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QUARTERLY STATEMENT

As of March 31, 2019

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

Licensed as Business Type: Life, Accident & Health

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	Executive 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 May 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	30,933,738,570		30,933,738,570	30,555,287,396
2. Stocks:				
2.1 Preferred stocks	265,562,519		265,562,519	240,692,593
2.2 Common stocks	954,977,937		954,977,937	941,897,407
3. Mortgage loans on real estate:				
3.1 First liens	995,632,135		995,632,135	1,012,500,837
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)	96,291,705		96,291,705	96,793,633
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....(9,609,524)), cash equivalents ($.....658,717,903) and short-term investments ($.....606,904,374)	1,256,012,753		1,256,012,753	774,723,379
6. Contract loans (including $.........0 premium notes)	93,541,612		93,541,612	94,901,577
7. Derivatives	629,702,586		629,702,586	194,812,888
8. Other invested assets	1,127,020,251	1,000	1,127,019,251	1,089,279,479
9. Receivables for securities	28,188,659		28,188,659	2,986,230
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)	36,380,668,727	1,000	36,380,667,727	35,003,875,419
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	304,971,229	929,933	304,041,296	301,891,587
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,449,564	9,319	1,440,245	1,470,741
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	9,970,109	1,997,624	7,972,485	8,179,654
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,962,661		2,962,661	1,847,899
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,475,077		5,475,077	6,182,585
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	20,155,455		20,155,455	8,576,671
19. Guaranty funds receivable or on deposit	2,320,707		2,320,707	2,320,707
20. Electronic data processing equipment and software	700,527		700,527	902,056
21. Furniture and equipment, including health care delivery assets ($.........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	840,968		840,968	61,427
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	773,397,153	3,638,205	769,758,948	466,642,916
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	37,502,912,177	6,576,081	37,496,336,096	35,801,951,662
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,607,428		1,607,428	413,973
28. Total (Lines 26 and 27)	37,504,519,605	6,576,081	37,497,943,524	35,802,365,635

DETAILS OF WRITE-INS

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	405,477,673		405,477,673	103,287,866
2502. Company-owned life insurance	196,087,054		196,087,054	194,679,618
2503. Interest rate swap collateral receivable	133,849,541		133,849,541	134,895,575
2598. Summary of remaining write-ins for Line 25 from overflow page	37,982,885	3,638,205	34,344,680	33,779,857
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	773,397,153	3,638,205	769,758,948	466,642,916

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....31,993,275,440 less $..........0 included in Line 6.3 (including $.....15,180,697 Modco Reserve)	31,993,275,440	30,673,859,566
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	44,752,332	44,361,405
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,507,439,732	1,508,812,186
4.	Contract claims:		
	4.1 Life	195,586,896	150,075,315
	4.2 Accident and health	438,389	445,445
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)		
	6.2 Policyholder's dividends/refunds to members 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 $.....41,361 accident and health premiums	512,025	465,133
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 $.....1,810,216 ceded	1,810,216	3,346,812
	9.4 Interest Maintenance Reserve	29,465,362	32,134,066
10.	Commissions to agents due or accrued - life and annuity contracts $.....6,204,431, accident and health $..........0 and deposit-type contract funds $..........0	6,204,431	6,681,865
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	20,269,407	26,202,228
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	8,543,802	7,030,381
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	42,280,931	22,182,944
15.2	Net deferred tax liability		
16.	Unearned investment income	425,749	414,008
17.	Amounts withheld or retained by reporting entity as agent or trustee	447,326	540,854
18.	Amounts held for agents' account, including $.....1,502,060 agents' credit balances	1,502,060	1,150,928
19.	Remittances and items not allocated	41,664,697	42,209,526
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	368,159,157	298,416,796
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,804,611	1,845,774
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	25,510,127	45,843,041
	24.09 Payable for securities	126,266,224	109,346,861
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	427,950,779	125,194,057
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	34,845,309,693	33,100,559,191
27.	From Separate Accounts statement	1,607,428	413,973
28.	Total liabilities (Lines 26 and 27)	34,846,917,121	33,100,973,164
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	811,758,062	811,558,512
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,836,755,841	1,887,321,459
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)	2,648,513,903	2,698,879,971
38.	Totals of Lines 29, 30 and 37	2,651,026,403	2,701,392,471
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,497,943,524	35,802,365,635

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	406,227,754	103,656,912
2502.	Unclaimed property	14,712,564	14,541,434
2503.	Accounts payable	6,861,731	6,831,683
2598.	Summary of remaining write-ins for Line 25 from overflow page	148,730	164,028
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	427,950,779	125,194,057
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	1,319,056,038	1,097,591,803	5,216,367,413
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	343,053,955	463,199,803	1,861,257,433
4. Amortization of Interest Maintenance Reserve (IMR)	1,957,122	3,498,457	12,949,452
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	128,862,642	1,617,836	(504,084,374)
7. Reserve adjustments on reinsurance ceded	(1,080,302)	(898,369)	(2,814,679)
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	1,403,190	1,956,880	7,031,563
8.3 Aggregate write-ins for miscellaneous income	40,763,474	18,921,617	70,736,480
9. Totals (Lines 1 to 8.3)	1,834,016,119	1,585,888,027	6,661,443,288
10. Death benefits	5,619,788	8,757,145	25,427,221
11. Matured endowments (excluding guaranteed annual pure endowments)	675,618	1,090,466	1,963,720
12. Annuity benefits	213,990,452	190,534,611	624,482,053
13. Disability benefits and benefits under accident and health contracts	885,522	590,167	3,109,809
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	496,401,421	381,606,467	1,856,541,373
16. Group conversions		131	
17. Interest and adjustments on contract or deposit-type contract funds	36,341,013	38,331,337	146,375,520
18. Payments on supplementary contracts with life contingencies	92	1,034	1,550
19. Increase in aggregate reserves for life and accident and health contracts	1,319,806,800	683,116,367	2,671,908,969
20. Totals (Lines 10 to 19)	2,073,720,706	1,304,027,725	5,329,810,215
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	70,329,813	61,632,757	283,256,152
22. Commissions and expense allowances on reinsurance assumed	142,090	170,754	577,242
23. General insurance expenses and fraternal expenses	25,638,664	24,313,654	100,911,568
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,083,537	2,072,974	8,949,247
25. Increase in loading on deferred and uncollected premiums	(436,160)	(439,047)	(442,875)
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,506,376		(383,192)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	2,174,985,026	1,391,778,817	5,722,678,357
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(340,968,907)	194,109,210	938,764,931
30. Dividends to policyholders and refunds to members	3,370	3,685	10,190
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(340,972,277)	194,105,525	938,754,741
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	18,864,729	480,631	122,094,350
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(359,837,006)	193,624,894	816,660,391
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....2,186,648 (excluding taxes of $.....(189,155) transferred to the IMR)	2,088,278	4,132,153	(48,687,806)
35. Net income (Line 33 plus Line 34)	(357,748,728)	197,757,047	767,972,585
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,701,392,471	2,131,512,996	2,131,512,996
37. Net income (Line 35)	(357,748,728)	197,757,047	767,972,585
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....21,133,986	506,184,148	(188,900,991)	(645,939,356)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	32,712,770	(7,942,806)	(22,778,266)
41. Change in nonadmitted assets	592,623	(874,466)	(1,800,035)
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	(69,742,361)	7,665,838	(1,367,132)
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		(429,053)	(1,318,225)
52. Dividends to stockholders	(35,000,000)		(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	(127,364,520)	191,263	535,109,904
54. Net change in capital and surplus (Lines 37 through 53)	(50,366,068)	7,466,832	569,879,475
55. Capital and surplus as of statement date (Lines 36 + 54)	2,651,026,403	2,138,979,828	2,701,392,471

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	16,024,373	15,529,434	63,575,587
08.302.	Interest on company-owned life insurance	1,407,436	1,415,723	5,677,179
08.303.	Reinsurance experience refund	23,326,536	1,969,792	1,458,900
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,129	6,668	24,814
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	40,763,474	18,921,617	70,736,480
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.	Round-tripping of ceding commission received from Hannover in 2018	(127,564,070)		510,256,280
5302.	Employee and agent stock option contribution	199,550	191,263	807,215
5303.	Correction of reserve error			24,046,409
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)	(127,364,520)	191,263	535,109,904

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,352,195,425	1,097,646,832	5,216,709,048
2. Net investment income	454,744,935	542,489,395	2,179,098,383
3. Miscellaneous income	16,871,388	16,003,841	67,052,058
4. Total (Lines 1 through 3)	1,823,811,748	1,656,140,068	7,462,859,489
5. Benefit and loss related payments	682,512,099	550,558,300	2,506,169,268
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,506,376		(383,192)
7. Commissions, expenses paid and aggregate write-ins for deductions	105,057,900	89,716,939	385,894,359
8. Dividends paid to policyholders	3,370	3,685	10,190
9. Federal and foreign income taxes paid (recovered) net of $.....1,997,493 tax on capital gains (losses)	764,235		96,798,718
10. Total (Lines 5 through 9)	789,843,980	640,278,924	2,988,489,343
11. Net cash from operations (Line 4 minus Line 10)	1,033,967,768	1,015,861,144	4,474,370,146
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	863,192,304	691,323,883	3,602,915,436
12.2 Stocks	78,067,665	32,620,595	132,529,717
12.3 Mortgage loans	54,777,860	48,294,887	225,591,498
12.4 Real estate			
12.5 Other invested assets	13,803,760	33,942,610	90,904,316
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			3
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,009,841,589	806,181,975	4,051,940,970
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,241,944,546	1,384,446,208	6,981,411,529
13.2 Stocks	21,571,665	144,256,577	365,248,234
13.3 Mortgage loans	37,909,158	51,921,523	289,453,220
13.4 Real estate	679,694	6,490,652	11,908,177
13.5 Other invested assets	48,323,174	70,983,121	285,980,489
13.6 Miscellaneous applications	142,670,304	159,299,950	536,404,052
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,493,098,540	1,817,398,032	8,470,405,701
14. Net increase or (decrease) in contract loans and premium notes	(1,359,965)	(1,819,674)	(7,852,290)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(481,896,986)	(1,009,396,383)	(4,410,612,441)
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	(28,801,747)	(26,714,357)	94,086,248
16.5 Dividends to stockholders	35,000,000		60,000,000
16.6 Other cash provided (applied)	(6,979,661)	(25,968,931)	(50,994,418)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(70,781,408)	(52,683,288)	(16,908,170)
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)	481,289,374	(46,218,528)	46,849,535
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	774,723,379	727,873,844	727,873,844
19.2 End of period (Line 18 plus Line 19.1)	1,256,012,753	681,655,316	774,723,379

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

20.0001	Exchanges	308,677,907	46,910,353	208,515,548
20.0002	Capitalized interest	486,165	191,356	1,360,646
20.0003	Transferred from mortgages to long term debt			24,257,924
20.0004	Transferred from debt to other invested assets			9,707,880

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	7,559,361	8,434,299	35,274,224
3. Ordinary individual annuities	1,335,153,853	1,089,956,241	5,055,081,679
4. Credit life (group and individual)			
5. Group life insurance	94		(12,573)
6. Group annuities	12,361,777	2,916,002	142,232,752
7. A&H - group	19,294	18,887	79,531
8. A&H - credit (group and individual)			
9. A&H - other	1,591,396	1,661,800	6,380,956
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,356,685,775	1,102,987,228	5,239,036,569
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	1,356,685,775	1,102,987,228	5,239,036,569
14. Deposit-type contracts	2,170,640	3,129,880	13,906,168
15. Total (Lines 13 and 14)	1,358,856,415	1,106,117,108	5,252,942,737

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	2019	2018
(1) State basis	$ (357,748,728)	$ 767,972,585
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ (357,748,728)	$ 767,972,585
Surplus		
(5) Statutory surplus state basis	$ 2,651,026,403	$ 2,701,392,471
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 2,651,026,403	$ 2,701,392,471

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
00703QAD4	$ 6,532,091	$ 6,207,612	$ 114,990	$ 6,417,101	$ 6,417,101	3/31/2019
86358RDX2	3,175,041	2,995,483	51,959	3,123,081	3,123,081	3/31/2019
78473TAJ9	1,017,714	892,266	59,078	958,636	958,636	3/31/2019
50188NAA6	15,689,787	13,718,797	1,971,990	13,718,797	13,774,019	3/31/2019
Total			$ 2,198,017			

(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	$ 31,592,981
2. 12 Months or Longer	16,369,458

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

1. Less than 12 Months	$ 2,709,848,404
2. 12 Months or Longer	863,795,663

(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.

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.

NOTES TO FINANCIAL STATEMENTS

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. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	5	5	$ 2,154,590	$ 2,149,698	$ 2,794,873	$ 2,887,813
(2) LB&SS - AC	12	13	24,560,627	25,248,947	25,447,419	24,043,400
(3) Preferred Stock - AC	11	12	9,508,910	9,507,738	11,058,503	11,057,331
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	28	30	$ 36,224,127	$ 36,906,383	$ 39,300,795	$ 37,988,544

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	11	0
(2) Aggregate amount of investment income	$ 1,390,043	$ -

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:

	03-2019			12-2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 157,518,218	$ 210	$ 157,518,428	$ 124,324,988	$ 210	$ 124,325,198	$ 33,193,230	$ -	$ 33,193,230
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	157,518,218	210	157,518,428	124,324,988	210	124,325,198	33,193,230	-	33,193,230
d. Deferred tax assets nonadmitted	31,554,209	(31,554,209)	-	-	-	-	31,554,209	(31,554,209)	-
e. Subtotal net admitted deferred tax asset	125,964,009	31,554,419	157,518,428	124,324,988	210	124,325,198	1,639,021	31,554,209	33,193,230
f. Deferred tax liabilities	93,600,494	43,762,479	137,362,973	96,800,304	18,948,223	115,748,527	(3,199,810)	24,814,256	21,614,446
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 32,363,515	$ (12,208,060)	$ 20,155,455	$ 27,524,684	$ (18,948,013)	$ 8,576,671	$ 4,838,831	$ 6,739,953	$ 11,578,784

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

	03-2019			12-2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 210	$ 210	$ -	$ 210	$ 210	$ -	$ -	$ -
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)	32,363,515	-	32,363,515	30,339,623	-	30,339,623	2,023,892	-	2,023,892
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,363,515	-	32,363,515	30,339,623	-	30,339,623	2,023,892	-	2,023,892
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	394,525,563	XXX	XXX	344,942,546	XXX	XXX	49,583,017
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	93,600,494	31,554,209	125,154,703	93,985,365	-	93,985,365	(384,871)	31,554,209	31,169,338
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 125,964,009	$ 31,554,419	$ 157,518,428	$ 124,324,988	$ 210	$ 124,325,198	$ 1,639,021	$ 31,554,209	$ 33,193,230

(3) Other admissibility criteria:

	03-2019	12-2018
a. Ratio percentage used to determine recovery period and threshold limitation amount	788%	785%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,630,170,421	$ 2,299,616,971

(4) Impact of tax planning strategies:

	03-2019		12-2018		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)	$ 157,518,218	$ 210	$ 124,324,988	$ 210	$ 33,193,230	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0.0%	0%	0.0%	0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	125,964,009	31,554,419	124,324,988	210	1,639,021	31,554,209
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0.0%	0%	0.0%	0%	0.0%

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:

	03-2019	12-2018	Change
a. Federal	$ 18,863,475	$ 122,093,104	$ (103,229,629)
b. Foreign	1,254	1,246	8
c. Subtotal	18,864,729	122,094,350	(103,229,621)
d. Federal income tax (benefit) expense on net capital gains	1,997,493	9,393,614	(7,396,121)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 20,862,222	$ 131,487,964	$ (110,625,742)

(2) Deferred tax assets:

		03-2019	12-2018	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	102,127,551	70,298,583	31,828,968
4	Investments	-	-	-
5	Deferred acquisition costs	47,573,214	46,232,278	1,340,936
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	28,047	28,047	-
9	Pension accrual	630,788	581,442	49,346
10	Receivables - nonadmitted	1,380,767	1,505,218	(124,451)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,652,402	1,562,528	89,874
14	Accruals	4,125,449	4,116,892	8,557
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 157,518,218	$ 124,324,988	$ 33,193,230
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	31,554,209	-	31,554,209
d.	Admitted ordinary deferred tax assets	$ 125,964,009	$ 124,324,988	$ 1,639,021
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	210	210	-
99	Subtotal	$ 210	$ 210	$ -
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(31,554,209)	-	(31,554,209)
h.	Admitted capital deferred tax assets	$ 31,554,419	$ 210	$ 31,554,209
i.	Admitted deferred tax assets	$ 157,518,428	$ 124,325,198	$ 33,193,230

(3) Deferred tax liabilities:

		03-2019	12-2018	Change
a.	Ordinary			
1	Investments	$ 1,607,080	$ 1,424,974	$ 182,106
2	Fixed assets	3,616,223	3,758,528	(142,305)
3	Deferred and uncollected premium	1,980,528	2,030,052	(49,524)
4	Policyholder reserves	10,579,081	11,152,126	(573,045)
5	Other	984,446	837,845	146,601
6	Policy loans	416,448	423,917	(7,469)
7	Other - Reserve transition adjustment	74,416,688	77,172,862	(2,756,174)
99	Subtotal	$ 93,600,494	$ 96,800,304	$ (3,199,810)
b.	Capital			
1	Investments	$ 43,762,479	$ 18,948,223	$ 24,814,256
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 43,762,479	$ 18,948,223	$ 24,814,256
c.	Deferred tax liabilities	$ 137,362,973	$ 115,748,527	$ 21,614,446

	03-2019	12-2018	Change
(4) Net deferred tax assets/(liabilities)	$ 20,155,455	$ 8,576,671	$ 11,578,784

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:

	03-2019	12-2018
Provision computed at statutory rate (operations and realized gains/losses)	$ (71,306,594)	$ 184,672,275
Permanent differences:		
Dividend exclusion	141,951	(543,145)
Stock options	(69,802)	(274,941)
Company-owned life insurance	(295,562)	(1,192,208)
Tax exempt interest	(578,626)	(1,806,184)
Provision to return adjustments	-	(340,512)
Subsidiary contribution	-	(20,154)
Ceding commission	(26,788,455)	106,876,992
Other	(222,645)	193,695
Total permanent differences	(27,813,139)	102,893,543
Timing adjustments:		
Investment differences	(3,865,538)	507,947
Reserves	35,158,187	(17,608,324)
DAC tax adjustment	1,340,936	5,197,310
Legal services	19,032	(354,850)
Deferred and uncollected premiums	49,524	(62,225)
Accounts payable	(9,426)	54,707
Provision to return (primarily investment-related items)	-	(9,572,680)
Fixed assets	119,939	(551,038)
Bonus expense	(28,887)	134,144
Other	4,130	89,329
Total timing adjustments	32,787,897	(22,165,680)
Other adjustments		
Unrealized on options	87,230,898	(133,740,793)
Tax credits	(36,840)	(433,446)
Other	-	262,065
Total other adjustments	87,194,058	(133,912,174)
Federal income tax expense on operations and realized gains/losses	$ 20,862,222	$ 131,487,964
Gross change in deferred tax asset:		
Timing adjustments	(32,787,897)	22,165,680
Impact of non-admitted assets	124,451	(378,217)
Unrealized gains/losses	21,133,986	(6,757,575)
Software development	(22,366)	(97,927)
Correction of reserve error	-	5,049,746
Adjustment to prior year taxes	-	(3,829,072)
Other	(26,958)	(131,944)
Total change in deferred tax asset recorded directly to surplus	(11,578,784)	16,020,691
Total statutory income tax expense	$ 9,283,438	$ 147,508,655

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
2019	$ -	$ 1,851,346	$ 1,851,346
2018	$ -	$ 9,133,509	$ 9,133,509
2017	$ -	$ -	$ -

(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 $46,920,000 of FHLB stock at March 31, 2019 and December 31, 2018, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,288,612,750 as of March 31, 2019. 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 March 31, 2019 and December 31, 2018, respectively. The Company held 219,200 shares of activity stock at March 31, 2019 and December 31, 2018, 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 March 31, 2019 was $1,288,612,750 (fair value) and $1,257,320,724 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2019 was $1,096,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,288,612,750 (fair value) and $1,257,320,724 (carrying value) at March 31, 2019. The amount borrowed from the FHLB at the time of maximum collateral was $1,096,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $1,096,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $1,096,000,000.

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	Net Asset Value (NAV)	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	-	154,276	32,273	-	186,549
Commerical MBS	-	-	-	-	-
Asset backed securities	-	828,621	-	-	828,621
All other bonds	-	1,154,933	-	-	1,154,933
Total bonds	-	2,137,830	7,661,766	-	9,799,596
Non-affiliated preferred stock	-	-	1,458,072	-	1,458,072
Non-affiliated common stock	396,876,679	352,195	224,884,858	-	622,113,732
Equity index call options	-	604,257,077	-	-	604,257,077
Interest rate swaps	-	25,445,509	-	-	25,445,509
Separate account assets	-	1,607,428	-	-	1,607,428
Total assets at fair value	$ 396,876,679	$ 633,800,039	$ 234,004,696	$ -	$ 1,264,681,414
Liabilities at fair value					
Separate account liabilities	$ -	$ 1,607,428	$ -	$ -	$ 1,607,428
Interest rate swaps	-	25,510,127	-	-	25,510,127
Total liabilities at fair value	$ -	$ 27,117,555	$ -	$ -	$ 27,117,555

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 2019 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 12/31/2018	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 3/31/2019
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ -	$ -	$ -	$ 7,629,493
Residential MBS	22,350	-	-	3,262	21,646	-	(14,985)	32,273
Non-affiliated preferred stock	1,458,072	-	-	-	-	-	-	1,458,072
Non-affiliated common stock	221,754,437	-	-	(703,621)	3,834,042	-	-	224,884,858
Total	$ 230,864,352	$ -	$ -	$ (700,359)	$ 3,855,688	$ -	$ (14,985)	$ 234,004,696

(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.

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

(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.

NOTES TO FINANCIAL STATEMENTS

B. The Company has no additional fair value disclosures.

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	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Government and government agencies	$ 29,236,346	$ 28,344,650	$ 99,656	$ 21,507,197	$ 7,629,493	$ -	$ -
States, municipalities and political subdivisions	3,973,235,384	3,807,006,064	-	3,910,421,281	62,814,103	-	-
Foreign government	12,795,390	11,047,730	-	12,795,390	-	-	-
Residential MBS	1,837,808,358	1,628,623,622	-	1,709,845,079	127,963,279	-	-
Commercial MBS	763,320,504	742,549,161	-	716,645,564	46,674,940	-	-
Asset backed securities	7,040,357,039	6,936,363,633	3,940,000	6,821,903,965	214,513,074	-	-
All other bonds	18,093,296,156	17,779,803,710	4,942,630	16,635,219,988	1,453,133,538	-	-
Total bonds	$ 31,750,049,177	$ 30,933,738,570	$ 8,982,286	$ 29,828,338,464	$ 1,912,728,427	$ -	$ -
Non affiliated preferred stock	267,155,128	265,562,519	98,544,319	38,408,890	130,201,919	-	-
Non affiliated common stock	622,113,732	622,113,732	396,876,679	352,195	224,884,858	-	-
Other investments	236,412,026	231,706,207	-	236,412,026		-	-
Mortgage loans	989,841,000	995,632,136	-	-	989,841,000	-	-
Equity index call options	604,257,077	604,257,077	-	604,257,077	-	-	-
Interest rate swaps - assets	25,445,509	25,445,509	-	25,445,509	-	-	-
Interest rate swaps - liabilities	(25,510,127)	(25,510,127)	-	(25,510,127)	-	-	-
Variable annuity assets (separate accounts)	1,607,428	1,607,428	-	1,607,428	-	-	-
Cash, cash equivalents and short-term investments	1,256,012,753	1,256,012,753	1,256,012,753	-	-	-	-
Policy loans	93,541,612	93,541,612	-	-	93,541,612	-	-
Total financial instruments	$ 35,820,925,315	$ 35,004,107,416	$ 1,760,416,037	$ 30,709,311,462	$ 3,351,197,816	$ -	$ -

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

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

Note 21 – Other Items

The table below shows the impact of certain non-recurring items on net income and surplus in the first quarter of 2019, primarily due to a new reinsurance agreement and the impact of volatility in the stock market on fixed-indexed annuity ("FIA") results.

