3,667,909	2,189,404		(1,056,075)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		54,433,423	2,604.4700		1,973,466		2,922,121		2,922,121	1,770,933		(822,277)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		154,445,071	2,604.4700		4,500,527		6,556,453		6,556,453	3,931,146		(1,875,219)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		51,047,612	2,604.4700		1,552,794		2,270,742		2,270,742	1,364,945		(646,998)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		77,352,759	2,604.4700		2,149,217		3,125,832		3,125,832	1,872,122		(895,507)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2,604.4700		1,964,528		2,883,183		2,883,183	1,737,208		(818,554)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,554,220	904.7900		1,536,227		3,176,890		3,176,890	2,280,757		(640,095)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/09/2018	04/06/2019		3,323,126	449.2900		140,186		242,400		242,400	160,625		(58,411)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	10/20/2019		7,243,911	2,670.1400		263,678		360,760		360,760	170,325		(73,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		17,514,323	126.6300		420,344		47,557		47,557	(197,643)		(175,143)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2018	04/20/2019		5,590,784	73.9300		148,198		252,699		252,699	166,250		(61,749)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/20/2018	04/20/2019		65,890,248	2,670.1400		1,515,476		2,682,181		2,682,181	1,798,153		(631,448)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/20/2018	04/20/2019		26,769,099	2,670.1400		803,073		1,481,469		1,481,469	1,013,010		(334,614)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		62,906,082	2,670.1400		1,641,849		2,376,318		2,376,318	1,418,573		(684,104)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		27,769,456	2,670.1400		577,972		821,252		821,252	484,102		(240,822)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		82,569,358	2,670.1400		1,890,838		2,702,052		2,702,052	1,599,063		(787,849)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		88,964,904	2,670.1400		2,144,054		3,085,096		3,085,096	1,834,398		(893,356)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		96,659,068	2,670.1400		2,688,364		3,910,646		3,910,646	2,342,433		(1,120,152)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		73,695,864	2,670.1400		2,197,558		3,205,037		3,205,037	1,923,129		(915,649)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		59,010,094	2,670.1400		1,900,914		2,808,705		2,808,705	1,699,838		(792,048)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		43,790,296	2,670.1400		1,498,434		2,213,004		2,213,004	1,338,918		(624,348)				0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		65,418,430	2,670.1400		1,754,058		2,546,647		2,546,647	1,523,446		(730,858)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2018	04/20/2019		22,951,660	915.7500		1,094,794		2,069,707		2,069,707	1,431,077		(456,164)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2018	04/20/2019		3,070,312	449.8400		132,638		223,926		223,926	146,555		(55,266)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	11/06/2019		9,817,727	2,663.4200		362,274		497,840		497,840	216,071		(80,505)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/04/2018	05/06/2019		21,563,014	124.5400		526,349		83,317		83,317	(267,583)		(175,450)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/04/2018	05/06/2019		6,919,767	76.7400		188,218		241,904		241,904	116,426		(62,739)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		77,297,223	2,663.4200		1,715,998		3,147,535		3,147,535	2,003,536		(571,999)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		30,236,023	2,663.4200		879,868		1,051,574		1,051,574	464,995		(293,289)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		98,795,023	2,663.4200		2,726,743		4,009,546		4,009,546	2,191,718		(908,914)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		53,467,438	2,663.4200		1,283,219		1,858,824		1,858,824	1,003,344		(427,740)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		62,055,843	2,663.4200		1,501,751		2,181,692		2,181,692	1,180,524		(500,584)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		53,646,412	2,663.4200		1,362,619		1,990,634		1,990,634	1,082,221		(454,206)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		35,296,447	2,663.4200		727,107		1,046,011		1,046,011	561,273		(242,369)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		86,260,543	2,663.4200		2,277,278		3,334,607		3,334,607	1,816,421		(759,093)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		39,831,851	2,663.4200		1,071,477		1,570,561		1,570,561	856,243		(357,159)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/04/2018	05/06/2019		45,855,499	2,663.4200		1,320,638		1,948,793		1,948,793	1,068,367		(440,213)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		57,409,493	2,663.4200		1,745,249		2,592,362		2,592,362	1,428,863		