The Company entered into a quota share indemnity reinsurance agreement on FIA policies with Hannover Life Reassurance Company of America ("HLR") effective December 31, 2018. Under this treaty the Company ceded annuity reserves of approximately $646 million and $241 million at December 31, 2018 and March 31, 2019, respectively.

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against 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). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 38,675,850	$ 55,775,766	$ 94,451,616
HLR reserve impact	(319,527,241)	-	(319,527,241)
HLR reinsurance amortization	127,564,070	(127,564,070)	-
FIA mark-to-market	(204,461,407)	414,170,964	209,709,557
Dividends to parent	-	(35,000,000)	(35,000,000)
As reported	$ (357,748,728)	$ 307,382,660	$ (50,366,068)

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.

NOTES TO FINANCIAL STATEMENTS

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.

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.

Insurance (GB) Limited (previously a subsidiary of Great American Insurance Company) became a subsidiary of Great American Europe Limited.

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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: $ 332,523,160

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	321,569,327	322,864,204
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)	$ 321,570,327	$ 322,865,204
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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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; 89441#AA4 VA TRAVERSE CITY CTL 4.613 11/15/2039; 009522ZZ9 AIRWAY THERAPEUTICS B; 088577ZB0 BEXION PHARMACEUTICALS B; 088555ZC4 BIDTELLECT SERIES B-1; 09069ZZC8 BIOWISH TECHNOLOGIES SERIES E; 23128L409 CURIOUSITY STREAMING SERIES A; 333333ZA3 ECCRINE SYS SER B; 292450ZZ9 ENABLE INJECTIONS SERIES B; 451662ZZ6 IDEAL IMPLANTS SERIES B; 77926L300 ROUNDPOINT MTG SERV A 8.00

19. By self-designating 5GI 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 or an NAIC CRP credit rating for an FE or PL security is not available.
   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 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$
	1.12 Residential mortgages	$ 205,580,695
	1.13 Commercial mortgages	$ 789,569,202
	1.14 Total mortgages in good standing	$ 995,149,897
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	$ 482,238
	1.33 Commercial mortgages	$
	1.34 Total mortgages with interest overdue more than three months	$ 482,238
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)	$ 995,632,135
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 [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	73,558	37,817,081	19,834		37,910,472	
2.	Alaska AK	L	2,684	231,221			233,906	15,710
3.	Arizona AZ	L	182,606	23,945,492	6,266		24,134,364	
4.	Arkansas AR	L	50,400	1,963,835	234		2,014,469	17,206
5.	California CA	L	1,673,144	112,947,003	1,303		114,621,450	15,145
6.	Colorado CO	L	96,759	13,825,158	25,123		13,947,040	14,622
7.	Connecticut CT	L	115,494	15,991,975	(1,384)		16,106,085	8,464
8.	Delaware DE	L	20,722	7,749,339			7,770,061	
9.	District of Columbia DC	L	8,701	1,301,004			1,309,705	
10.	Florida FL	L	632,718	115,442,089	90,955		116,165,762	60,375
11.	Georgia GA	L	311,928	38,641,135	23,234		38,976,297	11,356
12.	Hawaii HI	L	73,188	11,619,110			11,692,298	26,502
13.	Idaho ID	L	32,770	2,963,792	1,935		2,998,498	
14.	Illinois IL	L	300,450	38,430,813	36,277		38,767,540	17,739
15.	Indiana IN	L	75,765	50,129,371	54,153		50,259,289	9,725
16.	Iowa IA	L	45,079	6,143,115	55,891		6,244,086	16,632
17.	Kansas KS	L	49,720	5,301,230	53,209		5,404,160	62,432
18.	Kentucky KY	L	60,735	18,669,484	96,018		18,826,237	65,591
19.	Louisiana LA	L	72,713	43,341,553	1,129		43,415,394	
20.	Maine ME	L	33,633	4,315,992	3,692		4,353,316	24,706
21.	Maryland MD	L	217,176	23,752,712			23,969,887	14,195
22.	Massachusetts MA	L	153,745	21,785,512	310		21,939,566	292,070
23.	Michigan MI	L	72,060	51,928,474	3,291		52,003,825	15,931
24.	Minnesota MN	L	130,779	23,374,110	961		23,505,850	72,688
25.	Mississippi MS	L	52,155	9,509,370	2,147		9,563,672	16,553
26.	Missouri MO	L	126,652	69,224,293	61,711		69,412,655	99,992
27.	Montana MT	L	5,951	2,714,477	6,987		2,727,415	
28.	Nebraska NE	L	66,966	4,097,573	26,893		4,191,432	
29.	Nevada NV	L	115,485	9,905,446	2,436		10,023,367	
30.	New Hampshire NH	L	18,267	8,927,409	17,611		8,963,288	100,025
31.	New Jersey NJ	L	273,007	51,957,488	2,256		52,232,751	106,412
32.	New Mexico NM	L	71,558	5,590,606			5,662,164	
33.	New York NY	N	57,971	4,688,000	2,121		4,748,092	
34.	North Carolina NC	L	358,371	74,388,186	422,318		75,168,875	48,445
35.	North Dakota ND	L	18,626	3,874,805			3,893,431	30,672
36.	Ohio OH	L	191,865	74,426,059	18,681		74,636,604	193,045
37.	Oklahoma OK	L	155,697	2,390,298	38,870		2,584,865	46,746
38.	Oregon OR	L	42,103	7,460,715	12,332		7,515,150	
39.	Pennsylvania PA	L	370,371	90,115,504	6,097		90,491,972	170,590
40.	Rhode Island RI	L	20,723	5,534,034	367		5,555,123	
41.	South Carolina SC	L	128,991	34,689,227	116,876		34,935,094	32,619
42.	South Dakota SD	L	12,410	2,541,762			2,554,173	
43.	Tennessee TN	L	148,541	47,666,465	78,594		47,893,599	35,037
44.	Texas TX	L	831,889	60,844,450	62,499		61,738,837	49,268
45.	Utah UT	L	40,118	14,292,822	15,710		14,348,650	177,160
46.	Vermont VT	L	10,638	2,110,947	5,557		2,127,142	
47.	Virginia VA	L	307,418	26,221,247	60,738		26,589,402	13,205
48.	Washington WA	L	157,962	31,435,552	62,940		31,656,454	245,862
49.	West Virginia WV	L	36,422	10,663,109	2,285		10,701,816	7,526
50.	Wisconsin WI	L	94,266	19,143,092	90,723		19,328,081	36,394
51.	Wyoming WY	L	6,579	1,460,039			1,466,618	
52.	American Samoa AS	N					0	
53.	Guam GU	N	27,066				27,066	
54.	Puerto Rico PR	N	203				203	
55.	US Virgin Islands VI	L	700				700	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	294				294	
58.	Aggregate Other Alien OT	XXX	15,759	32,059	0	0	47,819	0
59.	Subtotal	XXX	8,251,552	1,347,515,630	1,589,178	0	1,357,356,361	2,170,640
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	59,746		35,015		94,762	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	8,311,299	1,347,515,630	1,624,194	0	1,357,451,122	2,170,640
96.	Plus Reinsurance Assumed	XXX	1,171,933	44,229	881,859		2,098,020	
97.	Totals (All Business)	XXX	9,483,231	1,347,559,859	2,506,052	0	1,359,549,143	2,170,640
98.	Less Reinsurance Ceded	XXX	5,721,267	32,428,763	1,624,194		39,774,223	28,718
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,761,965	1,315,131,096	881,859	0	1,319,774,920	2,141,921

DETAILS OF WRITE-INS

58001.	Other Alien	XXX	15,759	32,059			47,819	
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	15,759	32,059	0	0	47,819	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 Enterprises, Inc.	DE	31-6549738	
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	
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		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Beat Capital Partners Limited (19.15%)	GBR		
Beat Services Limited	GBR		
Chord Reinsurance Limited (60%)	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		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
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

Company	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	FL	20-1246122	
— — — Charleston Harbor Fishing, LLC	SC	81-3737639	
— — — 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	
— — ABA Insurance Services, Inc.	OH	80-0333563	
— — Agricultural Services, LLC	OH	27-3062314	
— — Great American Holding (Europe) Limited	GBR		
— — — Great American Europe Limited	GBR		
— — — — Insurance (GB) Limited *	GBR		
— — Great American International Insurance Designated Activity Company *	IRL		
— — Mid-Continent Casualty Company *	OH	73-0556513	23418
— — — Mid-Continent Assurance Company *	OH	73-1406844	15380
— — — Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
— — — Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
— — — Oklahoma Surety Company *	OH	73-0773259	23426
— — National Interstate Corporation	OH	34-1607394	
— — — American Highways Insurance Agency, Inc.	OH	34-1899058	
— — — Explorer RV Insurance Agency, Inc.	OH	31-1548235	
— — — Hudson Indemnity, Ltd. *	CYM	98-0191335	
— — — Hudson Management Group, Ltd.	VIR	66-0660039	
— — — National Interstate Insurance Agency, Inc.	OH	34-1607396	
— — — — Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
— — — National Interstate Insurance Company *	OH	34-1607395	32620
— — — — National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
— — — — TransProtection Service Company	MO	43-1254631	
— — — — Triumphe Casualty Company *	OH	95-3623282	41106
— — — — Vanliner Insurance Company *	MO	86-0114294	21172
— — — Safety Claims & Litigation Services, LLC	MT	20-5546054	
— — — Safety, Claims and Litigation Services, LLC	OH	46-4570914	
— — Republic Indemnity Company of America *	CA	95-2801326	22179
— — — Republic Indemnity Company of California *	CA	31-1054123	43753
— — Summit Consulting, LLC	FL	59-1683711	
— — — Heritage Summit Healthcare, LLC	FL	59-3385208	
— — — Summit Real Estate Holdings, LLC	FL	82-2462705	
— — Summit Holding Southeast, Inc.	FL	59-3409855	
— — — Bridgefield Employers Insurance Company*	FL	59-1835212	10701
— — — — Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

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

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
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	
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		
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
Great American Underwriters Insurance Company	OH	83-1694393	
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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@ Company affiliated but not owned
\# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1544320		1042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			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	
			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	
							NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	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	19.150	American Financial Group, Inc.	N	
							Beat Services Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Chord Reinsurance Limited	GBR	NIA	Beat Capital Partners Limited	Ownership	60.000	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 *
							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	
							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 Insurance Agency 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	
							Xenon Agency Limited	GBR	NIA	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	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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.	N	
			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	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, 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	
							Great American Holding (Europe) Limited	GBR	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 Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Insurance (GB) Limited	GBR	IA	Great American Europe Limited	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.	N	
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.	37990	31-0973761				American Empire Insurance Company	OH	IA	Great American 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.	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	
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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 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 *
			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	
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							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.	N	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
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.	N	
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	
			83-1694393				Great American Underwriters Insurance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			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	
			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	

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)	*

Aster	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee 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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

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.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

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* 6 3 3 1 2 2 0 1 9 4 4 5 0 0 0 0 1 *

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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	34,344,680		34,344,680	33,779,857
2505. Inventory and prepaid assets on real estate holdings	3,387,197	3,387,197	0	
2506. Accounts receivable	251,008	251,008	0	
2597. Summary of remaining write-ins for Line 25	37,982,885	3,638,205	34,344,680	33,779,857

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	148,730	164,028
2597. Summary of remaining write-ins for Line 25	148,730	164,028

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	5,129	6,668	24,814
08.397. Summary of remaining write-ins for Line 8.3	5,129	6,668	24,814

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	96,793,633	89,613,632
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	679,694	11,908,177
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
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	1,181,622	4,728,176
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	96,291,705	96,793,633
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	96,291,705	96,793,633

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	1,012,500,838	972,854,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	27,720,000	236,502,783
2.2 Additional investment made after acquisition	10,189,158	52,950,437
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(58,209)
7. Deduct amounts received on disposals	54,777,860	249,748,894
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)	995,632,135	1,012,500,838
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	995,632,135	1,012,500,838
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	995,632,135	1,012,500,838

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	1,089,280,479	851,722,804
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	13,949,496	80,971,460
2.2 Additional investment made after acquisition	34,373,678	205,009,029
3. Capitalized deferred interest and other		
4. Accrual of discount	34	144
5. Unrealized valuation increase (decrease)	3,967,930	55,333,842
6. Total gain (loss) on disposals	(274,167)	162,137
7. Deduct amounts received on disposals	13,803,760	90,904,316
8. Deduct amortization of premium and depreciation	473,439	1,834,987
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		11,179,633
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,127,020,251	1,089,280,479
12. Deduct total nonadmitted amounts	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12)	1,127,019,251	1,089,279,479

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	31,737,877,397	28,138,198,150
2. Cost of bonds and stocks acquired	1,404,731,153	7,579,211,293
3. Accrual of discount	16,145,697	105,725,851
4. Unrealized valuation increase (decrease)	77,919,030	(71,640,422)
5. Total gain (loss) on disposals	11,395,669	22,590,286
6. Deduct consideration for bonds and stocks disposed of	1,083,864,953	3,961,345,533
7. Deduct amortization of premium	3,548,930	31,645,431
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	7,766,077	57,928,087
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,390,044	14,711,290
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	32,154,279,030	31,737,877,397
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	32,154,279,030	31,737,877,397

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)	20,225,611,987	1,093,313,933	775,273,685	(101,955,042)	20,441,697,193			20,225,611,987
2. NAIC 2 (a)	10,089,234,690	589,239,212	392,354,991	102,924,947	10,389,043,858			10,089,234,690
3. NAIC 3 (a)	505,434,390	20,134,311	37,061,386	20,022,127	508,529,442			505,434,390
4. NAIC 4 (a)	134,893,414	58,178,993	9,163,199	(41,064,669)	142,844,539			134,893,414
5. NAIC 5 (a)	50,127,139	2,505	15,616,578	7,618,263	42,131,329			50,127,139
6. NAIC 6 (a)	15,616,299		22,324,438	23,104,726	16,396,587			15,616,299
7. Total Bonds	31,020,917,919	1,760,868,954	1,251,794,277	10,650,352	31,540,642,948	0	0	31,020,917,919
PREFERRED STOCK								
8. NAIC 1	10,000,035	17,171,000		(81,335)	27,089,700			10,000,035
9. NAIC 2	187,535,025		170,583	(86,961)	187,277,481			187,535,025
10. NAIC 3					0			
11. NAIC 4	26,660,599	8,154,904		(511,418)	34,304,085			26,660,599
12. NAIC 5	16,496,934	394,319			16,891,253			16,496,934
13. NAIC 6					0			
14. Total Preferred Stock	240,692,593	25,720,223	170,583	(679,714)	265,562,519	0	0	240,692,593
15. Total Bonds and Preferred Stock	31,261,610,512	1,786,589,177	1,251,964,860	9,970,638	31,806,205,467	0	0	31,261,610,512

(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 $.....517,534,629; NAIC 2 $.....64,126,660; NAIC 3 $..........0; NAIC 4 $.....25,243,085; 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	606,904,374	XXX	606,832,195	5,345,373	

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	465,630,523	209,625,753
2. Cost of short-term investments acquired	404,124,128	474,973,502
3. Accrual of discount	126,331	65,708
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	18,764	3
6. Deduct consideration received on disposals	262,995,372	219,034,443
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)	606,904,374	465,630,523
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	606,904,374	465,630,523

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)	148,969,847
2.	Cost paid/(consideration received) on additions	135,777,238
3.	Unrealized valuation increase/(decrease)	458,390,876
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(138,945,502)
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)	604,192,459
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	604,192,459

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	604,192,459	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		604,192,459
4.	Part D, Section 1, Column 5	629,702,585	
5.	Part D, Section 1, Column 6	(25,510,127)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	604,192,459	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		604,192,459
10.	Part D, Section 1, Column 8	629,702,585	
11.	Part D, Section 1, Column 9	(25,510,127)	
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	328,628,061	501,381,793
2. Cost of cash equivalents acquired	1,131,623,916	4,760,684,115
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	801,534,074	4,933,437,847
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)	658,717,903	328,628,061
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	658,717,903	328,628,061

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				210,550
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				301,213
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				3,607
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				164,324
0199999. Totals					0	0	0	679,694
0399999. Totals					0	0	0	679,694

QE01

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Commando Village	Fort Walton Beach	FL		03/14/2019	4.803	27,720,000		42,000,000
Greyhound Village	Indianapolis	IN		02/07/2017	5.012		3,000,000	29,080,000
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.378		1,500,000	29,550,000
Sandestin Hotel	Miramar Beach	FL		11/01/2018	6.062		3,602,368	24,318,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	27,720,000	8,102,368	124,948,000
Mortgages in Good Standing - Mezzanine Loans								
Vaca Morada New	New York	NY		09/26/2017	5.137		2,086,790	23,882,144
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	0	2,086,790	23,882,144
0899999. Total - Mortgages in Good Standing				XXX	XXX	27,720,000	10,189,158	148,830,144
3399999. Total Mortgages				XXX	XXX	27,720,000	10,189,158	148,830,144

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																	
TY Warner (H2 Capital)	New York	NY		01/15/2016	02/28/2019	25,000,000					0		25,000,000	25,000,000			0
Vaca Morada New	New York	NY		09/26/2017	03/12/2019	25,969,916					0		25,969,916	25,969,916			0
0199999. Total - Mortgages Closed by Repayment						50,969,916	0	0	0	0	0	0	50,969,916	50,969,916	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013		71,242					0		71,242	71,242			0
All Seasons	West Bloomfield	MI		03/28/2014		103,592					0		103,592	103,592			0
Altisource	Christiansted	VI		04/06/2017		163,497					0		163,497	163,497			0
Amkor Technology Bldg	Tempe	AZ		12/21/2015		56,952					0		56,952	56,952			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014		86,530					0		86,530	86,530			0
Biltmore Hotel	Coral Gables	FL		08/13/1999		167,441					0		167,441	167,441			0
Chatham Bars Inn	Cape Cod	MA		05/06/2016		139,586					0		139,586	139,586			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012		74,204					0		74,204	74,204			0
Embassy Memphis New	Memphis	TN		11/07/2018		94,969					0		94,969	94,969			0
Grand AM	Austin	TX		10/23/2017		509,721					0		509,721	509,721			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015		110,030					0		110,030	110,030			0
Las Fuentes	Prescott	AZ		05/29/2015		118,733					0		118,733	118,733			0
L-3 Communications	Salt Lake City	UT		11/08/2013		92,467					0		92,467	92,467			0
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016		23,300					0		23,300	23,300			0
McHenry Row	Baltimore	MD		06/29/2012		140,820					0		140,820	140,820			0
Mountain View	Tucson	AZ		06/30/2014		95,732					0		95,732	95,732			0
Old Standard	Cincinnati	OH		01/01/2006		10,125					0		10,125	10,125			0
Pacific Park	Santa Monica	CA		04/30/2018		495,383					0		495,383	495,383			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
Palomar Commons	Carlsbad	CA		10/17/2013		103,857					0		103,857	103,857			0
Pearland	Pearland	TX		12/06/2013		70,206					0		70,206	70,206			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013		120,093					0		120,093	120,093			0
Sandestin	Destin	FL		07/31/2013		312,642					0		312,642	312,642			0
Semoran Commercenter	Orlando	FL		05/17/2013		84,837					0		84,837	84,837			0
Stop N' Go Center	Fargo	ND		03/18/2014		51,073					0		51,073	51,073			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015		221,260					0		221,260	221,260			0
Warner Brothers	Burbank	CA		11/12/2013		69,765					0		69,765	69,765			0
Whispering Wind	Phoenix	AZ		05/17/2013		60,093					0		60,093	60,093			0
Xactware Office Building	Lehi	UT		02/24/2014		159,793					0		159,793	159,793			0
0299999. Total - Mortgages With Partial Repayments						3,807,944	0	0	0	0	0	0	3,807,944	3,807,944	0	0	0
0599999. Total Mortgages						54,777,860	0	0	0	0	0	0	54,777,860	54,777,860	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	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 and Administrative Symbol/ Market Indicator	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	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners Fund II, LP		01/12/2018			871,866			2.330
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Monarch Capital Partners IV, L.P.		10/30/2017			500,000			2.810
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit Feeder, LP		11/28/2018			1,390,992			2.250
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP		10/09/2018			1,045,380			7.590
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		94,361			2.350
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	2		987,897			1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	4,890,496	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities Fund, LP		10/21/2016	3		1,100,932			1.500
000000 00 0	AltEnergy Storage Bridge, LLC	Rowayton	CT	AltEnergy Storage Bridge, LLC		03/20/2019		369,390				
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP		08/04/2015	3		1,065,831			0.230
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities III, LP		02/08/2019		147,636	24,198			0.060
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		87,500			4.080
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings II	New York	NY	Bridge Growth Partners L.P.-Accedian Holdings II		03/08/2019	3	3,500,004				6.670
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1		58,745			2.380
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1		155,001			5.420
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP		06/25/2018			70,808			2.140
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/11/2017			577,198			1.260
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018			350,000			0.740
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1		140,000			1.040
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	1		665,000			0.790
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	1		168,216			14.110
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring Global Partners IX-B, LP		02/08/2019	1	148,548	148,548			0.280
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.		12/06/2016	3		63,721			0.450
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon Partners V, L.P.		08/29/2018	3		951,733			0.620
000000 00 0	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.		03/31/2017	3		840,000			0.570
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		03/23/2017	1		4,956			3.460
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3		24,325			69.320
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017			45,374			68.630
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3		180,000			0.860
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3		600,000			0.700
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		29,139			0.900
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		547,041			0.910
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.		07/27/2017			1,713,600			70.000
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3		77,703			2.100
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Venture Fund I, LP		11/20/2017			149,731			14.410
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP		02/15/2018	3		700,000			4.170
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital Partners, LP		04/02/2018			1,455,274			4.330
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital Partners Fund V, LP		11/01/2018			242,958			0.140

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	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	Silac, LLC	Carmel	IN	Silac, LLC		08/21/2015			1,000,000			13.330
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3		49,186			1.060
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.		06/08/2016	3		1,322,982			1.120
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3		962,500			1.760
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3		505,862			1.900
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III, LP		11/20/2018	3		963,574			1.730
000000 00 0	Solamere Portfolio Company Investments II, LLC	Boston	MA	Solamere Portfolio Company Investments II, LLC		01/18/2019		2,500,000				3.000
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando Partners, LLC		03/12/2018			5,000,000			20.600
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP		07/25/2018			70,396			0.560
000000 00 0	Trew Holdings, LLC	Hilton Head Island	SC	Trew Holdings, LLC		02/01/2019		6,896,202				9.187
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017			548,425			20.450
000000 00 0	WCI One, LLC	Beverly Hills	CA	WCI One, LLC		08/24/2018			875,000			0.610
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								13,561,780	23,535,457	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP		04/07/2017			1,666,667			4.320
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Osprey Pointe Sandestin, LLC		12/19/2018			1,485,618			38.500
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016			110,000			40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP		02/08/2017			175,200			40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/22/2015			144,400			40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners, LP		08/03/2017			200,000			40.000
000000 00 0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners, LP		03/20/2019		387,716				40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018			277,200			40.000
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015			250,000			31.800
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								387,716	4,309,085	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018			1,638,640			1.760
4299999. Total - Any Other Class of Asset - Unaffiliated								0	1,638,640	0	0	XXX
4499999. Subtotal - Unaffiliated								13,949,496	34,373,678	0	0	XXX
4699999. Totals								13,949,496	34,373,678	0	0	XXX