(581,750)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		49,531,860	2,663.4200		1,589,973		2,385,387		2,385,387	1,325,405		(529,991)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		89,912,816	2,663.4200		2,041,021		2,949,275		2,949,275	1,588,594		(680,340)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		46,411,343	2,663.4200		1,564,062		2,355,635		2,355,635	1,312,926		(521,354)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/04/2018	05/06/2019		25,377,469	915.8500		1,218,118		2,311,561		2,311,561	1,499,482		(406,040)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/04/2018	05/06/2019		3,055,025	451.3900		133,810		216,683		216,683	127,476		(44,603)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	11/20/2019		8,681,504	2,712.9700		326,541		430,580		430,580	176,604		(72,565)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/18/2018	05/20/2019		18,086,835	122.4100		459,406		105,173		105,173	(201,097)		(153,135)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/18/2018	05/20/2019		6,501,526	75.4900		171,646		260,552		260,552	146,121		(57,215)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		71,132,136	2,712.9700		1,614,699		2,713,905		2,713,905	1,637,439		(538,233)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		29,779,526	2,712.9700		911,254		1,418,789		1,418,789	811,287		(303,751)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		57,150,675	2,712.9700		1,537,353		2,138,952		2,138,952	1,114,050		(512,451)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		22,945,202	2,712.9700		479,555		653,992		653,992	334,289		(159,852)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		58,861,319	2,712.9700		1,347,924		1,854,972		1,854,972	956,356		(449,308)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		50,732,539	2,712.9700		1,223,246		1,693,364		1,693,364	877,867		(407,749)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		54,684,961	2,712.9700		1,334,314		1,845,579		1,845,579	956,037		(444,771)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		49,360,589	2,712.9700		1,253,758		1,738,850		1,738,850	903,012		(417,919)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		82,493,805	2,712.9700		2,293,328		3,207,362		3,207,362	1,678,477		(764,443)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		74,877,972	2,712.9700		2,217,224		3,126,596		3,126,596	1,648,447		(739,075)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		67,824,250	2,712.9700		2,171,355		3,095,448		3,095,448	1,647,878		(723,785)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		45,306,599	2,712.9700		1,536,470		2,208,789		2,208,789	1,184,475		(512,157)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		77,764,390	2,712.9700		2,068,533		2,882,071		2,882,071	1,503,050		(689,511)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/18/2018	05/20/2019		23,696,779	925.4800		1,127,967		1,961,638		1,961,638	1,209,660		(375,989)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/18/2018	05/20/2019		2,971,571	451.8200		129,858		211,630		211,630	125,058		(43,286)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	12/06/2019		9,703,225	2,772.3500		366,885		449,754		449,754	144,017		(61,147)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		19,979,018	122.9200		498,988		121,855		121,855	(252,386)		(124,747)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/06/2018	06/06/2019		7,216,205	79.1400		196,281		184,053		184,053	36,843		(49,070)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		75,567,733	2,772.3500		1,624,706		2,331,469		2,331,469	1,112,940		(406,176)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		25,896,834	2,772.3500		740,649		755,179		755,179	199,692		(185,162)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2018	06/06/2019		111,814,391	2,772.3500		2,560,550		3,163,612		3,163,612	1,243,200		(640,137)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		45,516,949	2,772.3500		946,753		1,167,240		1,167,240	457,175		(236,688)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		84,833,910	2,772.3500		2,071,135		2,566,280		2,566,280	1,012,929		(517,784)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		45,743,775	2,772.3500		1,157,874		1,442,799		1,442,799	574,394		(289,468)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2,772.3500		1,332,052		1,657,905		1,657,905	658,865		(333,013)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		102,854,185	2,772.3500		2,850,176		3,570,480		3,570,480	1,432,847		(712,544)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		74,021,745	2,772.3500		2,140,116		2,682,175		2,682,175	1,077,088		(535,029)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		97,032,250	2,772.3500		3,125,645		3,938,743		3,938,743	1,594,509		(781,411)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2,772.3500		1,740,164		2,199,416		2,199,416	894,293		(435,041)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		94,537,135	