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
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	02/14/2019	762,551					0		762,551	762,551			0	63,888
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015	03/07/2019	1,772,549					0		1,772,549	1,772,549			0	
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017	01/01/2019	12,078					0		12,078	12,078			0	(12,078)
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP	10/09/2018	01/25/2019	33,676					0		33,676	33,676			0	
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP	12/18/2017	02/12/2019	291					0		291	291			0	319,073
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							2,581,144	0	0	0	0	0	0	2,581,144	2,581,144	0	0	0	370,883
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/11/2017	02/14/2019	258,701					0		258,701	258,701			0	318,497
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014	03/18/2019	1,093,504					0		1,093,504	1,093,504			0	48,602
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	03/29/2019	340,011					0		340,011	340,011			0	
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal IV US Investors, LP	06/11/2018	03/29/2019	105,026					0		105,026	105,026			0	1,695
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013	03/29/2019	6,450					0		6,450	6,450			0	635,284
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.	04/19/2017	03/29/2019	139,396					0		139,396	139,396			0	72,336
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	01/24/2019	173,964					0		173,964	173,964			0	183,167
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.	01/28/2016	03/08/2019	18,718					0		18,718	18,718			0	(6,084)
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014	03/19/2019	35,346					0		35,346	35,346			0	53,938
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012	01/10/2019	161,280					0		161,280	161,280			0	342,720
000000 00 0	SeaPoint Ventures II, L.P.	Wilmington	DE	Distribution	08/25/2005	01/22/2019	18,377					0		18,377	30,724		12,347	12,347	10,625
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016	03/29/2019	56,171					0		56,171	56,171			0	40,819
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	03/26/2019	261,261					0		261,261	261,261			0	353,250
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013	03/26/2019	11,802					0		11,802	11,802			0	426,734
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP	07/25/2018	01/31/2019	186,040					0		186,040	186,040			0	4,791
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015	01/10/2019	997,866					0		997,866	997,866			0	1,143,476
000000 00 0	Tyson Holdco, LLC	New York	NY	Final Distribution	07/20/2016	01/25/2019						0			110,943		110,943	110,943	
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Final Distribution	12/05/2016	02/28/2019	526,745					0		526,745	513,708		(13,037)	(13,037)	18,772
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,390,657	0	0	0	0	0	0	4,390,657	4,500,909	0	110,253	110,253	3,648,623
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	03/11/2019	677,923					0		677,923	677,923			0	1,930,774
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							677,923	0	0	0	0	0	0	677,923	677,923	0	0	0	1,930,774
Surplus Debentures - Unaffiliated																			
677412 AF 5	Ohio National Surplus Note	Cincinnati	OH	JEFFRIES	07/31/2016	02/25/2019	6,322,919					0		6,322,919	5,938,500		(384,419)	(384,419)	
2399999. Total - Surplus Debentures - Unaffiliated							6,322,919	0	0	0	0	0	0	6,322,919	5,938,500	0	(384,419)	(384,419)	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018	03/22/2019	105,284					0		105,284	105,284			0	
4299999. Total - Any Other Class of Asset - Unaffiliated							105,284	0	0	0	0	0	0	105,284	105,284	0	0	0	0
4499999. Subtotal - Unaffiliated							14,077,927	0	0	0	0	0	0	14,077,927	13,803,760	0	(274,167)	(274,167)	5,950,281
4699999. Totals							14,077,927	0	0	0	0	0	0	14,077,927	13,803,760	0	(274,167)	(274,167)	5,950,281

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 and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
60416Q HL 1	MN HSG FIN AGY A 3.45 03/01/2049		02/08/2019	RBC CAPITAL MARKETS		10,629,502	10,629,502		1FE
70879Q DB 6	PA HSG FIN AGY 128A 3.65 10/01/2032		01/16/2019	RBC CAPITAL MARKETS		1,000,000	1,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						11,629,502	11,629,502	0	XXX
Bonds - Industrial and Miscellaneous									
00206R HJ 4	AT&T INC 4.35 03/01/2029		02/13/2019	WELLS FARGO BROKERAGE SERVICES		9,950,800	10,000,000		2FE
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42		02/06/2019	CANTOR FITZGERALD & CO		2,501,953	2,500,000	6,085	1FE
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		01/17/2019	CS FIRST BOSTON		2,311,258	2,417,002	6,413	1FE
032095 AH 4	AMPHENOL CORP 4.35 06/01/2029		01/07/2019	BARCLAYS CAPITAL		9,990,400	10,000,000		2FE
03331F AA 8	ANCHF 2019-7A A CDO SSNR 4.62 04/25/2037	C	02/19/2019	Greensledge Capital Market		8,000,000	8,000,000		1FE
035240 AQ 3	ANHEUSER-BUSCH 4.75 01/23/2029		01/10/2019	DEUTSCHE BANK		19,937,000	20,000,000		2FE
03765H AD 3	APOLLO MNGMT HLD 4.872 02/15/2029		02/04/2019	BANC OF AMERICA SECURITIES		4,999,950	5,000,000		1FE
03835V AG 1	APTIV PLC 4.35 03/15/2029	C	02/28/2019	BARCLAYS CAPITAL		4,993,950	5,000,000		2FE
038923 AJ 7	ARBOR REALTY TR 5.75 04/01/24		03/15/2019	SANDLER & O'NEIL PARTNERS		7,500,000	7,500,000		1FE
045054 AD 5	ASHTEAD CAPITAL 4.125 08/15/25		02/07/2019	BANC OF AMERICA SECURITIES		1,930,000	2,000,000	40,333	2FE
054561 AJ 4	AXA EQUITABLE HO 4.35 04/20/2028		01/23/2019	Exchanged		43,745,080	46,000,000	516,925	2FE
05492E AE 3	BDS 2019-FL3 B CLO MEZ FLT 01/15/2036		02/13/2019	AMHERST SECURITIES CORP		15,060,938	15,000,000		1FE
054968 AB 8	BFNS 2019-1A A CDO SSNR 4.147 03/25/2030	C	03/20/2019	NOMURA SECURITIES INTL		35,820,000	36,000,000		1FE
05552E AA 8	BBCMS 2017-DELC A SEQ SSNR FLT 08/15/36		03/22/2019	AMHERST SECURITIES CORP		4,592,094	4,600,000	4,686	1FM
058933 AN 2	BAFC 2006-D 5A1 PT SSNR FLT 05/20/2036		01/08/2019	AMHERST SECURITIES CORP		3,070,243	3,202,340	3,297	1FM
05946X XP 3	BAFC 2005-E 3A1 SEQ SNR FLT 05/20/2035		01/15/2019	AMHERST SECURITIES CORP		2,298,899	2,344,321	4,472	1FM
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035		02/07/2019	BREAN CAPITAL, LLC		244,369	253,890	277	1FM
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035		11/19/2018	BREAN CAPITAL, LLC				(18)	1FM
05952G AT 8	BAFC 2007-D 3A1 PT SSNR FLT 06/20/2037		03/07/2019	AMHERST SECURITIES CORP		1,044,423	1,065,737	1,349	1Z
05952G AV 3	BAFC 2007-D 3A3 PT SSNR FLT 06/20/37		03/07/2019	AMHERST SECURITIES CORP		1,502,868	1,533,539	1,975	1FM
07090A AC 7	BATLN 2019-14A A2 CLO SNR 4.38 04/20/32		02/22/2019	MORGAN STANLEY		13,860,000	14,000,000		1FE
07386Y AE 4	BSARM 2007-5 3A1 SEQ SSNR FLT 08/25/2047		01/11/2019	AMHERST SECURITIES CORP		5,151,550	5,338,393	8,576	1FM
07401C AS 2	BSARM 2007-4 21A1 SEQ SSNR FLT 06/25/47		01/16/2019	AMHERST SECURITIES CORP		6,942,188	7,307,566	15,024	1FM
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		01/01/2019	Capitalized Interest		11,904	11,904		4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		02/01/2019	Capitalized Interest		12,043	12,043		4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		02/28/2019	Private Placement		465,816	465,816		4Z
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		03/01/2019	Capitalized Interest		11,556	11,556		4Z
09629P AE 6	BLUEM 2018-22A B CLO MEZ FLT 07/15/2031		12/07/2018	CANTOR FITZGERALD & CO				1,964	1FE
096311 ZZ 1	BLUE TORCH (BTC) CL A-T L+265 03/25/2027		03/25/2019	Private Placement		40,000,000	40,000,000		1FE
09659W 2G 8	BNP PARIBAS 4.705 01/10/2025	C	01/03/2019	BNP PARIBAS		5,000,000	5,000,000		1FE
11271L AD 4	BROOKFIELD FINANCE 4.85 03/29/2029		01/24/2019	CITIGROUP		14,973,150	15,000,000		2FE
114259 AT 1	BROOKLYN UNION GAS 3.865 03/04/2029		02/27/2019	BANC OF AMERICA SECURITIES		10,000,000	10,000,000		1FE
115236 AB 7	BROWN & BROWN 4.50 03/15/2029		03/04/2019	JP MORGAN SECURITIES INC		9,984,000	10,000,000		2FE
124857 AZ 6	CBS CORP 4.20 06/01/2029		02/20/2019	BANC OF AMERICA SECURITIES		9,903,300	10,000,000		2FE
161175 BR 4	CHARTER COMM OPT 5.05 03/30/2029		01/14/2019	DEUTSCHE BANK		9,993,500	10,000,000		2FE
16282F AH 4	CHECKOUT HOLDING ROLL-UP L+550 8/15/23		02/15/2019	Capitalized Interest		1,098	1,372		4Z
16282F AH 4	CHECKOUT HOLDING ROLL-UP L+550 8/15/23		02/15/2019	Exchanged		170,173	212,716		4Z
16282F AJ 0	CHECKOUT HOLDING DIP-TL B L+10 6/14/19		01/01/2019	JP MORGAN SECURITIES INC		90,334	92,178		4Z
17307G TY 4	CMLTI 2005-3 24A1 SEQ SNR FLT 08/25/2035		02/13/2019	AMHERST SECURITIES CORP		4,363,015	4,586,612	7,640	1Z
22541Q XS 6	CSFB 2003-23 DB1 SUB 5.8285 09/25/2033		12/19/2018	AMHERST SECURITIES CORP				(2)	1Z

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 and Administrative Symbol/Market Indicator (a)
22942M BF 2	CSMC 2006-8 5A1 PT SNR FLT 10/25/2026		01/03/2019	AMHERST SECURITIES CORP.		1,005,137	1,030,910	983	1FM
22966R AE 6	CUBESMART LP 4.375 02/15/2029		01/24/2019	WELLS FARGO BROKERAGE SERVICES		4,967,800	5,000,000		2FE
233046 AL 5	DNKN 2019-1A A23 ABS SNR 4.352 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKET		13,000,000	13,000,000		2FE
233851 DT 8	DAIMLER FINANCE 4.30 02/22/2029		02/19/2019	CITIGROUP		4,987,950	5,000,000		1FE
254687 DC 7	WALT DISNEY CO 3.70 10/15/25		03/26/2019	Exchanged		4,098,640	4,000,000	2,467	1FE
254687 EJ 1	WALT DISNEY CO 6.75 01/09/38		03/26/2019	Exchanged		6,864,350	5,000,000	5,625	1FE
268427 AA 9	EF HOLDCO/CAYMAN 144A 5.50 09/01/2022		02/13/2019	Exchanged		39,875,200	40,000,000		1FE
28853R AA 7	ECLO 2019-1A A CLO SSNR FLT 04/15/2029		02/22/2019	BARCLAYS CAPITAL		8,000,000	8,000,000		1FE
28853R AC 3	ECLO 2019-1A B CLO MEZ FLT 04/15/2029		02/22/2019	BARCLAYS CAPITAL		4,000,000	4,000,000		1FE
29278N AG 8	ENERGY TRANSFER 5.25 04/15/2029		01/08/2019	BANC OF AMERICA SECURITIES		9,978,900	10,000,000		2FE
30217A AB 9	EXPERIAN FINANCE 4.25 02/01/2029	C	01/24/2019	MIZUHO SEC USA		9,991,900	10,000,000		2FE
30259J AA 1	FNB CORP 4.95 02/14/2029		02/11/2019	MORGAN STANLEY		8,000,000	8,000,000		2FE
34960N AN 6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31		01/17/2019	BNP PARIBAS		4,901,000	5,000,000	2,506	1FE
34960Y AQ 5	FCO 2016-7A A1TR CLO SSNR FLT 12/15/2028		01/25/2019	NATIXIS		11,700,000	11,700,000		1FE
35041J AA 3	FFIN 2019-1A A ABS SSNR 3.86 11/15/2034		03/20/2019	GOLDMAN SACHS		7,998,760	8,000,000		1FE
35137L AC 9	FOX CORP 4.709 01/25/2029		01/15/2019	GOLDMAN SACHS		15,000,000	15,000,000		2FE
35137L AC 9	FOX CORP 4.709 01/25/2029		01/16/2019	GOLDMAN SACHS		10,126,900	10,000,000		2FE
35137L AC 9	FOX CORP 4.709 01/25/2029		01/17/2019	GOLDMAN SACHS		5,070,500	5,000,000		2FE
35709C AS 2	FREMF 2019-K87 B MEZ 4.3218 12/25/2028		01/23/2019	MORGAN STANLEY		4,170,546	4,250,000	15,306	1FE
362266 ZZ 4	GSO FACILITY TL L+200 10/11/2023		03/12/2019	Private Placement		31,920,000	32,000,000		1FE
362266 ZZ 4	GSO FACILITY TL L+200 10/11/2023		03/29/2019	Private Placement		26,733,000	26,800,000		1FE
37045X CR 5	GENERAL MOTORS FINL CO 5.10 01/17/2024		01/14/2019	BARCLAYS CAPITAL		6,985,020	7,000,000		2FE
378272 AV 0	GLENCORE FUNDING LLC 4.875 03/12/2029		03/05/2019	JP MORGAN SECURITIES INC		14,950,650	15,000,000		2FE
38172F AA 6	GOCAP 2017-34A AR CLO SSNR FLT 03/14/31		02/28/2019	NATIXIS		29,500,000	29,500,000		1FE
41161P CX 9	HVMLT 2004-1 1A SEQ SNR FLT 04/19/2034		01/03/2019	AMHERST SECURITIES CORP.		866,640	908,666	1,395	1FM
41162G AA 0	HVMLT 2006-11 A1A SEQ SSNR FLT 12/19/36		01/03/2019	CS FIRST BOSTON		3,672,498	4,073,482	5,675	1FM
41283L AU 9	HARLEY-DAVIDSON 4.05 02/04/2022		01/31/2019	JP MORGAN SECURITIES INC		7,993,040	8,000,000		1FE
431282 AR 3	HIGHWOODS REALTY 4.20 04/15/2029		02/26/2019	JEFFERIES & CO		6,980,190	7,000,000		2FE
44409M AB 2	HUDSON PACIFIC 4.65 04/01/2029		02/20/2019	BANC OF AMERICA SECURITIES		4,933,150	5,000,000		2FE
445658 CF 2	JB HUNT TRANSPORT SVCS 3.875 03/01/2026		02/26/2019	SUNTRUST CAPITAL		6,999,580	7,000,000		2FE
44891A AZ 0	HYUNDAI CAPITAL AMERICA 4.30 02/01/2024		01/28/2019	CITIGROUP		14,992,650	15,000,000		2FE
453836 AG 3	INDEPENDENT BANK QIB 4.75 03/15/2029		03/06/2019	SANDLER & O'NEIL PARTNERS		5,000,000	5,000,000		2FE
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	12/24/2018	BARCLAYS CAPITAL		2,298,152	2,393,909		3FE
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	12/24/2018	JP MORGAN SECURITIES INC		(2,304,000)	(2,400,000)		3FE
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	12/27/2018	BARCLAYS CAPITAL		(3,919)	(4,061)		3FE
48669R AA 9	KCAP 2017-1A A CLO SSNR FLT 12/20/2029		01/07/2019	CANTOR FITZGERALD & CO		7,972,500	8,000,000	20,853	1FE
501044 DL 2	KROGER CO 4.50 01/15/2029		01/07/2019	WELLS FARGO BROKERAGE SERVICES		19,880,600	20,000,000		2FE
50209T AA 8	LMREC 2019-CRE3 A CLO SSNR FLT 12/22/35		03/26/2019	WELLS FARGO BROKERAGE SERVICES		27,000,000	27,000,000		1FE
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		03/15/2019	Private Placement		3,553,769	3,553,769		2
512807 AU 2	LAM RESEARCH 4 03/15/29		02/25/2019	GOLDMAN SACHS		19,963,800	20,000,000		2FE
52107Q AK 1	LAZARD GROUP LLC 4.375 03/12/2029		03/05/2019	CITIGROUP		9,924,100	10,000,000		1FE
524660 AZ 0	LEGGETT & PLATT 4.40 03/15/2029		03/04/2019	JP MORGAN SECURITIES INC		9,939,100	10,000,000		2FE
53079E BG 8	LIBERTY MUTUAL 4.569 02/01/29		01/28/2019	Exchanged		13,671,190	13,574,000		2FE
53117C AT 9	LIBERTY PROPERTY LP 4.375 02/01/2029		01/22/2019	CITIGROUP		2,992,260	3,000,000		2FE

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 and Administrative Symbol/Market Indicator (a)
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		03/07/2019	GUGGENHEIM CAPITAL MARKET		207,556	214,390	177	1FE
56577H AG 2	MRNON 2019-1A A2A1 CLO SSNR FLT 04/15/31	C	03/27/2019	MORGAN STANLEY		12,000,000	12,000,000		1FE
56577H AJ 6	MRNON 2019-1A B CLO MEZ FLT 04/15/2031	C	03/27/2019	MORGAN STANLEY		4,000,000	4,000,000		1FE
571748 BG 6	MARSH & MCLENNAN 4.375 03/15/2029		01/08/2019	GOLDMAN SACHS		19,993,000	20,000,000		1FE
576433 XW 1	MARM 2005-2 3A1 PT SNR FLT 03/25/2035		03/15/2019	AMHERST SECURITIES CORP		948,594	988,119	2,064	1FM
591894 CC 2	METROPOLITAN EDISON 4.30 01/15/2029		01/07/2019	JP MORGAN SECURITIES INC		4,993,900	5,000,000		2FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		02/13/2019	Private Placement		8,129,032	8,129,032		1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		02/25/2019	Private Placement		3,483,871	3,483,871		1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/06/2019	Private Placement		3,716,129	3,716,129		1FE
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		03/21/2019	CS FIRST BOSTON		2,950,829	2,980,635	1,345	1FE
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/45		03/14/2019	CS FIRST BOSTON		4,770,000	4,800,000	13,862	1FE
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		03/19/2019	CANTOR FITZGERALD & CO		3,576,846	3,549,944	783	1FE
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		12/24/2018	Exchanged		(0)	(0)		1FE
65251X AN 6	NSBKY 2016-1A AR CLO SSNR FLT 10/25/2028		03/29/2019	CITIGROUP		7,500,000	7,500,000		1FE
65251X AQ 9	NSBKY 2016-1A BR CLO MEZ FKT 10/25/2028		03/29/2019	CITIGROUP		4,000,000	4,000,000		1FE
67077M AT 5	NUTRIEN LTD 4.20 04/01/2029		03/19/2019	MORGAN STANLEY		4,983,850	5,000,000		2FE
67590B AU 4	OCT16 2013-1A BR CLO MEZ FLT 07/17/2030	C	12/07/2018	CANTOR FITZGERALD & CO				921	1FE
682680 AW 3	ONEOK INC 4.35 03/15/2029		03/11/2019	BARCLAYS CAPITAL		6,978,090	7,000,000		2FE
686330 AL 5	ORIX CORP 4.05 01/16/2024	C	01/08/2019	GOLDMAN SACHS		7,493,625	7,500,000		1FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		01/25/2019	Private Placement		984,127	984,127		1FE
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2019	Capitalized Interest		1,654	1,654		5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2019	Capitalized Interest		852	852		5GI
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031		01/11/2019	Private Placement		1,428,000	1,428,000		1PL
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031		01/18/2019	Private Placement		1,600,125	1,600,125		1PL
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031		02/20/2019	Private Placement		2,899,077	2,899,077		1PL
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031		03/12/2019	Private Placement		1,955,085	1,955,085		1PL
74042H AB 3	PRETSL 19A A2 CDO MEZ FLT 12/22/2035		12/20/2018	CS FIRST BOSTON		2,899			2FE
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		01/28/2019	BANC OF AMERICA SECURITIES		373,642	405,582	1,308	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		02/06/2019	BANC OF AMERICA SECURITIES		6,543,476	6,685,544	27,065	1FE
74351@ AA 6	AMAZON OAK CREEK WI CTL 4.067 07/10/2040		03/10/2019	Private Placement		8,500,000	8,500,000		1FE
74834L BA 7	QUEST DIAGNOSTICS 4.20 06/30/2029		03/07/2019	MORGAN STANLEY		9,970,700	10,000,000		2FE
74949L AC 6	RELX CAPITAL INC 4.00 03/18/2029		03/11/2019	WELLS FARGO BROKERAGE SERVICES		9,883,900	10,000,000		2FE
749685 AX 1	RPM INTL INC 4.55 03/01/2029		02/25/2019	WELLS FARGO BROKERAGE SERVICES		9,985,600	10,000,000		2FE
77775* BV 2	ROSENTHAL & ROSENTHAL 5.32 01/31/2026		01/31/2019	Private Placement		20,000,000	20,000,000		2FE
806851 AH 4	SCHLUMBERGER HLDGS 4.30 05/01/2029		01/28/2019	JP MORGAN SECURITIES INC		19,986,400	20,000,000		2FE
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	01/28/2019	WELLS FARGO BROKERAGE SERVICES		2,583,750	3,000,000	17,625	3FE
832248 BB 3	SMITHFIELD FOODS 5.20 04/01/2029		03/27/2019	GOLDMAN SACHS		6,964,440	7,000,000		2FE
83609N AE 0	SNDPT 2016-3A C CLO MEZ FLT 01/23/2029		01/02/2019	RAYMOND JAMES & ASSOCIATES		1,490,156	1,500,000	15,595	1FE
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		01/25/2019	CANTOR FITZGERALD & CO		943,376	943,376	3,397	1FE
858155 AE 4	STEELCASE INC 5.125 01/18/2029		01/16/2019	JP MORGAN SECURITIES INC		9,921,300	10,000,000		2FE
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		01/10/2019	AMHERST SECURITIES CORP		2,209,679	2,226,377	3,646	1FM
87233G AE 0	TCP 2016-1A A1J CLO SSNR FLT 12/15/2028		01/10/2019	CANTOR FITZGERALD & CO		10,500,000	10,500,000	41,554	1FE
885220 GB 3	TMST 2004-4 1A SEQ SNR FLT 12/25/2044		01/03/2019	AMHERST SECURITIES CORP		566,293	593,754	611	1FM
89171V AF 4	TPMT 2015-5 B2 MEZ FLT 05/25/2055		10/05/2018	CS FIRST BOSTON				(73)	1FM
89172P AE 9	TPMT 2016-2 B1 MEZ 3.4799 08/25/2055		10/03/2018	AMHERST SECURITIES CORP				108	1FM

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 and Administrative Symbol/Market Indicator (a)
89173H AC 0	TPMT 2017-2 M1 MEZ 3.75 04/25/2057		03/08/2019	SANDLER & O'NEIL PARTNERS		1,780,875	1,800,000	2,063	1FM
89175J AB 6	TPMT 2017-6 A2 MEZ 3.00 10/25/2057		03/04/2019	SANDLER & O'NEIL PARTNERS		7,502,500	8,000,000	3,333	1FM
89175J AC 4	TPMT 2017-6 M1 MEZ 3.25 10/25/2057		01/17/2019	SANDLER & O'NEIL PARTNERS		9,674,766	10,500,000	19,906	1FM
89176E AB 6	TPMT 2018-1 A2 MEZ 3.25 01/25/2058		03/04/2019	SANDLER & O'NEIL PARTNERS		7,660,000	8,000,000	3,611	1FE
89176E AC 4	TPMT 2018-1 M1 MEZ 3.50 01/25/2058		01/17/2019	SANDLER & O'NEIL PARTNERS		13,870,982	14,739,214	30,093	1FM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/17/2019	AMHERST SECURITIES CORP		9,509,253	9,029,558	7,817	1FE
89821J AA 6	TFINS 2019-1A A1 CDO SSNR FLT 02/02/2039		02/08/2019	BANC OF AMERICA SECURITIES		70,000,000	70,000,000		1FE
902494 BK 8	TYSON FOODS INC 4.35 03/01/2029		02/13/2019	MORGAN STANLEY		11,997,840	12,000,000		2FE
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		01/28/2019	BANC OF AMERICA SECURITIES		248,729	252,838	1,311	1FE
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030		01/15/2019	WELLS FARGO BROKERAGE SERVICES		10,900,313	11,000,000	178,247	1FE
91855* AA 3	VA PONCE PR CTL 4.35 04/15/2041		03/29/2019	Private Placement		15,000,000	15,000,000		1Z
91913Y AW 0	VALERO ENERGY 4.00 04/01/2029		03/21/2019	CITIGROUP		12,900,290	13,000,000		2FE
92257C AA 8	VCC 2019-1 A ABS SSNR 3.76 03/25/2049		03/11/2019	CITIGROUP		4,987,259	4,988,403	22,456	1FE
92343V ET 7	VERIZON COMM INC 144A 4.016 12/03/2029		02/28/2019	Exchanged		5,108,919	5,103,000		2FE
92345Y AF 3	VERISK ANALYTICS 4.125 03/15/2029		02/27/2019	BANC OF AMERICA SECURITIES		2,983,890	3,000,000		2FE
92922F 3Q 9	WAMU 2005-AR12 2A1 SEQ SSNR FLT 09/25/35		01/02/2019	BANC OF AMERICA SECURITIES		602,667	619,310	208	1FM
92922F 8T 8	WAMU 2005-AR18 3A1 SEQ SSNR FLT 01/25/36		01/10/2019	AMHERST SECURITIES CORP		4,099,488	4,231,730	5,999	1FM
947890 AJ 8	WEBSTER FINANCIAL 4.10 03/25/2029		03/20/2019	JP MORGAN SECURITIES INC		12,956,710	13,000,000		2FE
94978S AA 7	WELLS FARGO CAP 5.95 12/15/2036		01/16/2019	JP MORGAN SECURITIES INC		2,090,400	2,000,000	10,908	2FE
963320 AW 6	WHIRLPOOL CORP 4.75 02/26/2029		02/20/2019	JP MORGAN SECURITIES INC		12,845,300	13,000,000		2FE
980236 AQ 6	WOODSIDE FINANCE 4.50 03/04/2029	C	02/25/2019	CITIGROUP		9,981,700	10,000,000		2FE
98878C AC 0	ZCCP 2018-1A A2 CLO SSNR FLT 01/16/2031		02/07/2019	AMHERST SECURITIES CORP		7,870,000	8,000,000	34,419	1FE
G9011Y AA 4	TRAP 2006-11X A1 CDO SSNR FLT 10/10/2041	D	02/12/2019	SANDLER & O'NEIL PARTNERS		53,943,172	57,007,316	190,133	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,278,114,310	1,288,194,699	1,314,296	XXX
Bonds - Bank Loans									
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		01/02/2019	DEUTSCHE BANK		1,558,000	1,600,000		3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		11/30/2018	CITIGROUP		(4,005)	(4,051)		3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		12/12/2018	UBS WARBURG		(27,953)	(28,781)		3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		12/28/2018	BARCLAYS CAPITAL		(3,873)	(4,051)		3FE
04685Y AK 5	ATHENAHEALTH TL B L+450 02/11/2026 AR		02/26/2019	Private Placement		2,258,689	2,304,785		4FE
05365@ AA 4	AVETTA LLC TL L+525 04/10/2024 AR		02/14/2019	Private Placement		1,594,023	1,626,554		4
095555 ZZ 4	BLUE ANGEL BUYER TL L+425 01/02/2025 AR		01/02/2019	Private Placement		307,403	314,658		3FE
105666 ZZ 7	BRAGG LIVE FOOD TL L+575 03/11/2024 AR		03/11/2019	Private Placement		4,731,249	4,886,974		2FE
14886M AM 3	CHECKOUT HOLDING TL EXIT L+750 02/15/23		02/15/2019	Exchanged		173,719	177,264		4Z
14886M AN 1	CHECKOUT HOLDING DIP L+10.50 08/15/2023		02/15/2019	Exchanged		171,270	214,088		4Z
14886M AN 1	CHECKOUT HOLDING DIP L+10.50 08/15/2023		03/15/2019	Capitalized Interest		1,266	1,582		4Z
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25		01/02/2019	BANC OF AMERICA SECURITIES		770,000	800,000		2FE
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		11/30/2018	JP MORGAN SECURITIES INC		(3,970)	(4,020)		2FE
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		12/07/2018	JP MORGAN SECURITIES INC		(3,935)	(4,020)		2FE
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		12/11/2018	JP MORGAN SECURITIES INC		(3,915)	(4,020)		2FE
165333 ZZ 1	CHESAPEAKE 2A TL L+575 11/07/2023 AR		02/28/2019	Private Placement		459,498	467,682		3FE
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		01/16/2019	CITIGROUP		1,591,800	1,600,000		2FE
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		01/17/2019	CITIGROUP		1,591,850	1,600,000		2FE
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		01/23/2019	CITIGROUP		1,024,260	1,032,000		2FE

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 and Administrative Symbol/Market Indicator (a)
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		01/24/2019	CITIGROUP		794,075	800,000		2FE
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		02/06/2019	CITIGROUP		1,586,700	1,600,000		2FE
23582L AK 7	DANA INC TL B 1L L+225 11/16/2025		03/28/2019	CITIGROUP		1,590,000	1,600,000		2FE
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		03/28/2019	JP MORGAN SECURITIES INC.		3,824,966	3,820,000		2FE
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		12/20/2018	JP MORGAN SECURITIES INC.		(2,084)	(2,089)		2FE
255333 ZZ 2	DISCOVERY LIFE SCI TL L+650 03/30/24 AR		02/11/2019	Private Placement		161,250	166,667		3FE
255777 ZZ 0	DISPLAY HOLDING TL L+475 03/05/2025 AR		03/13/2019	Private Placement		2,116,058	2,170,316		3FE
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		11/28/2018	CITIGROUP		4,651			3FE
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		12/27/2018	CITIGROUP		(75,501)	(78,647)		3FE
35041@ AC 9	FOUNDATION RISK 1L DD L+475 11/10/23 AR		02/12/2019	Private Placement		296,756	299,754		2FE
357777 ZZ 7	FRONTLINE TECH DDTL L+625 09/15/2023 AR		02/15/2019	Private Placement		136,783	136,783		3FE
360660 ZZ 0	FWR HOLDING CORP DDTL L+525 08/21/23 AR		03/25/2019	Private Placement		247,631	247,631		3FE
360888 ZZ 7	FWR HOLDING DDTL-2 L+575 08/21/2023 AR	C	02/25/2019	Exchanged		416,875	416,961		3FE
36198M AD 9	GAMING & LEISURE TL A1 L+150 04/28/2021		01/09/2019	JP MORGAN SECURITIES INC.		2,373,000	2,400,000		2FE
36198M AD 9	GAMING & LEISURE TL A1 L+150 04/28/2021		02/20/2019	JP MORGAN SECURITIES INC.		3,523,545	3,563,636		2FE
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		01/02/2019	Capitalized Interest		6,912	6,990		3PL
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		02/01/2019	Capitalized Interest		6,979	7,003		3PL
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		03/01/2019	Capitalized Interest		6,422	6,532		3PL
415222 ZZ 4	HARVEY TOOLS DDTL L+475 10/12/2024 AR		01/02/2019	Private Placement		729,986	737,360		3FE
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		12/21/2018	DEUTSCHE BANK		(135,993)	(140,380)		2FE
461444 ZZ 7	INTRAPAC CANADIAN TL L+550 01/07/2026 AR		01/11/2019	Private Placement		780,260	798,220		3FE
461666 ZZ 5	INTRAPAC INTL US TL L+550 01/04/2026 AR		01/11/2019	Private Placement		1,531,253	1,566,500		3FE
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025		01/03/2019	UBS WARBURG		749,059	782,307		2FE
553777 ZZ 9	MAC LEAN-FOGG DDTL L+475 12/17/2025 AR		03/20/2019	Private Placement		117,188	117,188		3FE
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		01/08/2019	UBS WARBURG		1,584,000	1,600,000		2FE
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		01/29/2019	JEFFERIES & CO.		154,440	156,000		2FE
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		11/30/2018	BARCLAYS CAPITAL		(1,670)	(1,674)		2FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		01/17/2019	Private Placement		4,203	4,203		3FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		03/04/2019	Private Placement		5,829	5,829		3FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		03/21/2019	Private Placement		5,829	5,829		3FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		03/28/2019	Private Placement		1,249	1,249		3FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		11/28/2018	CITIGROUP		(6,077)	(6,138)		2FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		12/11/2018	DEUTSCHE BANK		(4,000)	(4,092)		2FE
650555 ZZ 1	NMC SKINCARE DDTL L+475 10/31/2024 AR		02/01/2019	Private Placement		40,064	40,468		2FE
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		01/02/2019	Private Placement		27,324	27,324		3FE
690555 ZZ 3	OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR		01/14/2019	Private Placement		7,974	7,974		3FE
69345Y AB 0	PFC ACQUISITION TL 1L L+250 02/07/2026		02/07/2019	CS FIRST BOSTON		4,950,000	5,000,000		4FE
702666 ZZ 4	PATHWAY VET 1L DDTL L+450 12/21/2024 AR		03/21/2019	Private Placement		104,176	104,963		3FE
704966 ZZ 6	PDI HOLDINGS TL L+450 10/24/2024 AR		03/19/2019	Private Placement		5,593,271	5,599,921		3FE
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		03/29/2019	Capitalized Interest		22,023	29,761		4FE
748222 ZZ 2	RADIUS AEROSPACE TL L+575 03/20/2025 AR		03/29/2019	Private Placement		630,076	641,299		3FE
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		01/03/2019	WELLS FARGO BROKERAGE SERVICES		780,000	800,000		2FE
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		01/29/2019	DEUTSCHE BANK		1,737,929	1,755,484		2FE
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		12/12/2018	DEUTSCHE BANK		(6,568)	(6,693)		2FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		01/10/2019	MORGAN STANLEY		1,588,000	1,600,000		3FE