2,772.3500		2,515,699		3,132,671		3,132,671	1,245,897		(628,925)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/06/2018	06/06/2019		28,271,404	941.0900		1,340,065		1,987,808		1,987,808	982,760		(335,016)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2018	06/06/2019		4,235,906	457.5800		184,686		257,428		257,428	118,913		(46,171)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/20/2018	12/20/2019		7,108,830	2,767.3200		263,025		323,990		323,990	104,803		(43,837)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		17,760,711	120.2600		444,018		167,565		167,565	(165,448)		(111,004)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		7,647,657	79.7800		209,546		177,831		177,831	20,672		(52,386)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		74,340,703	2,767.3200		1,650,243		2,341,348		2,341,348	1,103,666		(412,561)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		26,617,614	2,767.3200		734,646		935,476		935,476	384,491		(183,662)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		67,532,451	2,767.3200		1,701,819		2,101,393		2,101,393	825,029		(425,455)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		36,148,422	2,767.3200		762,726		932,844		932,844	360,800		(190,681)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,958,301	2,767.3200		1,372,546		1,688,216		1,688,216	658,806		(343,137)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		54,511,500	2,767.3200		1,798,879		2,250,711		2,250,711	901,551		(449,720)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,946,706	2,767.3200		1,428,932		1,751,036		1,751,036	679,337		(357,233)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		65,968,103	2,767.3200		1,576,637		1,944,465		1,944,465	761,988		(394,159)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		70,277,641	2,767.3200		1,841,178		2,278,186		2,278,186	897,303		(460,295)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		64,034,816	2,767.3200		1,767,406		2,199,322		2,199,322	873,767		(441,852)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		42,162,113	2,767.3200		1,218,553		1,515,008		1,515,008	601,093		(304,638)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		51,160,192	2,767.3200		1,550,154		1,932,464		1,932,464	769,848		(387,538)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		49,753,148	2,767.3200		1,716,484		2,153,636		2,153,636	866,273		(429,121)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		24,784,885	939.1400		1,192,153		1,807,467		1,807,467	913,352		(298,038)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2018	06/20/2019		4,560,954	463.3600		198,858		232,736		232,736	83,593		(49,714)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2018	01/06/2020		6,240,222	2,759.8200		230,264		285,645		285,645	80,965		(25,585)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		17,030,965	118.8600		430,883		202,635		202,635	(156,435)		(71,814)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		7,668,607	82.0900		212,420		131,243		131,243	(45,774)		(35,403)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,413,337	2,759.8200		1,772,766		2,534,531		2,534,531	1,057,226		(295,461)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/06/2018	07/06/2019		26,242,744	2,759.8200		768,912		830,531		830,531	189,771		(128,152)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		49,269,672	2,759.8200		1,285,938		1,596,734		1,596,734	525,118		(214,323)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,609,812	2,759.8200		1,381,627		1,715,652		1,715,652	564,296		(230,271)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		42,786,816	2,759.8200		902,802		1,113,759		1,113,759	361,424		(150,467)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		55,118,104	2,759.8200		1,212,597		1,491,089		1,491,089	480,591		(202,100)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,803,135	2,759.8200		1,244,031		1,538,282		1,538,282	501,590		(207,338)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		81,305,806	2,759.8200		1,959,471		2,418,925		2,418,925	786,032		(326,579)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		59,484,958	2,759.8200		1,802,393		2,255,113		2,255,113	753,119		(300,399)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,719,554	2,759.8200		2,061,057		2,594,349		2,594,349	876,802		(343,509)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,057,135	2,759.8200		1,944,915		2,446,859		2,446,859	826,097		(324,152)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		62,136,349	2,759.8200		1,777,101		2,216,352		2,216,352	735,434		(296,183)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,762,855	2,759.8200		2,146,254		2,672,936		2,672,936	884,391		(357,709)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		56,274,390	2,759.8200		1,496,899		1,860,752		1,860,752	613,337		(249,483)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/06/2018	07/06/2019		27,670,560	936.4100		1,322,653		2,111,797		