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 and Administrative Symbol/Market Indicator (a)
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		12/17/2018	MORGAN STANLEY		(2,020)	(2,046)		3FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		12/21/2018	MORGAN STANLEY		(1,995)	(2,046)		3FE
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD		01/22/2019	Private Placement		222,444	222,444		2FE
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		01/22/2019	Exchanged		504,863	504,898		2FE
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024		12/28/2018	BARCLAYS CAPITAL		(1,965)	(2,020)		2FE
818333 ZZ 2	SECURAMERICA DDTL A L+675 12/21/2023 AR		01/31/2019	Private Placement		64,081	64,810		2FE
850555 ZZ 9	SUNSHINE SUB DDTL L+475 05/18/2023 AR		03/18/2019	Private Placement		971,607	984,676		2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		01/03/2019	Private Placement		155,556	155,556		2FE
87239P AD 6	VISTRA OPERATION TL B1 1L L+200 08/04/23		03/28/2019	CS FIRST BOSTON		1,584,000	1,600,000		2FE
875999 ZZ 0	THE DWYER GROUP DD B L+550 08/26/2024 AR		02/25/2019	Private Placement		203,152	205,463		3FE
880333 ZZ 5	THE ULTIMUS GROUP DD L+425 01/31/26 AR		02/01/2019	Private Placement		459,855	469,239		3FE
880555 ZZ 3	THE ULTIMUS GROUP TL L+425 01/31/2026 AR		02/01/2019	Private Placement		457,590	466,929		3FE
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		11/29/2018	JP MORGAN SECURITIES INC.		(6,046)	(6,091)		2FE
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/07/2018	JP MORGAN SECURITIES INC.		(2,003)	(2,030)		2FE
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/14/2018	JP MORGAN SECURITIES INC.		(3,985)	(4,061)		2FE
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/18/2018	JP MORGAN SECURITIES INC.		(3,959)	(4,061)		2FE
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/19/2018	BANC OF AMERICA SECURITIES		(3,920)	(4,000)		2FE
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/21/2018	BANC OF AMERICA SECURITIES		(1,950)	(2,000)		2FE
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/28/2018	BARCLAYS CAPITAL		(1,945)	(2,000)		2FE
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		03/01/2019	Capitalized Interest		9,138	9,138		2FE
95810D AQ 4	WESTERN DIGITAL TL A1 L+150 02/27/2023		03/14/2019	JP MORGAN SECURITIES INC.		3,120,000	3,200,000		2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		02/15/2019	JP MORGAN SECURITIES INC.		1,960,000	2,000,000		2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		02/21/2019	JP MORGAN SECURITIES INC.		1,568,000	1,600,000		2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		03/28/2019	JP MORGAN SECURITIES INC.		1,558,000	1,600,000		2FE
L2324E AE 1	DELOS FINANCE TL B 1L L+175 10/06/2023	D	12/18/2018	DEUTSCHE BANK		2,299			2FE
8299999. Total - Bonds - Bank Loans						67,001,014	68,013,879	0	XXX
8399997. Total - Bonds - Part 3						1,356,744,826	1,367,838,080	1,314,296	XXX
8399999. Total - Bonds						1,356,744,826	1,367,838,080	1,314,296	XXX
Preferred Stocks - Industrial and Miscellaneous									
14387R 40 1	CAROLINA FIRST MTGE AI 11.125 01/31/31		01/09/2019	SANDLER & O'NEIL PARTNERS	112.000	17,171,000			RP1FEL
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		03/31/2019	Capitalized Interest	21,841.500	393,147			P5A
499188 ZZ 6	KNOPP BIOSCIENCES LLC C		02/14/2019	Exchanged	6,283,227.000	5,654,904			P4ZA
499188 ZZ 6	KNOPP BIOSCIENCES LLC C		02/14/2019	Private Placement	2,083,333.000	2,500,000			P4ZA
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2019	Capitalized Interest	232.240	1,172			P5GIA
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						25,720,223	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						25,720,223	XXX	0	XXX
8999999. Total - Preferred Stocks						25,720,223	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
02376R 10 2	AMERICAN AIRLINES GROUP INC.		02/14/2019	Private Placement	12.000	433	XXX		L
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		01/09/2019	VE CAPITAL TRANSACTION	2,500.000	60,314	XXX		U
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		01/10/2019	VE CAPITAL TRANSACTION	500.000	11,928	XXX		U
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		01/24/2019	NON-BROKER	500.000	11,945	XXX		U
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		01/24/2019	VE CAPITAL TRANSACTION	500.000	12,000	XXX		U
03676B 10 2	ANTERO MIDSTREAM CORP VE		03/13/2019	Exchanged	9,810.000	123,017	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 and Administrative Symbol/Market Indicator (a)
03676B 10 2	ANTERO MIDSTREAM CORP VE		03/27/2019	VE CAPITAL TRANSACTION	1,190.000	15,684	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/09/2019	VE CAPITAL TRANSACTION	500.000	8,560	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/16/2019	VE CAPITAL TRANSACTION	500.000	8,479	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/18/2019	VE CAPITAL TRANSACTION	500.000	8,534	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/23/2019	VE CAPITAL TRANSACTION	1,000.000	16,415	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/28/2019	VE CAPITAL TRANSACTION	500.000	8,080	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		01/29/2019	VE CAPITAL TRANSACTION	500.000	8,210	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		03/01/2019	VE CAPITAL TRANSACTION	1,000.000	15,852	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		03/07/2019	VE CAPITAL TRANSACTION	1,000.000	15,549	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		03/29/2019	VE CAPITAL TRANSACTION	1,000.000	14,368	XXX		L
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		01/07/2019	VE CAPITAL TRANSACTION	1,000.000	17,770	XXX		L
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		01/15/2019	VE CAPITAL TRANSACTION	500.000	8,730	XXX		L
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		01/16/2019	VE CAPITAL TRANSACTION	500.000	8,798	XXX		L
23311P 10 0	DCP MIDSTREAM LP VE		03/05/2019	VE CAPITAL TRANSACTION	1,000.000	31,920	XXX		L
23311P 10 0	DCP MIDSTREAM LP VE		03/07/2019	VE CAPITAL TRANSACTION	1,000.000	31,600	XXX		L
23311P 10 0	DCP MIDSTREAM LP VE		03/08/2019	VE CAPITAL TRANSACTION	1,000.000	30,885	XXX		L
23311P 10 0	DCP MIDSTREAM LP VE		03/11/2019	VE CAPITAL TRANSACTION	1,000.000	31,009	XXX		L
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		01/14/2019	VE CAPITAL TRANSACTION	500.000	22,004	XXX		L
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		01/22/2019	VE CAPITAL TRANSACTION	500.000	22,470	XXX		L
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		02/26/2019	VE CAPITAL TRANSACTION	500.000	20,825	XXX		L
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		03/15/2019	VE CAPITAL TRANSACTION	500.000	21,369	XXX		L
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		03/18/2019	VE CAPITAL TRANSACTION	500.000	21,943	XXX		L
28852N 10 9	ELLINGTON FINANCIAL INC		03/04/2019	Exchanged	1,317,309.000	20,244,429	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		01/07/2019	VE CAPITAL TRANSACTION	1,000.000	27,158	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		01/22/2019	VE CAPITAL TRANSACTION	500.000	13,689	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		01/25/2019	VE CAPITAL TRANSACTION	500.000	13,675	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		03/11/2019	VE CAPITAL TRANSACTION	1,000.000	28,160	XXX		L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		03/19/2019	VE CAPITAL TRANSACTION	1,000.000	28,954	XXX		L
29414J 10 7	ENVIVA PARTNERS LP VE		02/19/2019	VE CAPITAL TRANSACTION	500.000	14,541	XXX		L
29414J 10 7	ENVIVA PARTNERS LP VE		02/26/2019	VE CAPITAL TRANSACTION	500.000	14,470	XXX		L
30034T 10 3	EVERI HOLDINGS INC		01/02/2019	STRATEGAS RESEARCH	25,000.000	128,903	XXX		L
30034T 10 3	EVERI HOLDINGS INC		01/03/2019	STIFEL NICOLAUS	50,000.000	253,490	XXX		L
371927 10 4	GENESIS ENERGY L.P. VE		01/14/2019	VE CAPITAL TRANSACTION	500.000	10,498	XXX		L
371927 10 4	GENESIS ENERGY L.P. VE		01/18/2019	VE CAPITAL TRANSACTION	500.000	10,555	XXX		L
371927 10 4	GENESIS ENERGY L.P. VE		01/28/2019	VE CAPITAL TRANSACTION	500.000	10,690	XXX		L
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		01/14/2019	VE CAPITAL TRANSACTION	500.000	9,775	XXX		L
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		01/17/2019	VE CAPITAL TRANSACTION	500.000	9,860	XXX		L
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		01/23/2019	VE CAPITAL TRANSACTION	500.000	9,965	XXX		L
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		01/24/2019	VE CAPITAL TRANSACTION	500.000	9,990	XXX		L
55336V 10 0	MPLX LP VE		01/15/2019	VE CAPITAL TRANSACTION	500.000	16,456	XXX		L
55336V 10 0	MPLX LP VE		03/05/2019	VE CAPITAL TRANSACTION	500.000	16,420	XXX		L
55336V 10 0	MPLX LP VE		03/27/2019	VE CAPITAL TRANSACTION	1,000.000	33,121	XXX		L
55336V 10 0	MPLX LP VE		03/29/2019	NON-BROKER	500.000	16,430	XXX		L
55336V 10 0	MPLX LP VE		03/29/2019	VE CAPITAL TRANSACTION	500.000	16,530	XXX		L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		01/18/2019	VE CAPITAL TRANSACTION	500.000	31,006	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		02/04/2019	VE CAPITAL TRANSACTION	500.000	29,818	XXX		L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		03/07/2019	VE CAPITAL TRANSACTION	500.000	29,970	XXX		L
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		01/30/2019	VE CAPITAL TRANSACTION	500.000	16,577	XXX		L
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		03/25/2019	VE CAPITAL TRANSACTION	500.000	17,660	XXX		L
695114 ZZ 4	PACIFICO INC		02/15/2019	Exchanged	3,829.000	86,153	XXX		A
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		01/07/2019	VE CAPITAL TRANSACTION	1,000.000	19,410	XXX		L
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		02/27/2019	VE CAPITAL TRANSACTION	500.000	8,885	XXX		L
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		03/18/2019	VE CAPITAL TRANSACTION	500.000	9,655	XXX		L
87612G 10 1	TARGA RESOURCES CORP VE		01/10/2019	VE CAPITAL TRANSACTION	500.000	21,270	XXX		L
87612G 10 1	TARGA RESOURCES CORP VE		01/15/2019	VE CAPITAL TRANSACTION	500.000	21,315	XXX		L
87612G 10 1	TARGA RESOURCES CORP VE		03/07/2019	VE CAPITAL TRANSACTION	500.000	20,103	XXX		L
87612G 10 1	TARGA RESOURCES CORP VE		03/21/2019	VE CAPITAL TRANSACTION	500.000	20,753	XXX		L
87612G 10 1	TARGA RESOURCES CORP VE		03/28/2019	VE CAPITAL TRANSACTION	500.000	20,340	XXX		L
958669 10 3	WESTERN MIDSTREAM PARTNERSVE		02/28/2019	VE CAPITAL TRANSACTION	9,150.000	306,159	XXX		L
958669 10 3	WESTERN MIDSTREAM PARTNERSVE		03/01/2019	VE CAPITAL TRANSACTION	850.000	28,115	XXX		L
958669 10 3	WESTERN MIDSTREAM PARTNERSVE		03/11/2019	VE CAPITAL TRANSACTION	1,000.000	32,470	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						22,266,103	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						22,266,103	XXX	0	XXX
9799999. Total - Common Stocks						22,266,103	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						47,986,327	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,404,731,153	XXX	1,314,296	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		03/15/2019.	MBS Paydown		543	543	550	546		(2)		(2)		543			0	4	02/01/2039.	1
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		03/25/2019.	MBS Paydown		484	484	560	535		(45)		(45)		484			0	5	03/01/2032.	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		03/25/2019.	MBS Paydown		307	307	352	337		(3)		(3)		307			0	4	01/01/2032.	1
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		03/25/2019.	MBS Paydown		1,490	1,490	1,510	1,508		(20)		(20)		1,490			0	11	02/01/2039.	1
36296J FT 7	GN 692378 PT 4.50 02/15/2039		03/15/2019.	MBS Paydown		6,597	6,597	6,678	6,635		(64)		(64)		6,597			0	26	02/15/2039.	1
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		03/15/2019.	MBS Paydown		218	218	224	222		(0)		(0)		218			0	2	03/15/2039.	1
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		03/20/2019.	MBS Paydown		13,009	13,009	13,733	13,367		(265)		(265)		13,009			0	143	05/20/2032.	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		01/15/2019.	Sinking Fund Redemption		33,702	33,702	33,702	33,702				0		33,702			0	780	01/15/2042.	1FE
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21		01/15/2019.	Sinking Fund Redemption		420,128	420,128	420,128	420,131		(0)		(0)		420,128			0	10,778	01/15/2021.	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2019.	Sinking Fund Redemption		78,922	78,922	78,922	78,922				0		78,922			0	1,752	02/27/2027.	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		03/15/2019.	Sinking Fund Redemption		114,286	114,286	114,286	114,286				0		114,286			0	1,026	12/15/2030.	1
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		03/15/2019.	MBS Paydown		487,045	487,045	541,609	525,323		(39,346)		(39,346)		487,045			0	2,753	01/20/2035.	1
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		02/15/2019.	Sinking Fund Redemption		199,453	199,453	199,453	199,453				0		199,453			0	3,835	08/15/2033.	1FE
912828 KD 1	U.S. TREASURY NOTES 2.75 02/15/2019		02/15/2019.	Maturity		1,000,000	1,000,000	988,594	999,840		160		160		1,000,000			0	13,750	02/15/2019.	1
0599999.	Total - Bonds - U.S. Government					2,356,183	2,356,183	2,400,300	2,394,807	0	(39,585)	0	(39,585)	0	2,356,183	0	0	0	34,869	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
214489 BE 5	COOK CNTY IL 5.911 01/15/2023		01/15/2019.	Sinking Fund Redemption		170,000	170,000	170,000	170,000				0		170,000			0	5,024	01/15/2023.	1FE
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2019.	Sinking Fund Redemption		405,000	405,000	498,104	478,438		(73,438)		(73,438)		405,000			0	12,737	03/01/2032.	1FE
549188 HE 3	LUBBOCK 4.742 02/15/2020		02/15/2019.	Call		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,710	02/15/2020.	1FE
549188 HG 8	LUBBOCK TX 4.992 02/15/2022		02/15/2019.	Call		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	24,960	02/15/2022.	1FE
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021		03/01/2019.	Sinking Fund Redemption		395,000	395,000	430,021	403,521		(8,521)		(8,521)		395,000			0	12,820	03/01/2021.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,970,000	2,970,000	3,098,125	3,051,959	0	(81,959)	0	(81,959)	0	2,970,000	0	0	0	79,251	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		03/01/2019.	MBS Paydown		217,066	217,066	217,066	217,066				0		217,066			0	1,168	07/01/2043.	1FE
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		03/01/2019.	MBS Paydown		62,652	62,652	62,652	62,652				0		62,652			0	368	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		03/01/2019.	MBS Paydown		53,564	53,564	53,430	53,454		(98)		(98)		53,564			0	277	02/01/2042.	1FE
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		03/01/2019.	MBS Paydown		103,186	103,186	106,259	106,098		1,045		1,045		103,186			0	789	03/01/2048.	1FE
196479 V4 8	CO HSG & FIN AUTH BB1 4.20 11/01/2048		03/01/2019.	MBS Paydown		73,205	73,205	75,353	75,314		1,866		1,866		73,205			0	428	11/01/2048.	1FE
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		02/01/2019.	Partial Call		45,000	45,000	45,000	45,000		(0)		(0)		45,000			0	12	11/01/2027.	1FE
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		03/15/2019.	MBS Paydown		43,418	43,418	43,418	43,418				0		43,418			0	281	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		03/01/2019.	MBS Paydown		183,727	183,727	183,727	183,727				0		183,727			0	1,072	11/01/2038.	1FE
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		03/15/2019.	MBS Paydown		926	926	926	926				0		926			0	13	01/15/2021.	1
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		03/15/2019.	MBS Paydown		378	378	388	377		1		1		378			0	5	05/15/2022.	1
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		03/15/2019.	MBS Paydown		4,560	4,560	4,834	4,595		(1)		(1)		4,560			0	52	04/15/2023.	1
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		03/15/2019.	MBS Paydown		1,351	1,351	1,413	1,381		(2)		(2)		1,351			0	15	07/15/2031.	1
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		03/15/2019.	MBS Paydown		4,854	4,854	5,127	4,866		(7)		(7)		4,854			0	49	03/15/2020.	1
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		03/15/2019.	MBS Paydown		8,226	8,226	8,758	8,290		(20)		(20)		8,226			0	84	02/15/2022.	1
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		03/15/2019.	MBS Paydown		39,653	39,653	42,549	39,938		(113)		(113)		39,653			0	403	02/15/2022.	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 and Administrative Symbol/ Market Indicator (a)
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		03/15/2019.	MBS Paydown		5,577	5,577	6,099	5,655		(41)		(41)		5,577			0	62	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		03/15/2019.	MBS Paydown		3,764	3,764	3,903	3,801		(7)		(7)		3,764			0	38	09/15/2027.	1
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		03/15/2019.	MBS Paydown		3,413	3,413	3,601	3,479		(52)		(52)		3,413			0	40	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		03/15/2019.	MBS Paydown		7,465	7,465	8,164	7,744		(221)		(221)		7,465			0	113	03/15/2028.	1
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		03/15/2019.	MBS Paydown		13,307	13,307	13,971	13,568		(186)		(186)		13,307			0	103	01/15/2029.	1
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		03/15/2019.	MBS Paydown		11,975	11,975	12,366	12,144		(165)		(165)		11,975			0	168	04/15/2031.	1
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		03/15/2019.	MBS Paydown		2,202	2,202	2,309	2,254		(25)		(25)		2,202			0	24	09/15/2031.	1
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		03/25/2019.	MBS Paydown		419	419	440	419				0		419			0	5	02/25/2021.	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		03/25/2019.	MBS Paydown		1,044	1,044	1,138	1,044				0		1,044			0	11	06/25/2021.	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		03/25/2019.	MBS Paydown		1,136	1,136	1,319	1,412		(704)		(704)		1,136			0	14	11/25/2021.	1
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		03/25/2019.	MBS Paydown		5,084	5,084	5,143	5,062		6		6		5,084			0	67	07/25/2022.	1
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		03/25/2019.	MBS Paydown		2,662	2,662	2,685	2,786				0		2,662			0	36	07/25/2022.	1
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		03/25/2019.	MBS Paydown		7,038	7,038	7,552	7,062		(28)		(28)		7,038			0	76	07/25/2022.	1
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		03/25/2019.	MBS Paydown		773	773	826	772		4		4		773			0	8	10/25/2022.	1
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		03/25/2019.	MBS Paydown		7,410	7,410	8,041	7,448		(4)		(4)		7,410			0	79	12/25/2022.	1
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		03/25/2019.	MBS Paydown		10,622	10,622	11,760	10,779		36		36		10,622			0	121	09/25/2023.	1
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		03/25/2019.	MBS Paydown		4,298	4,298	4,750	4,373		(35)		(35)		4,298			0	46	04/25/2024.	1
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024		03/25/2019.	MBS Paydown		1,017	1,017	1,025	934		17		17		1,017			0	12	04/25/2024.	1
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		03/25/2019.	MBS Paydown		1,703	1,703	1,820	1,706		0		0		1,703			0	21	01/25/2022.	1
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		03/18/2019.	MBS Paydown		3,006	3,006	3,239	3,037		(10)		(10)		3,006			0	32	04/18/2027.	1
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		03/25/2019.	MBS Paydown		31,718	31,718	33,732	32,462		(683)		(683)		31,718			0	385	02/25/2029.	1
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		03/25/2019.	MBS Paydown		418	418	464	418				0		418			0	6	11/25/2019.	1
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		03/15/2019.	Partial Call		110,000	110,000	113,025	111,609		(1,609)		(1,609)		110,000			0	1,092	12/15/2029.	1FE
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		03/25/2019.	MBS Paydown		3,126	3,126	3,296	3,207		(53)		(53)		3,126			0	37	10/25/2031.	1
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		03/25/2019.	MBS Paydown		15,162	15,162	15,766	15,423		(295)		(295)		15,162			0	213	02/25/2032.	1
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		03/25/2019.	MBS Paydown		8,868	8,868	8,517	8,453		287		287		8,868			0	106	06/25/2032.	1FE
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		03/25/2019.	MBS Paydown		26,234	26,234	27,649	26,873		(554)		(554)		26,234			0	259	09/25/2032.	1
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		03/15/2019.	MBS Paydown		14,504	14,504	15,424	14,942		(280)		(280)		14,504			0	136	05/15/2032.	1
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		03/15/2019.	MBS Paydown		85,773	85,773	91,539	86,356		(301)		(301)		85,773			0	811	05/15/2022.	1
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		03/15/2019.	MBS Paydown		14,634	14,634	15,372	14,974		(189)		(189)		14,634			0	138	05/15/2032.	1
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		03/25/2019.	MBS Paydown		340,489	340,489	326,231	336,304		2,090		2,090		340,489			0	2,954	05/25/2034.	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		03/01/2019.	MBS Paydown		264,244	264,244	264,244	264,244				0		264,244			0	1,035	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		03/01/2019.	MBS Paydown		207,637	207,637	207,637	207,637				0		207,637			0	766	07/01/2041.	1FE
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030		01/01/2019.	Partial Call		85,000	85,000	85,000	85,000				0		85,000			0	1,360	07/01/2030.	1FE
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037		03/01/2019.	MBS Paydown		335,106	335,106	335,106	335,106				0		335,106			0	1,798	07/01/2037.	1FE
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043		03/01/2019.	MBS Paydown		204,520	204,520	204,520	204,532		(5)		(5)		204,520			0	831	01/01/2043.	1FE
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024		02/01/2019.	Sinking Fund Redemption		125,000	125,000	131,150	127,912		(2,912)		(2,912)		125,000			0	4,150	02/01/2024.	1FE
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043		03/01/2019.	MBS Paydown		165,998	165,998	160,811	161,227		1,839		1,839		165,998			0	742	06/01/2043.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034		03/26/2019.	MBS Paydown		31,132	31,132	31,132	31,108		6		6		31,132			0	195	09/01/2034.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		03/01/2019.	Partial Call		120,000	120,000	120,000	120,000				0		120,000			0	544	02/01/2042.	1FE
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020		01/01/2019.	Sinking Fund Redemption		425,000	425,000	449,348	425,000				0		425,000			0	11,688	01/01/2020.	1FE
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		03/21/2019.	Partial Call		190,000	190,000	198,645	192,689		(2,689)		(2,689)		190,000			0	4,331	07/01/2033.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		03/01/2019.	Partial Call		100,000	100,000	100,000	100,000				0		100,000			0	450	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		03/01/2019.	Partial Call		205,000	205,000	205,000	205,000				0		205,000			0	938	11/01/2041.	1FE
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047		02/27/2019.	Partial Call		685,000	685,000	709,324	696,452		(11,452)		(11,452)		685,000			0	1,147	09/01/2047.	1FE
57419R L7 8	MARYLAND ST CMNTY A 4.416 09/01/2037		02/27/2019.	Partial Call		1,495,000	1,495,000	1,495,000	1,494,928		72		72		1,495,000			0	2,432	09/01/2037.	1FE
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		02/27/2019.	Partial Call		485,000	485,000	485,000	485,000				0		485,000			0	990	09/01/2040.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		03/15/2019.	MBS Paydown		27,958	27,958	28,067	28,039		194		194		27,958			0	189	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038		03/01/2019.	MBS Paydown		26,065	26,065	26,065	26,065				0		26,065			0	135	11/01/2038.	1FE
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041		03/01/2019.	MBS Paydown		112,071	112,071	109,270	109,467		251		251		112,071			0	509	09/01/2041.	1FE
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046		03/01/2019.	MBS Paydown		57,720	57,720	57,720	57,720		0		0		57,720			0	293	08/01/2046.	1FE
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046		03/01/2019.	MBS Paydown		36,537	36,537	31,861	31,760				0		36,537			0	111	10/01/2046.	1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		03/01/2019.	MBS Paydown		178,415	178,415	178,415	178,415		(0)		(0)		178,415			0	1,084	03/01/2048.	1FE
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048		03/01/2019.	MBS Paydown		170,685	170,685	170,133	170,135		156		156		170,685			0	1,065	09/01/2048.	1FE
60416Q HG 2	MN HSG FIN AGY G 3.75 11/01/2048		03/01/2019.	MBS Paydown		66,546	66,546	66,546	66,546				0		66,546			0	352	11/01/2048.	1FE
60416Q HJ 6	MN HSG FIN AGY I 3.60 01/01/2049		03/01/2019.	MBS Paydown		20,048	20,048	20,048	20,048		0		0		20,048			0	98	01/01/2049.	1FE
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		03/01/2019.	MBS Paydown		28,568	28,568	28,568	28,568				0		28,568			0	200	01/01/2040.	1FE
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		03/01/2019.	MBS Paydown		37,799	37,799	37,799	37,799				0		37,799			0	244	10/01/2036.	1FE
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		03/01/2019.	MBS Paydown		57,814	57,814	57,814	57,814				0		57,814			0	299	08/01/2036.	1FE
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044		03/01/2019.	MBS Paydown		716,056	716,056	692,784	694,679		5,941		5,941		716,056			0	2,993	06/01/2044.	1FE
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		03/01/2019.	MBS Paydown		52,101	52,101	52,101	52,101				0		52,101			0	185	08/01/2035.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		03/01/2019.	Partial Call		125,000	125,000	125,000	125,000				0		125,000			0	477	09/01/2040.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2019.	MBS Paydown		7,798	7,798	7,798	7,798				0		7,798			0	40	06/15/2036.	1FE
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046		03/01/2019.	MBS Paydown		53,511	53,511	53,511	53,511		9		9		53,511			0	277	10/01/2046.	1FE
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		01/01/2019.	Partial Call		860,000	860,000	863,433	861,194		(1,194)		(1,194)		860,000			0	738	10/01/2027.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		01/01/2019.	Sinking Fund Redemption		130,000	130,000	130,000	130,000				0		130,000			0	2,600	01/01/2030.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		03/01/2019.	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	702	01/01/2030.	1FE
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		03/01/2019.	Partial Call		163,381	163,381	163,381	163,381				0		163,381			0	2,149	07/01/2035.	1
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		03/01/2019.	Partial Call		635,000	635,000	635,000	635,000		(0)		(0)		635,000			0	2,551	11/01/2041.	1FE
67756Q XK 8	OH HSG FIN AGY A 3.80 09/01/2038		03/01/2019.	Partial Call		15,000	15,000	15,000	15,000		0		0		15,000			0	245	09/01/2038.	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		01/01/2019.	Partial Call		105,000	105,000	105,000	105,000				0		105,000			0	1,518	07/01/2033.	1FE
708797 AN 5	PA HSG FIN AGY 3.60 08/01/2035		03/26/2019.	MBS Paydown		23,760	23,760	23,760	23,757		153		153		23,760			0	154	08/01/2035.	1FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		03/01/2019.	Partial Call		80,000	80,000	79,924	79,934		66		66		80,000			0	1,153	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		03/01/2019.	Partial Call		30,000	30,000	30,000	30,062		(62)		(62)		30,000			0	242	09/01/2039.	1FE
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		03/01/2019.	MBS Paydown		28,316	28,316	26,705	26,745		59		59		28,316			0	142	09/01/2047.	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2019.	Sinking Fund Redemption		155,000	155,000	155,000	155,000				0		155,000			0	3,488	07/20/2036.	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					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 and Administrative Symbol/ Market Indicator (a)
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	..	03/25/2019.	MBS Paydown		108,818	108,818	108,818	108,817				0		108,818			0	858	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	03/25/2019.	MBS Paydown		337,723	337,723	337,723	337,723				0		337,723			0	1,811	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041	..	03/25/2019.	MBS Paydown		225,091	225,091	225,091	225,091				0		225,091			0	1,225	06/25/2041.	1FE
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038	..	03/25/2019.	MBS Paydown		60,541	60,541	65,232	64,200		2,184		2,184		60,541			0	692	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038	..	03/25/2019.	MBS Paydown		71,137	71,137	76,650	75,410		(208)		(208)		71,137			0	636	03/25/2038.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	..	03/25/2019.	MBS Paydown		369,976	369,976	369,825	369,833		36		36		369,976			0	1,908	08/25/2042.	1FE
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040	..	03/01/2019.	Partial Call		540,000	540,000	540,000	536,064		3,936		3,936		540,000			0	2,750	09/01/2040.	1FE
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041	..	03/01/2019.	Partial Call		310,000	310,000	310,000	310,000				0		310,000			0	1,890	05/01/2041.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					12,768,677	12,768,676	12,823,027	12,762,111	0	(3,951)	0	(3,951)	0	12,768,676	0	0	0	81,621	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	03/16/2019.	MBS Paydown		3,482,362	3,482,362	3,482,344	3,482,358		3		3		3,482,362			0	22,940	05/16/2042.	1FE
00085B AB 9	ABPCI V L+225 01/24/2028	..	03/07/2019.	Paydown		49,000,000	49,000,000	49,020,898	49,021,268		(21,268)		(21,268)		49,000,000			0	967,714	01/24/2028.	1FE
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032	..	03/25/2019.	MBS Paydown		286	285	288	275		4		4		285			0	3	12/25/2032.	1FM
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33	..	03/25/2019.	MBS Paydown		152	152	154	149		0		0		152			0	1	12/25/2033.	1FM
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	03/15/2019.	MBS Paydown		65,927	65,927	65,900	65,906		1		1		65,927			0	463	02/15/2040.	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028	..	01/15/2019.	Sinking Fund Redemption		214,546	214,546	225,030	219,809		(37)		(37)		214,546			0	6,157	01/15/2028.	1FE
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029	..	01/25/2019.	MBS Paydown		24,100	24,100	24,100	24,099		0		0		24,100			0	212	07/25/2029.	1FE
00176C AL 5	AMMC CLO 2013-12A X FLT 11/10/30	..	02/10/2019.	MBS Paydown		17,500	17,500	17,500	17,467		(216)		(216)		17,500			0	143	11/10/2030.	1FE
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029	..	01/24/2019.	MBS Paydown		7,875	7,875	7,875	7,874		0		0		7,875			0	69	07/24/2029.	1FE
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29	..	01/14/2019.	MBS Paydown		20,000	20,000	20,000	19,384		17		17		20,000			0	178	04/14/2029.	1FE
00178L AA 7	AMMC CLO 2017-21A X FLT 11/02/30	..	02/02/2019.	MBS Paydown		12,500	12,500	12,500	12,500		(1)		(1)		12,500			0	109	11/02/2030.	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE	..	03/27/2019.	MBS Paydown		286,839	286,839	255,645	268,266		(384)		(384)		286,839			0	1,273	07/27/2057.	1FE
00206R CE 0	AT&T INC 3.90 03/11/2024	..	03/11/2019.	US BANCORP		6,101,640	6,000,000	5,981,760	5,989,651		359		359		5,990,010		111,630	111,630	117,780	03/11/2024.	2FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044	..	03/15/2019.	MBS Paydown		381,379	381,379	370,074	373,219		363		363		381,379			0	1,854	06/15/2044.	1FE
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035	..	01/25/2019.	MBS Paydown		178,222	178,222	164,410	169,349		1,630		1,630		178,222			0	1,303	07/25/2035.	1FE
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033	..	03/02/2019.	MBS Paydown		328,619	328,619	328,536	328,541		(2)		(2)		328,619			0	2,145	12/02/2033.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036	..	03/25/2019.	MBS Paydown		992,730	992,730	850,969	921,829		(21,479)		(21,479)		992,730			0	3,675	04/25/2036.	1FM
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034	..	03/25/2019.	MBS Paydown		11,621	11,621	9,385	8,350		(3,630)		(3,630)		11,621			0	67	11/25/2034.	1FM
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048	..	03/15/2019.	MBS Paydown		59,771	59,771	59,871	59,869		(2)		(2)		59,771			0	479	11/15/2048.	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	03/25/2019.	MBS Paydown		15,935	15,935	14,909	14,887		(2,471)		(2,471)		15,935			0	122	06/25/2035.	1FM
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035	..	03/25/2019.	MBS Paydown		44,153	44,153	30,801	34,348		(4,728)		(4,728)		44,153			0	207	11/25/2035.	1FM
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036	..	03/25/2019.	MBS Paydown		250,783	250,783	178,291	169,907		(672)		(672)		250,783			0	897	08/25/2036.	1FM
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027	..	03/15/2019.	Sinking Fund Redemption		325,681	325,681	325,681	325,679		0		0		325,681			0	5,862	03/15/2027.	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023	..	03/15/2019.	Sinking Fund Redemption		103,772	103,772	103,772	103,771		0		0		103,772			0	2,011	03/15/2023.	2FE
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	03/15/2019.	MBS Paydown		646,105	646,105	525,768	644,407		34,738		34,738		646,105			0	2,342	06/15/2032.	2FE
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	03/15/2019.	MBS Paydown		4,651,956	4,651,956	3,980,532	4,237,908		288,776		288,776		4,651,956			0	16,236	06/15/2032.	1FE
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033	..	01/15/2019.	MBS Paydown		14,102	14,102	11,483	10,828		(34,193)		(34,193)		14,102			0	118	10/15/2033.	1FE
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	01/30/2019.	MBS Paydown		250,632	250,632	235,681	233,660		(31,155)		(31,155)		250,632			0	1,922	07/30/2034.	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 and Administrative Symbol/ Market Indicator (a)
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		03/23/2019	MBS Paydown		23,028	23,028	20,779	15,007		116		116		23,028			0	192	03/23/2035	1FE
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		03/23/2019	MBS Paydown		90,888	90,888	78,505	81,273		566		566		90,888			0	741	07/23/2035	1FE
014495 AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037		03/23/2019	MBS Paydown		302,831	302,831	233,180	216,324		2,291		2,291		302,831			0	2,407	09/23/2037	1FE
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		03/23/2019	MBS Paydown		320,172	320,172	233,728	223,008		1,391		1,391		320,172			0	2,577	06/23/2036	1FE
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036		03/23/2019	MBS Paydown		1,192,500	1,192,500	1,037,475	1,011,174		3,761		3,761		1,192,500			0	9,537	09/23/2036	1FE
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		03/23/2019	MBS Paydown		570,000	570,000	428,925	393,043		3,158		3,158		570,000			0	4,544	12/23/2036	1FE
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		03/23/2019	MBS Paydown		238,577	238,577	218,360	216,065		504		504		238,577			0	1,872	12/23/2037	2FE
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		03/25/2019	MBS Paydown		143,899	143,899	92,305	94,400		(9,760)		(9,760)		143,899			0	1,024	08/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		03/25/2019	MBS Paydown		25,537	25,537	17,200	14,932		2,073		2,073		25,537			0	257	06/25/2036	1FM
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		03/25/2019	Pass-Through Loss			4,156	2,799					0					0		06/25/2036	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		03/25/2019	MBS Paydown		61,716	61,716	49,866	50,651		2,050		2,050		61,716			0	264	08/25/2037	1FM
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		03/25/2019	Pass-Through Loss			583	516					0		505		(505)	(505)		08/25/2037	1FM
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	03/31/2019	Partial Call		487	487	488	487				0		487			0		02/12/2023	5GI
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		01/02/2019	Maturity		485,051	485,051	511,123	485,132		(80)		(80)		485,051			0	19,232	01/02/2019	2FE
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		03/22/2019	Sinking Fund Redemption		307,922	307,922	307,922	307,922		0		0		307,922			0	5,543	09/22/2027	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2019	Sinking Fund Redemption		934,727	934,727	934,727	934,727				0		934,727			0	23,134	01/15/2023	2FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		03/25/2019	MBS Paydown		17,656	17,656	13,242	10,638		203		203		17,656			0	58	10/25/2046	1FM
02660T AR 4	AHM 2004-1 4A SEQ SNR FLT 04/25/2044		03/25/2019	MBS Paydown		72,833	72,833	72,013	72,043		(323)		(323)		72,833			0	957	04/25/2044	3FE
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		03/25/2019	MBS Paydown		182,921	182,921	156,512	164,560		9,273		9,273		182,921			0	1,331	02/25/2045	1FM
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		03/25/2019	MBS Paydown		102,104	102,104	88,958	91,686		5,315		5,315		102,104			0	762	06/25/2045	1FM
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		03/25/2019	MBS Paydown		77,178	77,178	66,193	69,952		(980)		(980)		77,178			0	462	09/25/2045	1FM
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		03/25/2019	MBS Paydown		2,054	2,054	1,675	1,734		(944)		(944)		2,054			0	11	11/25/2035	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		03/17/2019	MBS Paydown		89,921	89,921	90,660	90,342		(9)		(9)		89,921			0	567	10/17/2036	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/17/2019	MBS Paydown		148,826	148,826	150,367	149,823		(19)		(19)		148,826			0	912	12/17/2036	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/17/2019	MBS Paydown		194,576	194,576	196,237	195,596		(19)		(19)		194,576			0	1,124	04/17/2052	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2019	MBS Paydown		37,698	37,698	37,697	37,680		(0)		(0)		37,698			0	234	10/17/2045	1FE
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		03/25/2019	MBS Paydown		75,968	75,968	59,540	60,250		(9,652)		(9,652)		75,968			0	338	12/25/2046	1FM
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		02/25/2019	MBS Paydown		2,270,309	2,270,309	2,270,095	2,262,506		7,803		7,803		2,270,309			0	21,952	10/25/2033	1FM
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		03/25/2019	MBS Paydown		59,567	59,567	57,780	58,124		26		26		59,567			0	392	05/25/2034	1FM
031162 AZ 3	AMGEN INC 5.7 02/01/19		02/01/2019	Maturity		16,782,000	16,782,000	17,191,974	16,786,383		(4,383)		(4,383)		16,782,000			0	478,287	02/01/2019	2FE
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		03/25/2019	MBS Paydown		6,194	6,194	6,187	6,194				0		6,194			0	69	03/25/2027	1FM
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		03/25/2019	MBS Paydown		12,037	12,037	12,045	12,037				0		12,037			0	120	10/25/2027	1FM
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		03/20/2019	MBS Paydown		20,320	20,320	20,320	20,320				0		20,320			0	254	12/20/2024	3FE
03522A AD 2	ANHEUSER-BUSCH 3.65 02/01/26		02/07/2019	Cash Tender		14,548,950	15,000,000	14,966,126	14,967,043		641		641		14,967,685		(418,735)	(418,735)	288,958	02/01/2026	2FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024		02/07/2019	Cash Tender		31,057,774	31,180,000	32,458,741	31,968,736		(14,286)		(14,286)		31,954,450		(896,675)	(896,675)	608,876	02/01/2024	2FE
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		03/15/2019	MBS Paydown		273,446	273,446	269,547	271,500		538		538		273,446			0	2,222	03/17/2036	1FE
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		01/30/2019	MBS Paydown		17,500	17,500	17,500	17,500				0		17,500			0	217	10/30/2045	2FE
040555 CL 6	ARIZONA PUB SERV 8.75 03/01/19		03/01/2019	Maturity		4,000,000	4,000,000	3,997,800	3,999,949		51		51		4,000,000			0	175,000	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 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 and Administrative Symbol/ Market Indicator (a)
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		03/15/2019.	Paydown		35,598	35,598	35,598	35,598				0		35,598			0	294	10/15/2024.	1
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		03/25/2019.	MBS Paydown		188,451	188,451	122,458	154,736		(38,087)		(38,087)		188,451			0	882	07/25/2036.	1FM
05178T AA 9	AURORA MILITARY 5.82 07/15/2034		01/15/2019.	Sinking Fund Redemption		5,244	5,244	5,244	5,244				0		5,244			0	153	07/15/2034.	1FE
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 05/15/2034		03/15/2019.	Paydown		16,282	16,282	16,282	16,282				0		16,282			0	167	05/15/2034.	1
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		03/15/2019.	MBS Paydown		1,829,501	1,829,501	1,829,456	1,829,378		55		55		1,829,501			0	9,050	06/15/2021.	1FE
05381N AA 5	AVISON YOUNG CA 9.50 12/15/2021		01/31/2019.	Call		5,768,974	5,250,000	5,148,675	5,183,876		66,124		66,124		5,250,000		(0)	(0)	582,703	12/15/2021.	4FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		01/23/2019.	Exchanged		43,745,080	46,000,000	45,414,820	45,446,297		2,924		2,924		45,449,220		(1,704,140)	(1,704,140)	516,925	04/20/2028.	2FE
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2019.	MBS Paydown		63,476	63,476	62,524	63,160		(106)		(106)		63,476			0	421	03/26/2036.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		03/26/2019.	MBS Paydown		46,813	46,813	13,516	22,923		(16,725)		(16,725)		46,813			0	506	06/26/2037.	1FM
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		03/26/2019.	Pass-Through Loss			7,747						0					0		06/26/2037.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		03/26/2019.	MBS Paydown		288,418	288,418	157,109	149,241		(114,342)		(114,342)		288,418			0	3,599	05/26/2036.	1FM
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		03/26/2019.	Pass-Through Loss			91,529				79,825		79,825					0		05/26/2036.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		03/26/2019.	MBS Paydown		522,146	522,146	434,361	471,887		(59,568)		(59,568)		522,146			0	4,002	04/26/2035.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2019.	MBS Paydown		405,350	405,350	384,070	398,847		1,761		1,761		405,350			0	4,771	10/26/2035.	1FM
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		03/27/2019.	MBS Paydown		255,468	255,468	247,165	254,002		1,466		1,466		255,468			0	2,259	09/27/2036.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2019.	MBS Paydown		160,844	160,844	140,917	145,079		(986)		(986)		160,844			0	702	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2019.	Pass-Through Loss			16,990	14,885					0		15,361		(15,361)	(15,361)		06/26/2037.	1FM
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35		03/25/2019.	MBS Paydown		31,667	31,667	30,535	26,859				0		31,667			0	342	12/25/2035.	6FE
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		03/26/2019.	MBS Paydown		738,519	738,519	674,822	730,180		(6,764)		(6,764)		738,519			0	4,295	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2019.	MBS Paydown		277,018	277,018	257,627	291,508		12,571		12,571		277,018			0	1,943	05/26/2036.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2019.	MBS Paydown		361,583	361,583	298,758	330,150		(11,467)		(11,467)		361,583			0	1,835	11/20/2036.	1FM
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		03/25/2019.	MBS Paydown		126,279	126,279	112,704	117,694		(3,908)		(3,908)		126,279			0	455	02/27/2037.	1FM
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE		03/27/2019.	MBS Paydown		1,699,971	1,699,971	1,555,473	1,699,971				0		1,699,971			0	16,843	08/27/2037.	1FM
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE		03/27/2019.	MBS Paydown		6,516	6,516	5,742	6,417		58		58		6,516			0	98	08/27/2037.	1FM
05583W AA 1	BSPRT 2017-FL1 A CLO SSNR FLT 06/15/27		01/15/2019.	MBS Paydown		868,648	868,648	868,648	868,702		(54)		(54)		868,648			0	2,663	06/15/2027.	1FE
05583W AC 7	BSPRT 2017-FL1 B CLO MEZ FLT 06/15/27		02/15/2019.	MBS Paydown		2,400,000	2,400,000	2,400,000	2,399,975		25		25		2,400,000			0	19,179	06/15/2027.	3AM
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		03/15/2019.	Paydown		118,292	118,292	118,292	118,292				0		118,292			0	684	08/15/2035.	1PL
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		03/25/2019.	MBS Paydown		224,094	224,094	224,037	224,044		8		8		224,094			0	1,087	05/25/2029.	1FE
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		03/15/2019.	Paydown		79,258	79,258	79,258	79,258				0		79,258			0	525	07/15/2032.	1FE
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037		03/15/2019.	Paydown		76,869	76,869	76,869	76,869				0		76,869			0	546	03/15/2037.	1PL
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		03/15/2019.	Paydown		58,082	58,082	58,082	58,082				0		58,082			0	429	05/15/2038.	1FE
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032		03/15/2019.	Paydown		37,727	37,727	37,727	37,727				0		37,727			0	223	11/15/2032.	1
05607M AA 5	BAA FUNDING LTD 4.875 07/15/2021	C	03/28/2019.	Consent Fee		5,000							0		5,000			0		07/15/2021.	1FE
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		03/20/2019.	MBS Paydown		57,141	57,141	49,921	47,205		1,689		1,689		57,141			0	386	02/20/2036.	1FM
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		03/20/2019.	Pass-Through Loss			5,828						0					0		02/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2019.	MBS Paydown		120,297	120,297	98,116	92,725		(30,425)		(30,425)		120,297			0	673	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2019.	Pass-Through Loss			5,903						0					0		03/25/2036.	1FM
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		03/25/2019.	MBS Paydown		13,933	13,933	14,154	12,424		(28)		(28)		13,933			0	162	03/25/2036.	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 and Administrative Symbol/ Market Indicator (a)
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	03/25/2019.	Pass-Through Loss			187						0		(2)		2	2		03/25/2036.	1FM
058933 AN 2	BAFC 2006-D 5A1 PT SSNR FLT 05/20/2036	..	03/20/2019.	MBS Paydown		116,189	116,189	111,397			(63)		(63)		116,189			0	428	05/20/2036.	1FM
058933 AN 2	BAFC 2006-D 5A1 PT SSNR FLT 05/20/2036	..	03/20/2019.	Pass-Through Loss			785	752					0		785		(785)	(785)		05/20/2036.	1FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035	..	03/20/2019.	MBS Paydown		301,018	301,018	273,934	276,633		11,413		11,413		301,018			0	3,039	11/20/2035.	4FM
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035	..	03/20/2019.	Pass-Through Loss			(50)	152					0		(46)		46	46		11/20/2035.	4FM
05946X XP 3	BAFC 2005-E 3A1 SEQ SNR FLT 05/20/2035	..	03/20/2019.	MBS Paydown		17,760	17,760	17,416			(826)		(826)		17,760			0	97	05/20/2035.	1FM
05946X XP 3	BAFC 2005-E 3A1 SEQ SNR FLT 05/20/2035	..	03/20/2019.	Pass-Through Loss			742	728					0		742		(742)	(742)		05/20/2035.	1FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	..	03/25/2019.	MBS Paydown		37,886	37,886	38,068	37,574		1,523		1,523		37,886			0	281	01/25/2036.	3FM
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	..	03/25/2019.	Pass-Through Loss			4,437						0					0		01/25/2036.	3FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	03/20/2019.	MBS Paydown		139,606	139,606	130,212	128,850		1,689		1,689		139,606			0	1,486	09/20/2035.	1FM
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035	..	03/20/2019.	Pass-Through Loss			2,103						0					0		09/20/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	03/25/2019.	MBS Paydown		30,355	30,355	23,245	18,766		(9,158)		(9,158)		30,355			0	153	05/25/2035.	1FM
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	03/25/2019.	Pass-Through Loss			2,558						0					0		05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	03/25/2019.	MBS Paydown		61,131	61,131	45,355	42,175		(14,771)		(14,771)		61,131			0	295	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	03/25/2019.	Pass-Through Loss			6,305						0					0		05/25/2035.	1FM
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34	..	03/25/2019.	MBS Paydown		10,799	10,799	9,597	9,614		(905)		(905)		10,799			0	97	04/25/2034.	1FM
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034	..	03/25/2019.	MBS Paydown		34,363	34,363	32,129	32,084		(5,443)		(5,443)		34,363			0	302	04/25/2034.	1FM
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34	..	03/25/2019.	MBS Paydown		11,343	11,343	11,173	11,151		(1,374)		(1,374)		11,343			0	85	02/25/2034.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035	..	03/25/2019.	MBS Paydown		169,200	169,200	163,595	164,098		1,211		1,211		169,200			0	1,118	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035	..	03/25/2019.	MBS Paydown		211,301	211,301	205,754	206,174		1,196		1,196		211,301			0	1,396	02/25/2035.	1FM
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035	..	03/25/2019.	MBS Paydown		29,269	29,269	28,136	27,396		(82)		(82)		29,269			0	190	03/25/2035.	1FM
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035	..	03/25/2019.	Pass-Through Loss			889	855					0		889		(889)	(889)		03/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	03/25/2019.	MBS Paydown		117,376	117,376	114,356	100,789		(363)		(363)		117,376			0	1,263	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	03/25/2019.	Pass-Through Loss			32,915	27,075					0					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	03/25/2019.	MBS Paydown		19,210	19,210	16,928	17,281		(8,489)		(8,489)		19,210			0	150	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	03/25/2019.	Pass-Through Loss			210	185					0		190		(190)	(190)		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	03/25/2019.	MBS Paydown		2,157	2,157	2,108	2,172		3		3		2,157			0	13	11/25/2035.	2FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	03/25/2019.	Pass-Through Loss			16	16					0		16		(16)	(16)		11/25/2035.	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	03/25/2019.	MBS Paydown		148,942	148,942	141,694	143,669		(1,821)		(1,821)		148,942			0	1,209	12/25/2035.	2FM
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	03/25/2019.	Pass-Through Loss			4,964	4,722					0					0		12/25/2035.	2FM
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	03/20/2019.	MBS Paydown		439,828	439,828	421,685	423,667		3,364		3,364		439,828			0	3,341	07/20/2036.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046	..	03/20/2019.	MBS Paydown		173,706	173,706	152,216	141,947		(3,095)		(3,095)		173,706			0	1,246	09/20/2046.	1FM
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046	..	03/20/2019.	Pass-Through Loss			3,372						0					0		09/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	03/20/2019.	MBS Paydown		4,703	4,703	3,888	4,108		(4,156)		(4,156)		4,703			0	35	11/20/2046.	1FM
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	03/20/2019.	Pass-Through Loss			4,185	3,460					0					0		11/20/2046.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	03/25/2019.	MBS Paydown		1,611	1,611	1,530	1,164		(325)		(325)		1,611			0	19	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	03/25/2019.	Pass-Through Loss			387	368					0		(1)		1	1		01/25/2037.	1FM
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36	..	03/25/2019.	MBS Paydown		75,738	75,738	73,672	68,409		(1,096)		(1,096)		75,738			0	602	09/25/2036.	1FM

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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 and Administrative Symbol/ Market Indicator (a)
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		03/25/2019	Pass-Through Loss			40,140						0					0		09/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2019	MBS Paydown		2,149	2,149	2,032	1,604		103		103		2,149			0	28	10/25/2036	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2019	Pass-Through Loss			110	125					0		(21)		21	21		10/25/2036	1FM
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		03/20/2019	MBS Paydown		43,318	43,318	35,714	35,345		(15,623)		(15,623)		43,318			0	233	10/20/2046	1FM
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		03/20/2019	MBS Paydown		472,705	472,705	406,526	422,999		18,433		18,433		472,705			0	2,095	05/20/2047	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2019	MBS Paydown		423,190	423,190	391,276	387,980		3,654		3,654		423,190			0	3,813	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2019	Pass-Through Loss			40,869	3,269					0		3,228		(3,228)	(3,228)		05/20/2036	1FM
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		03/25/2019	MBS Paydown		4,339	4,339	2,534	2,394		278		278		4,339			0	15	07/25/2047	1FM
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		03/25/2019	Pass-Through Loss			18,114	10,578			(3)		(3)					0		07/25/2047	1FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		03/26/2019	MBS Paydown		546,409	546,409	393,928	467,398		(346,569)		(346,569)		546,409			0	4,252	03/26/2037	4FM
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		03/26/2019	Pass-Through Loss			(41,593)	20,556					0		0		(0)	(0)		03/26/2037	4FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2019	MBS Paydown		18,714	18,714	16,351	14,835		(165)		(165)		18,714			0	167	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2019	Pass-Through Loss			(158)						0					0		05/25/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		03/20/2019	MBS Paydown		43,126	43,126	37,377	35,590		7,782		7,782		43,126			0	317	09/20/2037	1FM
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		03/20/2019	Pass-Through Loss			5	4					0					0		09/20/2037	1FM
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036		03/26/2019	MBS Paydown		220,518	220,518	175,312	218,059		(1,314)		(1,314)		220,518			0	2,192	01/26/2036	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		03/26/2019	MBS Paydown		155,180	155,180	135,046	140,692		(8,994)		(8,994)		155,180			0	680	07/26/2036	1FM
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		03/26/2019	Pass-Through Loss			28,292	28,353					0		27,760		(27,760)	(27,760)		07/26/2036	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2019	MBS Paydown		251,098	251,098	159,252	195,586		(37,281)		(37,281)		251,098			0	2,155	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2019	Pass-Through Loss			61,542						0					0		08/26/2037	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		03/26/2019	MBS Paydown		109,544	109,544	106,498	106,286		(4,290)		(4,290)		109,544			0	1,122	07/26/2035	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		03/26/2019	MBS Paydown		73,344	73,344	58,815	63,058		1,413		1,413		73,344			0	766	08/26/2036	1FM
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		03/26/2019	Pass-Through Loss			11,389						0					0		08/26/2036	1FM
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024		03/21/2019	BARCLAYS CAPITAL		3,886,960	4,000,000	3,960,440	3,975,527		895		895		3,976,422		(89,462)	(89,462)	31,313	10/08/2024	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/20/2019	GOLDMAN SACHS		9,780,000	10,000,000	9,927,100	9,929,845		1,274		1,274		9,931,119		(151,119)	(151,119)		12/15/2028	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/21/2019	GOLDMAN SACHS		8,879,580	9,000,000	8,934,390	8,936,860		1,189		1,189		8,938,049		(58,469)	(58,469)		12/15/2028	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/22/2019	BNP PARIBAS		8,928,450	9,000,000	8,917,230	8,919,905		1,522		1,522		8,921,426		7,024	7,024	4,210	12/15/2028	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/25/2019	BNP PARIBAS		4,962,200	5,000,000	4,875,770	4,878,200		2,323		2,323		4,880,522		81,678	81,678	52,170	12/15/2028	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/27/2019	BNP PARIBAS		4,998,150	5,000,000	4,884,800	4,887,511		2,198		2,198		4,889,709		108,441	108,441	92,188	12/15/2028	2FE
07274N AW 3	BAYER US FIN II 3.375 07/15/2024		03/20/2019	BNP PARIBAS		3,871,160	4,000,000	3,994,498	3,891,733		3,973		3,973		3,895,706		(24,546)	(24,546)	92,625	07/15/2024	2FE
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		03/28/2019	MBS Paydown		44,433	44,433	44,433	44,433				0		44,433			0	257	11/28/2036	2FM
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		03/25/2019	MBS Paydown		59,395	59,395	59,582	59,661		188		188		59,395			0	273	07/25/2034	1FM
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		03/25/2019	MBS Paydown		81,305	81,305	81,659	81,251		95		95		81,305			0	591	07/25/2034	1FM
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		03/25/2019	MBS Paydown		9,257	9,257	9,381	9,393		1,853		1,853		9,257			0	74	07/25/2034	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		03/25/2019	MBS Paydown		81,625	81,625	82,492	81,837		320		320		81,625			0	819	09/25/2033	1FM
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		03/25/2019	MBS Paydown		14,706	14,706	14,872	14,784		571		571		14,706			0	109	03/25/2044	1FM
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		03/25/2019	MBS Paydown		120,326	120,326	110,399	110,234		7,294		7,294		120,326			0	851	01/25/2035	1FM
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		03/25/2019	MBS Paydown		147,340	147,340	126,291	121,326		(1,811)		(1,811)		147,340			0	1,078	04/25/2035	1FM