2,111,797	1,009,586		(220,442)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2018	07/06/2019		4,080,969	467.7200		178,746		183,091		183,091	34,135		(29,791)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	01/20/2020		4,763,111	2,801.8300		178,201		212,337		212,337	53,936		(19,800)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2018	07/20/2019		17,714,935	116.5600		445,305		277,484		277,484	(93,603)		(74,218)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		5,438,812	80.2700		146,848		119,461		119,461	(2,912)		(24,475)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		70,622,002	2,801.8300		1,588,995		2,075,877		2,075,877	751,714		(264,833)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/20/2018	07/20/2019		24,339,862	2,801.8300		718,026		855,393		855,393	257,038		(119,671)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		74,545,502	2,801.8300		1,781,644		2,108,058		2,108,058	623,354		(296,941)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		44,036,474	2,801.8300		995,219		1,177,511		1,177,511	348,162		(165,870)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		51,706,820	2,801.8300		1,127,209		1,333,127		1,333,127	393,787		(187,868)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,156,511	2,801.8300		1,610,328		1,910,001		1,910,001	568,061		(268,388)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		50,713,123	2,801.8300		1,430,699		1,702,039		1,702,039	509,790		(238,450)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		40,640,096	2,801.8300		865,634		1,021,728		1,021,728	300,366		(144,272)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		56,240,741	2,801.8300		1,467,883		1,740,719		1,740,719	517,483		(244,647)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		48,723,095	2,801.8300		1,296,034		1,536,570		1,536,570	456,541		(216,006)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,138,960	2,801.8300		1,750,994		2,078,706		2,078,706	619,545		(291,832)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		70,886,299	2,801.8300		2,198,422		2,618,854		2,618,854	786,836		(366,404)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		61,360,077	2,801.8300		2,093,074		2,499,955		2,499,955	755,727		(348,846)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		23,153,030	950.6600		1,088,192		1,525,877		1,525,877	619,050		(181,365)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2018	07/20/2019		3,264,182	466.8900		143,287		154,995		154,995	35,589		(23,881)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	02/06/2020		10,069,099	2,850.4000		399,743		442,164		442,164	64,628		(22,208)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2018	08/06/2019		19,084,881	114.3300		492,390		366,107		366,107	(85,250)		(41,032)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		5,622,424	82.1600		154,617		99,481		99,481	(42,251)		(12,885)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		97,453,095	2,850.4000		2,095,242		2,414,020		2,414,020	493,382		(174,603)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		29,662,127	2,850.4000		860,202		872,585		872,585	84,066		(71,683)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		52,703,240	2,850.4000		1,391,355		1,510,605		1,510,605	235,196		(115,946)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		63,511,843	2,850.4000		1,619,659		1,752,398		1,752,398	267,710		(134,972)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		48,467,375	2,850.4000		1,672,128		1,826,026		1,826,026	293,242		(139,344)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		64,620,499	2,850.4000		2,100,166		2,296,002		2,296,002	370,849		(175,014)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		55,019,875	2,850.4000		1,579,080		1,721,036		1,721,036	273,546		(131,590)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		75,246,541	2,850.4000		2,042,960		2,216,519		2,216,519	343,805		(170,247)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		71,050,952	2,850.4000		1,875,731		2,036,496		2,036,496	317,076		(156,311)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		136,275,486	2,850.4000		2,984,253		3,235,214		3,235,214	499,648		(248,688)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		52,573,326	2,850.4000		1,285,431		1,393,591		1,393,591	215,279		(107,119)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		60,851,992	2,850.4000		1,426,982		1,546,270		1,546,270	238,204		(118,915)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		45,304,856	2,850.4000		1,035,222		1,126,137		1,126,137	177,183		(86,268)				0002

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)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/06/2018	08/06/2019		47,833,788	2,850.4000		1,226,941		1,332,679		1,332,679	207,983		(102,245)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		08/06/2018	08/06/2019		37,765,206	2,850.4000		789,248		853,906		853,906	130,428		(65,771)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/06/2018	08/06/2019		23,309,960	967.1400		1,100,230		1,292,230		1,292,230	283,685		(91,686)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2018	08/06/2019		4,325,965	471.4100		191,208		180,004		180,004	4,730		(15,934)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2018	02/20/2020		10,331,750	2,857.0500		407,589		442,929		442,929	57,984		(22,644)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		17,337,175	112.6900		417,826		379,383		379,383	(3,624)		(34,819)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/20/2018	08/20/2019		5,102,807	83.2900		141,523		77,025		77,025	(52,705)		(11,794)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2018	08/20/2019		72,462,673	2,857.0500		1,615,912		1,808,725		1,808,725	327,472		(134,659)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2018	08/20/2019		25,287,822	2,857.0500		758,635		827,847		827,847	132,432		(63,220)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2018	08/20/2019		68,209,791	2,857.0500		1,599,524		1,698,040		1,698,040	231,810		(133,294)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		100,709,213	2,857.0500		2,688,936		2,859,697		2,859,697	394,839		(224,078)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		44,221,134	2,857.0500		1,530,051		1,640,870		1,640,870	238,323		(127,504)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2018	08/20/2019		42,308,596	2,857.0500		913,866		971,093		971,093	133,383		(76,155)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2018	08/20/2019		75,744,938	2,857.0500		1,681,538		1,780,867		1,780,867	239,458		(140,128)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		49,263,885	2,857.0500		1,610,929		1,722,738		1,722,738	246,053		(134,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		56,931,664	2,857.0500		1,707,950		1,822,284		1,822,284	256,663		(142,329)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		68,334,330	2,857.0500		1,667,358		1,775,761		1,775,761	247,350		(138,946)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		79,784,835	2,857.0500		2,066,427		2,202,056		2,202,056	307,831		(172,202)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/20/2018	08/20/2019		57,392,573	2,857.0500		1,601,253		1,704,844		1,704,844	237,029		(133,438)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2018	08/20/2019		21,265,718	969.4000		1,003,742		1,168,545		1,168,545	248,449		(83,645)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2018	08/20/2019		2,978,673	478.1000		130,466		98,696		98,696	(20,897)		(10,872)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/06/2018	03/06/2020		7,770,735	2,878.0500		300,035		321,397		321,397	21,362						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		09/06/2018	09/06/2019		18,753,818	113.5400		483,843		415,741		415,741	(68,102)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		6,910,923	83.0000		181,516		114,754		114,754	(66,762)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		09/06/2018	09/06/2019		81,096,168	2,878.0500		1,840,834		1,855,599		1,855,599	14,765						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		09/06/2018	09/06/2019		29,149,993	2,878.0500		824,945		821,656		821,656	(3,289)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		45,671,632	2,878.0500		968,165		969,533		969,533	1,369						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		46,816,520	2,878.0500		1,488,733		1,497,272		1,497,272	8,539						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		55,696,628	2,878.0500		1,219,770		1,226,694		1,226,694	6,924						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		53,807,649	2,878.0500		1,377,512		1,380,213		1,380,213	2,701						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		09/06/2018	09/06/2019		59,116,212	2,878.0500		1,542,933		1,546,285		1,546,285	3,352						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		09/06/2018	09/06/2019		78,539,682	2,878.0500		2,089,156		2,093,825		2,093,825	4,670						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		53,647,543	2,878.0500		1,491,406		1,496,912		1,496,912	5,507						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		62,067,252	2,878.0500		1,511,326		1,512,753		1,512,753	1,427						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/06/2018	09/06/2019		68,499,432	2,878.0500		2,027,583		2,028,286		2,028,286	703						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		47,268,115	2,878.0500		1,597,694		1,609,312		1,609,312	11,619						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		38,623,460	2,878.0500		1,359,581		1,366,722		1,366,722	7,141						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		69,718,977	2,878.0500		1,582,579		1,590,574		1,590,574	7,995						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/06/2018	09/06/2019		56,688,166	2,878.0500		1,351,983		1,352,367		1,352,367	384						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		09/06/2018	09/06/2019		