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 and Administrative Symbol/ Market Indicator (a)
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	03/25/2019.	Pass-Through Loss			(883)						0					0		04/25/2035.	1FM
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35	..	03/25/2019.	MBS Paydown		1,299	1,299	1,183	1,195		(14)		(14)		1,299			0	8	07/25/2035.	1FM
07386Y AE 4	BSARM 2007-5 3A1 SEQ SSNR FLT 08/25/2047	..	03/25/2019.	MBS Paydown		290,846	290,846	280,666			5,520		5,520		290,846			0	1,310	08/25/2047.	1FM
07386Y AE 4	BSARM 2007-5 3A1 SEQ SSNR FLT 08/25/2047	..	03/25/2019.	Pass-Through Loss			66,635	64,303					0		63,472		(63,472)	(63,472)		08/25/2047.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	03/25/2019.	MBS Paydown		2,406	2,406	1,275	919		(1,999)		(1,999)		2,406			0	9	04/25/2037.	1FM
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	03/25/2019.	Pass-Through Loss			(1)	0					0		(0)		0	0		04/25/2037.	1FM
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034	..	03/25/2019.	MBS Paydown		31,078	31,078	23,231	24,159		(5,795)		(5,795)		31,078			0	70	10/25/2034.	1FM
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	03/25/2019.	MBS Paydown		37,876	37,876	38,326	38,088		688		688		37,876			0	299	09/25/2020.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047	..	03/25/2019.	MBS Paydown		264,312	264,312	227,161	219,754		20,046		20,046		264,312			0	1,937	02/25/2047.	1FM
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047	..	03/25/2019.	Pass-Through Loss			(129,203)						0		0		0	0		02/25/2047.	1FM
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36	..	03/25/2019.	MBS Paydown		114,397	114,397	102,707	98,809		1,395		1,395		114,397			0	910	10/25/2036.	1FM
07401C AS 2	BSARM 2007-4 21A1 SEQ SSNR FLT 06/25/47	..	02/25/2019.	MBS Paydown		4,647	4,647	4,415			(2,182)		(2,182)		4,647			0	17	06/25/2047.	1FM
097023 AW 5	BOEING CO 6 03/15/19	..	03/15/2019.	Maturity		500,000	500,000	492,330	499,793		207		207		500,000			0	15,000	03/15/2019.	1FE
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	..	03/15/2019.	MBS Paydown		5,654	5,654	5,418	5,652		1		1		5,654			0	55	01/15/2018.	5GI
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022	..	02/01/2019.	MBS Paydown		1,367,158	1,367,158	1,311,618	1,367,158				0		1,367,158			0	11,743	02/01/2022.	1FE
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	C	03/20/2019.	Sinking Fund Redemption		196,275	196,275	196,502	196,390		(7)		(7)		196,275			0	2,269	06/20/2024.	1FE
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	C	03/20/2019.	Sinking Fund Redemption		197,118	197,118	197,118	197,118				0		197,118			0	2,772	06/20/2020.	1FE
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	..	01/02/2019.	Sinking Fund Redemption		382,285	382,285	423,415	382,285				0		382,285			0	13,686	01/02/2020.	1FE
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022	..	01/15/2019.	Sinking Fund Redemption		87,466	87,466	103,027	90,047		(74)		(74)		87,466			0	2,942	07/15/2022.	1FE
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	..	01/15/2019.	Sinking Fund Redemption		120,734	120,734	120,734	121,029		1		1		120,734			0	3,588	01/15/2022.	1FE
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033	..	03/15/2019.	MBS Paydown		301,672	301,672	301,666	301,729		(19)		(19)		301,672			0	2,130	02/15/2033.	1FE
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033	..	03/15/2019.	MBS Paydown		552,146	552,146	552,136	552,136		4		4		552,146			0	4,791	06/15/2033.	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2019.	MBS Paydown		692,625	692,625	677,011	682,931		728		728		692,625			0	3,990	10/25/2027.	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	03/25/2019.	MBS Paydown		367,500	367,500	362,589	364,824		181		181		367,500			0	2,045	03/27/2028.	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047	..	03/15/2019.	MBS Paydown		20,000	20,000	19,994	19,996		0		0		20,000			0	125	04/15/2047.	1FE
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047	..	03/15/2019.	MBS Paydown		12,500	12,500	12,498	12,499		0		0		12,500			0	84	04/15/2047.	1FE
124857 AL 7	CBS CORP 2.30 08/15/2019	..	03/07/2019.	Make Whole Call		5,265,000	5,265,000	5,269,084	5,266,558		(1,558)		(1,558)		5,265,000			0	67,948	08/15/2019.	2FE
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30	..	03/25/2019.	MBS Paydown		15,236	15,236	13,408	15,461		(263)		(263)		15,236			0	119	08/25/2030.	1FM
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35	..	03/25/2019.	MBS Paydown		3,411	3,411	3,402	3,381		(34)		(34)		3,411			0	29	05/25/2035.	1FM
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35	..	03/25/2019.	MBS Paydown		176,346	176,346	175,244	175,089		(601)		(601)		176,346			0	757	07/25/2035.	1FM
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44	..	03/15/2019.	MBS Paydown		181,525	181,525	185,975	182,388		19		19		181,525			0	1,577	04/15/2044.	1FM
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29	..	03/13/2019.	CANTOR FITZGERALD & CO		9,981,000	10,000,000	10,000,000	10,104,006		3,657		3,657		10,107,662		(126,662)	(126,662)	156,578	04/20/2029.	1FE
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	03/20/2019.	MBS Paydown		24,912	24,912	24,368	14,541		(4,668)		(4,668)		24,912			0	111	06/20/2036.	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	03/20/2019.	Pass-Through Loss			1,817	1,777					0					0		06/20/2036.	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	03/25/2019.	MBS Paydown		78,847	78,847	72,567	60,428		33,583		33,583		78,847			0	736	01/25/2037.	1FM
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37	..	03/25/2019.	Pass-Through Loss			3,713						0					0		01/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	03/25/2019.	MBS Paydown		62,297	62,297	48,485	46,612		1,299		1,299		62,297			0	226	09/25/2037.	1FM
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37	..	03/25/2019.	Pass-Through Loss			17						0					0		09/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 and Administrative Symbol/ Market Indicator (a)
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27		01/20/2019.	MBS Paydown		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	112,125	10/20/2027.	1FE
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		03/15/2019.	MBS Paydown		37,353	37,353	37,376	27,584		(23,798)		(23,798)		37,353			0	562	08/15/2020.	5GI
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		03/25/2019.	MBS Paydown		21,328	21,328	21,835	21,387		408		408		21,328			0	211	02/25/2030.	1FM
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		03/18/2019.	MBS Paydown		20,000	20,000	19,997	19,958		2		2		20,000			0	94	03/18/2028.	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2019.	MBS Paydown		35,800	35,800	35,797	35,727		3		3		35,800			0	219	11/18/2028.	1FE
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		03/18/2019.	MBS Paydown		181,949	181,949	181,874	181,498		19		19		181,949			0	959	06/18/2029.	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2019.	MBS Paydown		1,006,508	1,006,508	987,125	989,868		673		673		1,006,508			0	5,493	10/18/2029.	1FE
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		03/18/2019.	MBS Paydown		165,362	165,362	165,345	165,349		1		1		165,362			0	1,139	02/18/2041.	1FE
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		03/25/2019.	MBS Paydown		4,862	4,862	3,668	3,530		99		99		4,862			0	51	02/25/2037.	1FM
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		03/25/2019.	Pass-Through Loss			1,068						0		(67)		67	67		02/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		03/25/2019.	MBS Paydown		21,743	21,743	19,033	17,240		109		109		21,743			0	202	04/25/2037.	1FM
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		03/25/2019.	Pass-Through Loss			7,856						0					0		04/25/2037.	1FM
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028		03/15/2019.	Paydown		329,266	329,266	329,266	329,266				0		329,266			0	1,756	02/15/2028.	1
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE		03/26/2019.	MBS Paydown		272,150	272,150	213,638	267,007		5,143		5,143		272,150			0	1,356	05/26/2036.	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		03/25/2019.	MBS Paydown		29,053	29,053	26,644	26,082		(3,401)		(3,401)		29,053			0	232	07/26/2037.	1FM
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		03/25/2019.	Pass-Through Loss			571						0		(47)		47	47		07/26/2037.	1FM
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		03/26/2019.	MBS Paydown		25,228	25,228	25,228	25,119		(135)		(135)		25,228			0	250	01/26/2036.	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		03/26/2019.	MBS Paydown		290,526	290,526	290,526	289,461		125		125		290,526			0	2,535	10/26/2035.	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2019.	Pass-Through Loss			682	403					0					0		10/26/2035.	1FM
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		03/26/2019.	MBS Paydown		92,723	92,723	91,025	92,306		(29)		(29)		92,723			0	1,054	11/26/2035.	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2019.	Pass-Through Loss			80,236	11,418			(1)		(1)		(272)		272	272		11/26/2035.	1FM
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35		03/26/2019.	MBS Paydown		15,155	15,155	15,029	15,094		(104)		(104)		15,155			0	139	09/26/2035.	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2019.	Pass-Through Loss			709	312			(0)		(0)					0		09/26/2035.	1FM
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36		03/26/2019.	MBS Paydown		21,683	21,683	21,683	20,512		720		720		21,683			0	145	04/26/2036.	1FM
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/26/2019.	Pass-Through Loss			24	21					0		(0)		0	0		04/26/2036.	1FM
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		03/26/2019.	MBS Paydown		168,918	168,918	168,918	168,281		102		102		168,918			0	1,529	01/26/2036.	1FM
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35		01/26/2019.	MBS Paydown		20,881	20,881	5,070	20,881				0		20,881			0	87	04/26/2035.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		01/26/2019.	Pass-Through Loss			1						0					0		09/26/2037.	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		03/26/2019.	MBS Paydown		4,542	4,542	2,471	2,280		(425)		(425)		4,542			0	59	09/26/2037.	1FM
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37		02/26/2019.	MBS Paydown		52,138	52,138	49,880	38,648		9,444		9,444		52,138			0	401	07/26/2037.	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2019.	Pass-Through Loss			(1,334)						0		(1,582)		1,582	1,582		07/26/2037.	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2019.	MBS Paydown		105,418	105,418	105,418	105,418		(0)		(0)		105,418			0	821	11/26/2035.	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2019.	Pass-Through Loss			22,794	12,533			0		0					0		11/26/2035.	1FM
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		03/26/2019.	MBS Paydown		385,164	385,164	385,164	383,828		64		64		385,164			0	2,336	09/26/2035.	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		03/26/2019.	Pass-Through Loss			11,771	6,510			1		1					0		09/26/2035.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		01/26/2019.	MBS Paydown		28,054	28,054	4,975	7,801		(5,380)		(5,380)		28,054			0	140	12/26/2036.	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/26/2019.	Pass-Through Loss			14,575				(26,773)		(26,773)		(95)		95	95		12/26/2036.	1FM
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		03/26/2019.	MBS Paydown		6,494	6,494	5,391	2,073		(2,104)		(2,104)		6,494			0	29	05/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35		03/26/2019	MBS Paydown		26,916	26,916	26,334	26,916				0		26,916			0	246	08/26/2035	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2019	MBS Paydown		82,934	82,934	82,934	82,669		188		188		82,934			0	791	02/26/2036	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		03/26/2019	MBS Paydown		3,973	3,973	3,973	3,961		47		47		3,973			0	50	01/26/2036	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		01/26/2019	Pass-Through Loss			6	6					0					0		01/26/2036	1FM
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2019	MBS Paydown		50,311	50,311	50,562	50,291		1		1		50,311			0	469	06/26/2037	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/26/2019	Pass-Through Loss			1,236	879			(1)		(1)					0		06/26/2037	1FM
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		01/26/2019	MBS Paydown		14,008	14,008	12,468	13,130		93		93		14,008			0	70	04/26/2037	1FM
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		03/26/2019	Pass-Through Loss			10,844				(7)		(7)					0		04/26/2037	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		02/26/2019	MBS Paydown		84,693	84,693	84,555	81,743		60		60		84,693			0	634	02/26/2036	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2019	Pass-Through Loss			59,988	45,701			92		92					0		02/26/2036	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2019	MBS Paydown		61,840	61,840	61,840	60,328		444		444		61,840			0	118	03/26/2037	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2019	MBS Paydown		66,231	66,231	66,231	66,231				0		66,231			0	206	03/26/2037	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2019	MBS Paydown		150,116	150,116	150,116	149,585		68		68		150,116			0	1,444	03/26/2036	1FM
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35		03/26/2019	MBS Paydown		123,140	123,140	123,140	123,140				0		123,140			0	721	08/26/2035	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		03/26/2019	MBS Paydown		381,575	381,575	290,895	307,368		(48,818)		(48,818)		381,575			0	1,485	06/26/2036	1FM
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		03/26/2019	MBS Paydown		155,892	155,892	150,435	153,880		1,122		1,122		155,892			0	1,522	03/26/2036	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2019	MBS Paydown		154,988	154,988	144,914	146,037		(769)		(769)		154,988			0	660	03/25/2043	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2019	MBS Paydown		69,738	69,738	65,162	65,638		(3,554)		(3,554)		69,738			0	303	04/25/2043	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		03/25/2019	MBS Paydown		284,282	284,282	269,180	270,123		(2,066)		(2,066)		284,282			0	1,642	05/25/2043	1FM
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		03/25/2019	MBS Paydown		28,449	28,449	27,787	27,862		37		37		28,449			0	165	07/25/2043	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		03/28/2019	MBS Paydown		950,886	950,886	690,103	749,267		46,084		46,084		950,886			0	3,837	12/27/2036	1FM
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		03/28/2019	Pass-Through Loss			(7,221)						0					0		12/27/2036	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2019	MBS Paydown		122,909	122,909	118,454	118,524		(12,512)		(12,512)		122,909			0	601	08/25/2043	1FM
126650 AN 0	CVS CAREMARK 6.204 10/10/25		03/10/2019	Sinking Fund Redemption		71,876	71,876	73,513	72,236		(11)		(11)		71,876			0	743	10/10/2025	2FE
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2019	Sinking Fund Redemption		52,843	52,843	52,843	52,843				0		52,843			0	467	01/11/2027	2FE
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		03/10/2019	Sinking Fund Redemption		72,656	72,656	85,313	81,588		(141)		(141)		72,656			0	842	01/10/2030	2FE
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		03/10/2019	Sinking Fund Redemption		44,787	44,787	45,877	45,568		(9)		(9)		44,787			0	503	01/10/2033	2FE
126650 BY 5	CVS CORP 5.926 01/10/2034		03/10/2019	Sinking Fund Redemption		109,157	109,157	110,684	110,273		(12)		(12)		109,157			0	1,080	01/10/2034	2FE
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		03/10/2019	Sinking Fund Redemption		66,915	66,915	66,915	66,915				0		66,915			0	465	08/11/2036	2FE
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036		03/25/2019	MBS Paydown		127,899	127,899	127,895	112,412		(11,630)		(11,630)		127,899			0	869	02/25/2036	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2019	MBS Paydown		83,944	83,944	73,210	70,329		12		12		83,944			0	339	02/20/2036	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2019	Pass-Through Loss			165						0					0		02/20/2036	1FM
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		03/25/2019	MBS Paydown		15,167	15,167	14,526	6,012		(6,298)		(6,298)		15,167			0	117	05/25/2036	1FM
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		02/25/2019	MBS Paydown		1,293	1,293	963	1,121		(30)		(30)		1,293			0	5	11/25/2033	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2019	MBS Paydown		114,776	114,776	101,590	99,816		(7,461)		(7,461)		114,776			0	1,185	04/25/2035	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2019	Pass-Through Loss			8,749						0					0		04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2019	MBS Paydown		78,075	78,075	71,652	67,865		(4,223)		(4,223)		78,075			0	682	04/25/2035	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2019	Pass-Through Loss			2,302						0					0		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 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 and Administrative Symbol/ Market Indicator (a)
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		03/25/2019	MBS Paydown		98,230	98,230	97,540	97,842		(38)		(38)		98,230			0	762	04/25/2034	1FM
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		03/25/2019	MBS Paydown		95,882	95,882	97,320	96,295		260		260		95,882			0	701	08/25/2024	1FM
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31		01/25/2019	MBS Paydown		347	347	348	347		20		20		347			0	2	11/25/2031	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		03/25/2019	MBS Paydown		216,710	216,710	188,247	182,585		(43,437)		(43,437)		216,710			0	1,071	05/25/2035	1FM
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		03/25/2019	Pass-Through Loss			143,177						0					0		05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2019	MBS Paydown		31,549	31,549	29,099	25,421		(6,130)		(6,130)		31,549			0	294	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2019	Pass-Through Loss			17,766	9,129					0		1,615		(1,615)	(1,615)		05/25/2035	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		02/25/2019	MBS Paydown		24,142	24,142				24,142		24,142		24,142			0	69	01/25/2036	1FM
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		02/25/2019	Pass-Through Loss			110,072						0					0		01/25/2036	1FM
12668A XL 4	CWALT 2005-63 5A1 PT SSNR FLT 12/25/35		03/25/2019	MBS Paydown		149,926	149,926	136,527	136,568		964		964		149,926			0	1,146	12/25/2035	1Z
12668A XL 4	CWALT 2005-63 5A1 PT SSNR FLT 12/25/35		03/25/2019	Pass-Through Loss			7,570	6,893					0		7,570		(7,570)	(7,570)		12/25/2035	1Z
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		03/25/2019	MBS Paydown		1,613	1,613	1,392	710		246		246		1,613			0	12	05/25/2036	1FM
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		03/25/2019	Pass-Through Loss			784	992					0					0		05/25/2036	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		02/20/2019	Pass-Through Loss			385						0					0		10/20/2035	1FM
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		03/20/2019	MBS Paydown		20,285	20,285	17,932	17,729		(751)		(751)		20,285			0	112	10/20/2035	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		03/20/2019	MBS Paydown		294,601	294,601	258,003	252,635		5,641		5,641		294,601			0	1,016	04/20/2036	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		03/20/2019	Pass-Through Loss			595						0					0		04/20/2036	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		03/20/2019	MBS Paydown		260,698	260,698	237,851	238,340		21,092		21,092		260,698			0	788	04/20/2036	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		03/20/2019	Pass-Through Loss			(18,857)	1,716					0		1,673		(1,673)	(1,673)		04/20/2036	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		03/25/2019	MBS Paydown		10,631	10,631	9,104	8,055		395		395		10,631			0	125	11/25/2035	1FM
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		03/25/2019	Pass-Through Loss			7,581						0					0		11/25/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		03/20/2019	MBS Paydown		62,771	62,771	56,985	57,568		(30,109)		(30,109)		62,771			0	422	12/20/2035	1FM
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		03/20/2019	Pass-Through Loss			2,428	2,204					0		2,160		(2,160)	(2,160)		12/20/2035	1FM
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		03/25/2019	MBS Paydown		18,647	18,647	16,137	15,717		(13,240)		(13,240)		18,647			0	124	01/25/2036	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2019	MBS Paydown		21,521	21,521	21,491	21,483		(7)		(7)		21,521			0	232	02/25/2033	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2019	MBS Paydown		15,821	15,821	15,845	15,851		479		479		15,821			0	113	09/20/2034	1FM
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		03/25/2019	MBS Paydown		195,094	195,094	195,455	194,620		8		8		195,094			0	727	05/25/2034	1FM
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		03/20/2019	MBS Paydown		157,482	157,482	143,308	144,906		7,654		7,654		157,482			0	1,479	06/20/2035	1FM
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		03/20/2019	MBS Paydown		36,743	36,743	36,903	36,928		405		405		36,743			0	225	11/20/2034	1FM
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		03/20/2019	MBS Paydown		107,018	107,018	107,484	107,559		1,181		1,181		107,018			0	656	11/20/2034	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		02/25/2019	Pass-Through Loss			300	280					0					0		08/25/2035	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2019	MBS Paydown		106,715	106,715	99,580	90,907		(3,515)		(3,515)		106,715			0	622	08/25/2035	1FM
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		03/15/2019	Paydown		36,098	36,098	36,098	36,098				0		36,098			0	310	01/15/2041	2
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		03/15/2019	Paydown		20,405	20,405	20,405	20,405				0		20,405			0	155	03/15/2042	1
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		03/15/2019	Paydown		109,384	109,384	109,384	109,384				0		109,384			0	891	01/15/2044	2FE
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		02/20/2019	MBS Paydown		82,500	82,500	81,860	82,015		17		17		82,500			0	1,341	08/20/2047	2FE
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28		02/20/2019	Distribution		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	211,963	01/20/2028	1Z
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28		02/20/2019	Distribution		5,000,000	5,000,000	5,000,000	5,011,827		(238)		(238)		5,011,589		(11,589)	(11,589)	74,224	01/20/2028	1Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2019	MBS Paydown		121,224	121,224	93,570	115,538		5,686		5,686		121,224			0	589	01/25/2036	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 and Administrative Symbol/ Market Indicator (a)
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2019.	MBS Paydown		243,230	243,230	200,435	243,230				0		243,230			0	995	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/15/2019.	MBS Paydown		107,902	107,902	107,862	107,877		1		1		107,902			0	792	02/15/2046.	1FE
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		03/15/2019.	MBS Paydown		564,299	564,299	563,669	563,758		(173)		(173)		564,299			0	3,147	08/15/2041.	1FE
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		03/15/2019.	MBS Paydown		494,545	494,545	494,541	494,504		(21)		(21)		494,545			0	3,275	07/15/2042.	1FE
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		03/15/2019.	MBS Paydown		300,253	300,253	300,027	300,043		115		115		300,253			0	1,515	06/15/2043.	1FE
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		03/25/2019.	MBS Paydown		72,991	72,991	72,264	72,452		(11)		(11)		72,991			0	649	06/25/2032.	1FM
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		03/25/2019.	MBS Paydown		273,232	273,232	273,275	266,138		4,819		4,819		273,232			0	1,929	11/25/2035.	3FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2019.	MBS Paydown		10,818	10,818	9,299	7,961		(1,145)		(1,145)		10,818			0	72	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2019.	Pass-Through Loss			177						0		(5)		5	5		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2019.	MBS Paydown		10,242	10,242	8,976	7,461		30,271		30,271		10,242			0	119	11/25/2036.	1FM
16282F AC 5	CATALINA MARKETING TL B L+350 04/09/2021		02/15/2019.	Exchanged		256,325	1,500,000	1,290,000	(64,695)	(404)			(404)		275,221		(18,896)	(18,896)		04/09/2021.	6Z
16282F AG 6	CATALINA MARKETING NM A L+10. 06/14/2019		02/15/2019.	Exchanged		83,384	85,086	83,384	83,392		416		416		83,808		(424)	(424)	1,358	06/14/2019.	4Z
16282F AH 4	CHECKOUT HOLDING ROLL-UP L+550 8/15/23		02/15/2019.	Exchanged		171,270	214,088	171,270					0		171,270			0	1,098	08/15/2023.	4Z
16282F AJ 0	CHECKOUT HOLDING DIP-TL B L+10 6/14/19		02/15/2019.	Exchanged		90,334	92,178	90,334			171		171		90,506		(171)	(171)	769	06/14/2019.	4Z
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		03/05/2019.	Paydown		159,620	159,620	159,819	159,789		(2)		(2)		159,620			0	985	01/05/2036.	1
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		03/20/2019.	MBS Paydown		599,355	599,355	599,355	599,313		24		24		599,355			0	3,737	03/20/2043.	1FE
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/25/2019.	MBS Paydown		191,023	191,023	161,915	161,314		(42,713)		(42,713)		191,023			0	1,668	10/25/2035.	1FM
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		03/25/2019.	Pass-Through Loss			10,762	9,122					0		8,895		(8,895)	(8,895)		10/25/2035.	1FM
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2019.	MBS Paydown		111,331	111,331	100,755	98,252		(7,132)		(7,132)		111,331			0	692	03/25/2034.	1FM
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		03/25/2019.	MBS Paydown		49,234	49,234	45,849	47,097		1,723		1,723		49,234			0	200	05/25/2034.	1FM
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		03/25/2019.	MBS Paydown		68,987	68,987	64,222	64,514		1,335		1,335		68,987			0	450	05/25/2035.	1FM
17307G TY 4	CMLTI 2005-3 24A1 SEQ SNR FLT 08/25/2035		03/25/2019.	MBS Paydown		98,534	98,534	93,730			(175)		(175)		98,534			0	356	08/25/2035.	1Z
17307G TY 4	CMLTI 2005-3 24A1 SEQ SNR FLT 08/25/2035		03/25/2019.	Pass-Through Loss			136	129					0		136		(136)	(136)		08/25/2035.	1Z
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		03/25/2019.	MBS Paydown		22,261	22,261	19,169	18,610		(10,259)		(10,259)		22,261			0	181	12/25/2035.	1FM
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		03/25/2019.	Pass-Through Loss			482						0					0		12/25/2035.	1FM
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		03/25/2019.	MBS Paydown		2,473	2,473	2,059	763		115		115		2,473			0	19	08/25/2035.	1FM
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		03/25/2019.	MBS Paydown		137,897	137,897	133,459	134,093		2,771		2,771		137,897			0	988	11/25/2035.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2019.	MBS Paydown		98,444	98,444	93,625	88,690		(2,135)		(2,135)		98,444			0	756	04/25/2036.	1FM
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		03/25/2019.	Pass-Through Loss			2,969						0					0		04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		03/25/2019.	MBS Paydown		135,814	135,814	128,779	115,479		(5,698)		(5,698)		135,814			0	1,088	04/25/2036.	1FM
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		03/25/2019.	Pass-Through Loss			4,097						0					0		04/25/2036.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2019.	MBS Paydown		99,237	99,237	95,524	95,481		1,152		1,152		99,237			0	788	06/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		03/25/2019.	MBS Paydown		4,060	4,060	1,417	1,359		(3,731)		(3,731)		4,060			0	17	03/25/2037.	1FM
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		03/25/2019.	Pass-Through Loss			135						0					0		03/25/2037.	1FM
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		03/25/2019.	MBS Paydown		28,875	28,875	9,818	10,959		(9,487)		(9,487)		28,875			0	414	01/25/2036.	1FM
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037		03/25/2019.	MBS Paydown		360,790	360,790	358,084	360,289				0		360,790			0	3,679	02/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2019.	MBS Paydown		118,860	118,860	118,860	128,589		44		44		118,860			0	1,288	04/25/2037.	1FM
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE		03/25/2019.	MBS Paydown		416,941	416,941	327,299	359,545		(51,506)		(51,506)		416,941			0	2,476	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 and Administrative Symbol/ Market Indicator (a)
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		03/25/2019	MBS Paydown		78,793	78,793	21,441	49,365		(26,737)		(26,737)		78,793			0	710	11/25/2035	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		03/25/2019	MBS Paydown		14,683	14,683	11,123	12,033		3,417		3,417		14,683			0	156	11/25/2035	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		03/25/2019	Pass-Through Loss			1,142						0					0		11/25/2035	1FM
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		03/25/2019	MBS Paydown		157,424	157,424	155,062	156,251		228		228		157,424			0	1,632	05/25/2037	1FM
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		03/25/2019	MBS Paydown		110,869	110,869	111,319	111,273		646		646		110,869			0	743	06/25/2044	1FM
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		03/25/2019	MBS Paydown		36,285	36,285	36,069	35,783		(117)		(117)		36,285			0	243	06/25/2044	1FM
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		03/25/2019	MBS Paydown		155,206	155,206	155,137	155,143		(3)		(3)		155,206			0	1,088	12/26/2047	1FE
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2019	MBS Paydown		383,206	383,206	383,102	383,115		60		60		383,206			0	1,740	10/25/2040	1FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		03/15/2019	MBS Paydown		808,034	808,034	808,010	808,023		10		10		808,034			0	3,203	09/15/2023	1FE
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		03/15/2019	MBS Paydown		1,641	1,641	1,640	306				0		1,641			0	26	03/15/2027	1FM
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2019	Sinking Fund Redemption		281,552	281,552	281,552	281,552				0		281,552			0	8,447	02/28/2033	2FE
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052		03/15/2019	MBS Paydown		853,418	853,418	853,411	853,399		(1,512)		(1,512)		853,418			0	3,033	11/15/2052	1FE
21872M AG 7	CAFL 2018-2 B ABS MEZ 4.559 11/15/2052		01/15/2019	MBS Paydown		86,635	86,635	86,632	86,631		(149)		(149)		86,635			0	329	11/15/2052	1FE
22160@ AA 6	COSTCO MONTEREY PARK CTL 3.91 06/20/2043		03/20/2019	Paydown		26,223	26,223	26,223	26,223				0		26,223			0	171	06/20/2043	1FE
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033		03/25/2019	MBS Paydown		31,398	31,398	31,398	31,431		44		44		31,398			0	224	06/25/2033	1FM
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2019	MBS Paydown		97,387	97,387	98,294	97,680		(536)		(536)		97,387			0	1,269	06/25/2033	1FM
22541Q XS 6	CSFB 2003-23 DB1 SUB 5.8285 09/25/2033		03/25/2019	MBS Paydown		28,576	28,576	28,594	28,593		130		130		28,576			0	272	09/25/2033	1Z
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		03/25/2019	MBS Paydown		104,422	104,422	83,015	85,896		3,242		3,242		104,422			0	727	10/25/2034	1FM
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		02/25/2019	MBS Paydown		479,400	479,400	423,070	426,495		28,607		28,607		479,400			0	3,148	07/25/2035	1FM
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		03/25/2019	MBS Paydown		1,708,908	1,708,908	1,708,851	1,708,875		6		6		1,708,908			0	9,612	07/25/2024	1FE
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		03/25/2019	MBS Paydown		6,210	6,210	6,435	6,345		(71)		(71)		6,210			0	74	02/25/2033	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	03/18/2019	MBS Paydown		183,250	183,250	180,983	181,691		91		91		183,250			0	939	04/18/2028	1FE
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	03/18/2019	MBS Paydown		280,374	280,374	271,349	273,858		360		360		280,374			0	1,421	08/18/2029	1FE
22942M BF 2	CSMC 2006-8 5A1 PT SNR FLT 10/25/2026		03/25/2019	MBS Paydown		12,757	12,757	12,438			(234)		(234)		12,757			0	115	10/25/2026	1FM
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2019	MBS Paydown		150,901	150,901	135,504	134,117		4,195		4,195		150,901			0	739	02/25/2043	1FM
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		03/15/2019	Paydown		186,424	186,424	186,424	186,424				0		186,424			0	1,637	12/15/2028	1
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		03/15/2019	Paydown		38,483	38,483	38,867	38,810		(3)		(3)		38,483			0	295	07/15/2037	2
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		03/15/2019	Paydown		112,155	112,155	113,276	113,016		(17)		(17)		112,155			0	659	12/15/2029	1
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		03/15/2019	Paydown		107,876	107,876	107,876	107,876				0		107,876			0	733	05/15/2034	1FE
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		03/15/2019	Paydown		48,657	48,657	48,657	48,657				0		48,657			0	375	12/15/2037	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038		03/15/2019	Paydown		52,675	52,675	52,675	52,675				0		52,675			0	340	12/15/2038	1
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		03/15/2019	MBS Paydown		23,245	23,245	16,242	20,681		(10,746)		(10,746)		23,245			0	101	07/15/2036	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2019	MBS Paydown		55,531	55,531	42,061	50,017		6,278		6,278		55,531			0	222	12/25/2046	1FM
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		03/25/2019	MBS Paydown		162,172	162,172	100,547	116,846		20,695		20,695		162,172			0	802	05/25/2047	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2019	MBS Paydown		37,500	37,500	37,500	37,500				0		37,500			0	373	02/20/2045	2FE
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		02/20/2019	MBS Paydown		45,000	45,000	45,000	45,000				0		45,000			0	408	11/20/2047	2FE
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		02/20/2019	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	529	11/20/2047	2FE
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47		02/20/2019	MBS Paydown		30,000	30,000	29,986	29,988		0		0		30,000			0	251	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 and Administrative Symbol/ Market Indicator (a)
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021		03/12/2019.	MBS Paydown		45,769	45,769	48,209	46,378		(664)		(664)		45,769			0	182	07/12/2044.	1FM
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		03/19/2019.	MBS Paydown		152,533	152,533	133,800	133,957		2,449		2,449		152,533			0	746	09/19/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2019.	MBS Paydown		399,682	399,682	399,560	399,583		52		52		399,682			0	2,058	06/25/2040.	1FE
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33		03/15/2019.	Paydown		54,329	54,329	54,329	54,428				0		54,329			0	414	03/15/2033.	1FE
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		02/10/2019.	Sinking Fund Redemption		81,068	81,068	81,068	81,064		0		0		81,068			0	2,765	08/10/2022.	1FE
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		01/30/2019.	Sinking Fund Redemption		153,409	153,409	153,409	153,407		0		0		153,409			0	2,781	07/30/2027.	1FE
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		01/30/2019.	Sinking Fund Redemption		76,705	76,705	76,705	76,704		0		0		76,705			0	1,486	07/30/2027.	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		02/15/2019.	MBS Paydown		26,880	26,880	25,995	24,718				0		26,880			0	113	08/15/2030.	1FM
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		03/25/2019.	MBS Paydown		98,755	98,755	77,770	83,824		(1,052)		(1,052)		98,755			0	100	12/25/2036.	1FM
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		03/25/2019.	MBS Paydown		98,147	98,147	52,263	44,476		3,071		3,071		98,147			0	450	10/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2019.	MBS Paydown		10,242	10,241	10,225	6,785		(945)		(945)		10,241			0	74	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2019.	Pass-Through Loss			711	710					0					0		02/25/2036.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2019.	MBS Paydown		169,574	169,574	156,439	156,976		(862)		(862)		169,574			0	734	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2019.	Pass-Through Loss			6,049						0					0		02/25/2037.	1FM
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		03/25/2019.	MBS Paydown		79,452	79,452	57,702	59,446		(7,972)		(7,972)		79,452			0	379	02/25/2035.	1FM
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		03/25/2019.	MBS Paydown		164,524	164,524	123,486	126,912		(12,926)		(12,926)		164,524			0	747	06/25/2035.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		02/25/2019.	Pass-Through Loss			(146)						0		(147)		147	147		02/25/2036.	1FM
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		03/25/2019.	MBS Paydown		10,393	10,393	9,330	8,695		(1,345)		(1,345)		10,393			0	65	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2019.	MBS Paydown		14,337	14,337	14,314	9,499		(1,322)		(1,322)		14,337			0	103	02/25/2036.	1FM
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		03/25/2019.	Pass-Through Loss			996	994					0					0		02/25/2036.	1FM
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	03/14/2019.	MBS Paydown		1,247,763	1,247,763	1,247,455	1,247,621		63		63		1,247,763			0	6,578	07/14/2028.	1FE
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20		01/18/2019.	Cash Tender		2,045,620	2,000,000	1,965,920	1,995,253		199		199		1,995,452		4,548	4,548	100,127	02/01/2020.	2FE
25468P CK 0	DISNEY (WALT) CO 5.50 03/15/19		03/15/2019.	Maturity		10,000,000	10,000,000	9,981,800	9,999,521		479		479		10,000,000			0	275,000	03/15/2019.	1FE
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		01/25/2019.	MBS Paydown		40,000	40,000	40,000	40,000				0		40,000			0	447	10/25/2045.	2FE
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		01/25/2019.	MBS Paydown		52,500	52,500	52,500	52,500				0		52,500			0	540	07/25/2047.	2FE
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		01/25/2019.	MBS Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	180	07/25/2048.	2FE
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		01/25/2019.	MBS Paydown		8,750	8,750	8,747	8,748		0		0		8,750			0	95	07/25/2048.	2FE
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		03/15/2019.	Paydown		107,364	107,364	107,847	107,745		(4)		(4)		107,364			0	928	03/15/2034.	2
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		01/20/2019.	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	456	07/20/2045.	2FE
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		01/20/2019.	MBS Paydown		17,500	17,500	17,500	17,500				0		17,500			0	207	04/20/2048.	2FE
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		01/15/2019.	MBS Paydown		77,949	77,949	77,935	77,948		0		0		77,949			0	1,130	07/15/2024.	2FE
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		01/15/2019.	MBS Paydown		313,091	313,091	313,086	313,091				0		313,091			0	2,727	07/15/2023.	2FE
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		01/15/2019.	MBS Paydown		701,210	701,210	701,201	701,204		0		0		701,210			0	6,975	04/15/2027.	2FE
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		01/15/2019.	MBS Paydown		535,396	535,396	535,307	535,338		2		2		535,396			0	4,819	04/15/2027.	2FE
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022		03/10/2019.	Call		4,235,588	4,000,000	3,961,080	3,982,803		17,197		17,197		4,000,000			0	286,463	12/01/2022.	2FE
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	03/15/2019.	MBS Paydown		402,121	402,121	397,008	398,803		227		227		402,121			0	2,319	06/15/2040.	1FE
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		01/15/2019.	Maturity		6,935,976	6,935,976	6,935,976	6,935,976				0		6,935,976			0	60,690	01/15/2019.	1
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		01/15/2019.	Paydown		625,046	625,046	625,046	625,050		(0)		(0)		625,046			0	5,079	04/15/2028.	1FE