30,271,268	976.5300		1,443,334		1,592,607		1,592,607	149,273						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/06/2018	09/06/2019		4,326,936	479.5500		190,818		145,516		145,516	(45,302)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/20/2018	03/20/2020		8,218,702	2,930.7500		331,216		318,447		318,447	(12,769)						0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/20/2018	09/20/2019		17,926,711	114.2700		448,756		372,958		372,958	(75,798)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/20/2018	09/20/2019		5,980,436	81.9500		162,738		115,449		115,449	(47,288)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		76,881,398	2,930.7500		1,722,143		1,483,168		1,483,168	(238,976)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		28,042,427	2,930.7500		816,035		819,324		819,324	3,289						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		62,922,403	2,930.7500		1,598,206		1,428,847		1,428,847	(169,359)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		33,905,055	2,930.7500		1,190,067		1,068,099		1,068,099	(121,969)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		61,989,993	2,930.7500		2,095,262		1,880,755		1,880,755	(214,507)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		70,924,883	2,930.7500		2,141,933		1,920,977		1,920,977	(220,956)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		53,055,016	2,930.7500		1,490,772		1,334,703		1,334,703	(156,069)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		51,530,908	2,930.7500		1,360,416		1,216,659		1,216,659	(143,757)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		39,991,637	2,930.7500		859,820		768,150		768,150	(91,670)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		68,876,269	2,930.7500		1,659,893		1,485,091		1,485,091	(174,801)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		63,431,248	2,930.7500		1,427,163		1,278,715		1,278,715	(148,447)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		67,029,799	2,930.7500		1,803,166		1,612,494		1,612,494	(190,672)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		51,051,086	2,930.7500		1,189,552		1,065,133		1,065,133	(124,418)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/20/2018	09/20/2019		25,557,948	994.4100		1,233,171		1,108,522		1,108,522	(124,649)						0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2018	09/20/2019		2,958,858	476.1600		132,853		116,793		116,793	(16,060)						0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										124,393,489	405,998,236	0	740,373,571	XX	740,373,571	412,862,536	0	(222,463,703)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										124,393,489	405,998,236	0	740,373,571	XX	740,373,571	412,862,536	0	(222,463,703)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										124,393,489	405,998,236	0	740,373,571	XX	740,373,571	412,862,536	0	(222,463,703)	0	0	XXX	XXX
0429999. Total-Purchased Options										124,393,489	405,998,236	0	740,373,571	XX	740,373,571	412,862,536	0	(222,463,703)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2018	08/25/2019		100,000,000	2.2158			(559,880)	(1,070,329)		(1,070,329)	16,455						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2018	12/26/2023		89,000,000	2.2158			(376,618)	(7,335,016)		(7,335,016)	(2,948,984)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE MBS 1mL	D1	C	MORGAN STANLEY	09/25/2018	12/26/2023		77,000,000	2.2158			(312,782)	(2,865,766)		(2,865,766)	(1,063,836)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/16/2018	04/15/2020		119,000,000	2.3392			(757,914)	(1,831,524)		(1,831,524)	(285,562)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/16/2018	04/15/2024		438,000,000	2.3392			(374,998)	(20,279,663)		(20,279,663)	(14,430,682)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	07/23/2018	04/15/2024		215,000,000	2.3392			245,924	(1,279,432)		(1,279,432)	(1,279,432)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO 3mL	D1	C	MORGAN STANLEY	09/11/2018	04/15/2024		213,000,000	2.3392			101,450	(600,882)		(600,882)	(600,882)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/24/2018	06/23/2030		105,000,000	2.3664			233,244	(5,180,832)		(5,180,832)	(5,352,527)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/24/2018	06/23/2030		255,000,000	2.3664			(1,035,701)	(25,308,269)		(25,308,269)	(10,350,144)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	09/24/2018	06/23/2030		105,000,000	2.3664			223,453	(4,804,580)		(4,804,580)	(4,943,318)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE TRUST PREFERRED CDO 3mL	D1	C	MORGAN STANLEY	07/03/2018	04/03/2027		47,000,000	2.3358			(19,408)	(2,565,151)		(2,565,151)	(1,777,036)						0004

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)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO & CDO 3mL	D1	C	MORGAN STANLEY	07/25/2018	10/25/2025		147,000,000	2.3353			154,060	(5,907,739)		(5,907,739)	(5,432,103)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO & CDO 3mL	D1	C	MORGAN STANLEY	07/25/2018	04/25/2024		121,000,000	2.3353			395,588	(1,544,901)		(1,544,901)	(1,544,901)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE CLO, CDO, &ABS 3mL	D1	C	MORGAN STANLEY	09/20/2018	09/20/2023		139,000,000	2.3375			28,860	(41,390)		(41,390)	(41,390)						0004
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(2,054,723)	(80,615,474)	XX	(80,615,474)	(50,034,343)	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	(2,054,723)	(80,615,474)	XX	(80,615,474)	(50,034,343)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	(2,054,723)	(80,615,474)	XX	(80,615,474)	(50,034,343)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	(2,054,723)	(80,615,474)	XX	(80,615,474)	(50,034,343)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	(2,054,723)	(80,615,474)	XX	(80,615,474)	(50,034,343)	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										124,393,489	405,998,236	0	740,373,571	XX	740,373,571	412,862,536	0	(222,463,703)	0	0	XXX	XXX
1449999. TOTAL										124,393,489	405,998,236	(2,054,723)	659,758,097	XX	659,758,097	362,828,193	0	(222,463,703)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed and variable indexed annuity products linked to changes in equity indices or Exchange Traded Funds
0004	Increases the bond portfolio duration by .2 years.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y	98,100,000	105,435,791		7,335,791	105,435,791		7,335,791		0
BNP PARIBAS NY	Y	Y	9,968,972	11,575,092		1,606,120	11,575,092		1,606,120		0
CITIBANK	Y	Y	116,070,000	115,351,191		0	115,351,191		0		0
CREDIT SUISSE	Y	Y	17,914,000	21,507,506		3,593,506	21,507,506		3,593,506		0
GOLDMAN SACHS	Y	Y	8,000,000	8,903,208		903,208	8,903,208		903,208		0
JP MORGAN CHASE	Y	Y	30,260,000	36,199,844		5,939,844	36,199,844		5,939,844		0
MERRILL LYNCH	Y	Y	71,220,000	70,362,364		0	70,362,364		0		0
MORGAN STANLEY	Y	Y	147,493,465	189,099,764	(80,615,474)	0	189,099,764	(80,615,474)	0		0
SOCIETE GENERALE	Y	Y	90,440,000	94,670,801		4,230,801	94,670,801		4,230,801		0
UBS SECURITIES	Y	Y	33,940,000	38,449,365		4,509,365	38,449,365		4,509,365		0
WELLS FARGO	Y	Y	46,930,000	48,818,645		1,888,645	48,818,645		1,888,645		0
0299999. Total NAIC 1 Designation			670,336,437	740,373,571	(80,615,474)	30,007,280	740,373,571	(80,615,474)	30,007,280	0	0
0999999. Gross Totals			670,336,437	740,373,571	(80,615,474)	30,007,280	740,373,571	(80,615,474)	30,007,280	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				740,373,571	(80,615,474)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	98,100,000	98,100,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	9,968,972	9,968,972	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	116,070,000	116,070,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	17,914,000	17,914,000	XXX		
GOLDMAN SACHS	CASH		BANK OF NEW YORK (141001)	8,000,000	8,000,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	30,260,000	30,260,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	71,220,000	71,220,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	21,920,000	21,920,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	125,573,465	125,573,465	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	90,440,000	90,440,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	33,940,000	33,940,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	46,930,000	46,930,000	XXX		
0299999. Totals				670,336,437	670,336,437	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York ... New York, NY		0.700	4,896		9,921,948	18,346,184	9,230,278	XXX
Raymond James ... St. Petersburg, FL		0.650	898				2,216,509	XXX
Charleston Harbor ... Charleston, SC					1,577,399	1,889,126	2,107,643	XXX
Community Bank of the Bay ... Oakland, CA		0.300	76		100,000	100,000	100,000	XXX
Skipjack Cove ... Georgetown, MD					425,925	375,874	301,692	XXX
Sailfish Marina ... Palm Beach Shores, FL					2,154,282	2,079,168	1,965,541	XXX
PNC Bank ... Pittsburgh, PA					24,150,264	(33,833,694)	(21,472,849)	XXX
Wells Fargo Bank / Norwest Bank ... Phoenix, AZ					347,250	380,770	312,703	XXX
Bay Bridge Marina ... Stevensville, MD					690,288	792,500	803,370	XXX
Mountain View Grand ... Whitefield, NH					367,338	292,174	532,643	XXX
Huntington Bank ... Columbus, OH					52,099	50,788	49,442	XXX
Federal Home Loan Bank - Cincinnati ... Cincinnati, OH		1.890	111,307	30,722	27,579,485	31,161,727	20,997,899	XXX
0199999. Total Open Depositories	XXX	XXX	117,176	30,722	67,366,279	21,634,617	17,144,871	XXX
0399999. Total Cash on Deposit	XXX	XXX	117,176	30,722	67,366,279	21,634,617	17,144,871	XXX
0599999. Total Cash	XXX	XXX	117,176	30,722	67,366,279	21,634,617	17,144,871	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		09/27/2018	1.970		591,162,361	831,145	6,049,137
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						591,162,361	831,145	6,049,137
8899999. Total - Cash Equivalents						591,162,361	831,145	6,049,137