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 and Administrative Symbol/ Market Indicator (a)
26848# AA 5	EDX/GE SUPPLY CHAIN CTL 4.40 01/15/2029		01/15/2019	Paydown		504,970	504,970	504,970	504,974		1		1		504,970			0	6,419	01/15/2029	1FE
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	03/15/2019	MBS Paydown		374,886	374,886	374,866	374,876		6		6		374,886			0	2,685	12/15/2039	1FE
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		01/01/2019	MBS Paydown		128,626	128,626	129,269	128,626				0		128,626			0	1,728	10/01/2025	1FE
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		01/01/2019	MBS Paydown		124,461	124,461	124,671	124,461				0		124,461			0	1,699	10/01/2025	1FE
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		03/19/2019	MBS Paydown		263,694	263,694	254,959	259,355		1,629		1,629		263,694			0	867	04/19/2044	1FE
288522 AC 9	ELLINGTON FINANCIAL 5.25 09/01/2022		02/13/2019	Exchanged		39,875,200	40,000,000	40,000,000	40,000,743		(25)		(25)		40,000,718		(125,518)	(125,518)	945,000	09/01/2022	1FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2019	Sinking Fund Redemption		161,961	161,961	161,961	161,961				0		161,961			0	4,218	02/11/2030	1FE
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020		01/22/2019	Consent Fee		2,000							0		2,000			0		03/15/2020	2FE
29250R AU 0	ENBRIDGE ENERGY 4.20 09/15/2021		01/22/2019	Consent Fee		3,000							0		3,000			0		09/15/2021	2FE
29250R AW 6	ENBRIDGE ENERGY 5.875 10/15/2025		01/22/2019	Consent Fee		24,000							0		24,000			0		10/15/2025	2FE
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		01/02/2019	Paydown		2,381,538	2,381,538	2,393,446	2,395,958		(14,419)		(14,419)		2,381,538			0	9,881	06/30/2022	2FE
29365T AA 2	ENTERGY TEXAS 7 02/01/19		02/01/2019	Maturity		7,000,000	7,000,000	7,446,074	7,006,413		(6,413)		(6,413)		7,000,000			0	249,375	02/01/2019	1FE
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033		03/15/2019	Paydown		112,311	112,311	112,311	112,311				0		112,311			0	733	07/15/2033	1FE
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		03/15/2019	Paydown		27,807	27,807	27,812	27,811		(0)		(0)		27,807			0	210	02/15/2035	1
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37		03/15/2019	Paydown		15,981	15,981	15,981	15,981				0		15,981			0	121	06/15/2037	1
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19		01/15/2019	Maturity		180,745	180,745	171,859	176,474		4,271		4,271		180,745			0	6,186	01/15/2019	2FE
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19		01/15/2019	Maturity		11,954	11,954	13,215	11,961		(7)		(7)		11,954			0	493	01/15/2019	2FE
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		01/30/2019	MBS Paydown		1,367,089	1,367,089	1,367,089	1,367,085		4		4		1,367,089			0	17,089	07/30/2026	1FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2019	MBS Paydown		57,411	57,411	50,262	53,071		(2,366)		(2,366)		57,411			0	236	10/25/2036	1FM
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035		03/25/2019	MBS Paydown		40,618	40,618	33,103	40,262		(396)		(396)		40,618			0	157	03/25/2035	1FM
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036		03/25/2019	MBS Paydown		128,453	128,453	99,230	125,792		(7,560)		(7,560)		128,453			0	440	01/25/2036	1FM
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		03/25/2019	MBS Paydown		348,032	348,032	324,292	345,394		(2,412)		(2,412)		348,032			0	1,570	07/25/2036	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		03/25/2019	MBS Paydown		391,725	391,725	353,727	344,941		27,612		27,612		391,725			0	2,616	09/25/2035	1FM
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35		03/25/2019	Pass-Through Loss			7,043						0					0		09/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		03/25/2019	MBS Paydown		224,866	224,866	213,979	179,467		(2,874)		(2,874)		224,866			0	2,241	11/25/2035	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		03/25/2019	Pass-Through Loss			72,314	68,813					0					0		11/25/2035	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2019	MBS Paydown		349,178	349,178	344,188	317,902		24,655		24,655		349,178			0	1,310	11/25/2035	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		03/25/2019	MBS Paydown		56,610	56,610	35,343	40,883		16,706		16,706		56,610			0	403	05/25/2036	1FM
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36		03/25/2019	Pass-Through Loss			7,819	4,882					0		5,339		(5,339)	(5,339)		05/25/2036	1FM
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36		03/25/2019	MBS Paydown		6,954	6,954	5,841	5,517		(44)		(44)		6,954			0	44	11/25/2036	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		03/25/2019	MBS Paydown		216,216	216,216	145,493	137,164		(45,563)		(45,563)		216,216			0	2,125	11/25/2037	1FM
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37		03/25/2019	Pass-Through Loss			7,777						0					0		11/25/2037	1FM
33803W AA 7	FISHERS LANE 3.666 08/05/2030		03/05/2019	Sinking Fund Redemption		211,482	211,482	211,482	211,482				0		211,482			0	1,294	08/05/2030	1FE
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47		01/30/2019	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	289	04/30/2047	2FE
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/30/47		01/30/2019	MBS Paydown		15,000	15,000	15,000	15,000				0		15,000			0	191	04/30/2047	2FE
34417Q AA 6	FOCUS 2018-1 A2 ABS SNR 5.184 10/30/2048		01/30/2019	MBS Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	393	10/30/2048	2FE
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		02/14/2019	Distribution		40,100,000	40,100,000	40,094,980	40,096,097		5,058		5,058		40,101,155		(1,155)	(1,155)	317,963	12/15/2028	1Z
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033		03/15/2019	MBS Paydown		1,153,421	1,153,421	1,153,254	1,153,285		7		7		1,153,421			0	6,379	07/15/2033	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					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 and Administrative Symbol/ Market Indicator (a)
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		01/25/2019.	MBS Paydown		22,018	22,018	18,344	18,251		729		729		22,018			0	151	11/25/2052.	1
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE		02/21/2019.	BREAN CAPITAL, LLC		11,494,291	12,631,089	10,523,276	10,469,809		(12,369)		(12,369)		10,454,402		1,039,889	1,039,889	171,863	11/25/2052.	1
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28		03/25/2019.	MBS Paydown		2,114	2,114	2,170	1,964	487	117		604		2,114			0	24	12/25/2028.	6FM
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35		03/25/2019.	MBS Paydown		64,363	64,363	54,286	54,696		2,394		2,394		64,363			0	329	07/25/2035.	1FM
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035		03/25/2019.	MBS Paydown		43,549	43,549	41,099	40,831		278		278		43,549			0	332	05/25/2035.	1FM
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35		03/25/2019.	MBS Paydown		12,936	12,936	12,292	12,891		2		2		12,936			0	92	07/25/2035.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		03/10/2019.	MBS Paydown		463,693	463,693	468,313	463,184		848		848		463,693			0	3,055	08/10/2044.	1FM
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032		03/25/2019.	MBS Paydown		11,829	11,829	11,537	11,531		(2,532)		(2,532)		11,829			0	64	10/25/2032.	1FM
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		03/25/2019.	MBS Paydown		370,419	370,419	245,718	232,159		7,232		7,232		370,419			0	986	03/25/2047.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2019.	MBS Paydown		36,769	36,769	35,179	35,695		(899)		(899)		36,769			0	221	01/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2019.	Pass-Through Loss			17	250					0		244		(244)	(244)		01/25/2036.	1FM
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		03/25/2019.	MBS Paydown		113,982	113,982	111,702	113,742		(230)		(230)		113,982			0	650	06/25/2035.	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/25/2019.	MBS Paydown		152,105	152,105	141,809	139,881		(2,209)		(2,209)		152,105			0	1,072	07/25/2035.	1FM
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/25/2019.	Pass-Through Loss			(1,630)						0					0		07/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	MBS Paydown		63,170	63,170	54,890	52,697		(726)		(726)		63,170			0	630	11/25/2035.	1FM
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	Pass-Through Loss			(1,788)						0		(1,748)		1,748	1,748		11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	MBS Paydown		26,169	26,169	22,680	23,228		(8,447)		(8,447)		26,169			0	190	11/25/2035.	1FM
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035		03/25/2019.	Pass-Through Loss			(5,574)						0		(5,079)		5,079	5,079		11/25/2035.	1FM
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		03/25/2019.	MBS Paydown		139,257	139,257	132,434	133,129		2,224		2,224		139,257			0	1,006	11/25/2035.	1FM
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035		03/25/2019.	MBS Paydown		46,349	46,349	43,551	43,339		(3,012)		(3,012)		46,349			0	238	05/25/2035.	1FM
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034		03/25/2019.	MBS Paydown		104,048	104,048	101,057	101,101		57		57		104,048			0	829	08/25/2034.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2019.	MBS Paydown		85,467	85,467	85,920	85,899		816		816		85,467			0	687	09/25/2034.	1FM
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034		03/25/2019.	MBS Paydown		1,338	1,338	1,340	1,338		66		66		1,338			0	11	09/25/2034.	1FM
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035		03/25/2019.	MBS Paydown		177,848	177,848	163,176	163,550		3,141		3,141		177,848			0	1,852	04/25/2035.	1FM
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035		02/25/2019.	MBS Paydown		24,768	24,768	24,071	24,092		(5,717)		(5,717)		24,768			0	122	04/25/2035.	1FM
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34		03/25/2019.	MBS Paydown		12,956	12,956	12,984	13,008		201		201		12,956			0	152	12/25/2034.	2FM
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036		03/25/2019.	MBS Paydown		59,931	59,931	41,352	27,786		(20,092)		(20,092)		59,931			0	278	07/25/2036.	1FM
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030		03/15/2019.	Paydown		299,283	299,283	301,977	301,477		(39)		(39)		299,283			0	1,748	11/15/2030.	1
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		03/25/2019.	MBS Paydown		67,354	67,354	51,889	53,807		(11,407)		(11,407)		67,354			0	364	05/25/2036.	1FM
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036		03/25/2019.	Pass-Through Loss			(3,425)	387					0		379		(379)	(379)		05/25/2036.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		03/10/2019.	MBS Paydown		313,254	313,254	319,439	314,510		(73)		(73)		313,254			0	2,584	03/10/2044.	1FM
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		03/15/2019.	Paydown		70,057	70,057	70,057	70,057				0		70,057			0	533	05/15/2038.	1
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		03/25/2019.	MBS Paydown		12,909	12,909	11,965	11,413		(5,536)		(5,536)		12,909			0	129	06/25/2027.	1FM
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		03/25/2019.	Pass-Through Loss			2,764	2,562					0					0		06/25/2027.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2019.	Sinking Fund Redemption		137,401	137,401	139,324	138,536		(16)		(16)		137,401			0	1,473	10/09/2029.	2FE
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/10/2019.	MBS Paydown		61,731	61,731	58,766	61,731				0		61,731			0	600	11/10/2045.	1FM
370334 BH 6	GENERAL MILLS INC 5.65 02/15/2019		02/15/2019.	Maturity		3,000,000	3,000,000	2,997,420	2,999,961		39		39		3,000,000			0	84,750	02/15/2019.	2FE
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		03/14/2019.	Distribution		29,500,000	29,500,000	29,500,000	29,480,252		1,714		1,714		29,481,966		18,034	18,034	473,029	03/08/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
38174V AC 5	GOCAP 2017-34A A2 CLO MEZ FLT 03/08/2029		03/14/2019	Distribution		3,500,000	3,500,000	3,500,000	3,497,834		(61)		(61)		3,497,773		2,227	2,227	64,274	03/08/2029	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2019	MBS Paydown		32,344	32,344	32,182	32,863		(239)		(239)		32,344			0	241	09/25/2034	1FM
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		03/25/2019	MBS Paydown		1,700,551	1,700,551	1,700,529	1,700,533		2		2		1,700,551			0	9,014	01/25/2023	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		03/25/2019	MBS Paydown		340,110	340,110	340,110	340,110		0		0		340,110			0	2,026	01/25/2023	1FE
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		01/19/2019	MBS Paydown		2,140,529	2,140,529	2,139,887	2,140,529				0		2,140,529			0	6,256	03/19/2037	1FE
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		03/21/2019	MBS Paydown		12,591	12,591	8,877	9,600		731		731		12,591			0	73	07/21/2036	1FM
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		03/21/2019	Pass-Through Loss			17	12					0					0		07/21/2036	1FM
41161P CX 9	HVMLT 2004-1 1A SEQ SNR FLT 04/19/2034		03/19/2019	MBS Paydown		11,840	11,840	11,292			(1,423)		(1,423)		11,840			0	61	04/19/2034	1FM
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		03/19/2019	MBS Paydown		49,978	49,978	40,107	46,555		6		6		49,978			0	183	06/19/2034	1FM
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		03/19/2019	MBS Paydown		21,608	21,608	21,513	21,444		(1,044)		(1,044)		21,608			0	138	06/19/2034	1FM
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		03/19/2019	MBS Paydown		9,147	9,147	9,273	9,395		1,466		1,466		9,147			0	71	08/19/2034	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		01/19/2019	Pass-Through Loss			(1)						0		(1)		1	1		07/19/2035	1FM
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		03/19/2019	MBS Paydown		7,644	7,644	6,935	6,428		(852)		(852)		7,644			0	63	07/19/2035	1FM
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		03/19/2019	MBS Paydown		46,371	46,371	32,443	30,844		(1,653)		(1,653)		46,371			0	210	11/19/2035	1FM
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		03/19/2019	MBS Paydown		5,757	5,757	4,060	4,646		(9,337)		(9,337)		5,757			0	38	08/19/2045	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2019	MBS Paydown		9,235	9,235	6,555	5,638		(2,415)		(2,415)		9,235			0	32	09/19/2046	1FM
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		03/19/2019	Pass-Through Loss			309	269					0		(45)		45	45		09/19/2046	1FM
41162G AA 0	HVMLT 2006-11 A1A SEQ SSNR FLT 12/19/36		01/19/2019	Pass-Through Loss			2,683	2,419					0		2,683		(2,683)	(2,683)		12/19/2036	1FM
41162G AA 0	HVMLT 2006-11 A1A SEQ SSNR FLT 12/19/36		03/19/2019	MBS Paydown		191,114	191,114	172,302			(3,814)		(3,814)		191,114			0	633	12/19/2036	1FM
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		03/20/2019	MBS Paydown		31,500	31,500	31,467	31,469		(2)		(2)		31,500			0	335	06/20/2048	2FE
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048		03/20/2019	MBS Paydown		35,000	35,000	35,000	35,000				0		35,000			0	434	06/20/2048	2FE
416515 AV 6	HARTFORD FINL 6.00 01/15/2019 MTN		01/15/2019	Maturity		2,000,000	2,000,000	1,997,560	1,999,990		10		10		2,000,000			0	60,000	01/15/2019	2FE
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026		01/15/2019	Sinking Fund Redemption		123,746	123,746	123,746	123,746				0		123,746			0	2,413	01/15/2026	1FE
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20		03/18/2019	Make Whole Call		4,134,793	4,000,000	3,971,880	3,995,367		4,633		4,633		4,000,000			0	238,918	04/15/2020	2FE
423457 AB 6	HELMERICH INTL 4.65 03/15/2025		12/20/2018	Exchanged					232				0					0	79,760	03/15/2025	2FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		03/20/2019	MBS Paydown		273,169	273,169	272,983	272,951		182		182		273,169			0	5,450	09/21/2040	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		03/20/2019	MBS Paydown		190,949	190,949	190,947	190,949				0		190,949			0	4,535	09/20/2038	1FE
43133A AA 5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038		01/10/2019	MBS Paydown		2,502,439	2,502,439	2,452,390	2,454,157		48,281		48,281		2,502,439			0	24,137	10/10/2038	1FE
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		03/25/2019	MBS Paydown		290,448	290,448	173,301	285,786		(8,688)		(8,688)		290,448			0	1,394	07/25/2037	1FM
43722# AA 1	HOME DEPOT MONTEREY PK CTL 3.71 06/15/38		03/15/2019	Paydown		45,880	45,880	45,880	45,880				0		45,880			0	284	06/15/2038	1
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		03/17/2019	MBS Paydown		79,169	79,169	78,560	79,169				0		79,169			0	428	10/17/2033	1FE
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		03/25/2019	MBS Paydown		111,801	111,801	101,809	101,941		(2,560)		(2,560)		111,801			0	522	03/25/2035	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		03/25/2019	MBS Paydown		7,942	7,942	6,937	6,333		(818)		(818)		7,942			0	32	04/25/2037	1FM
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		03/25/2019	Pass-Through Loss			1,437						0					0		04/25/2037	1FM
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		03/25/2019	MBS Paydown		1,142,423	1,142,423	999,160	1,039,659		37,134		37,134		1,142,423			0	5,920	12/25/2036	1FM
440405 AE 8	HORZN 2018-1 A ABS SSNR 4.458 12/15/2038		03/15/2019	MBS Paydown		192,308	192,308	192,304	192,305		(2)		(2)		192,308			0	1,786	12/15/2038	1FE
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2019	Sinking Fund Redemption		287,307	287,307	281,469	285,617		146		146		287,307			0	7,211	03/15/2023	1FE
44329H AS 3	HP COMM LLC 5.32 03/15/2023		03/15/2019	Sinking Fund Redemption		48,048	48,048	47,265	47,824		19		19		48,048			0	1,278	03/15/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 and Administrative Symbol/ Market Indicator (a)
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2019.	MBS Paydown		67,676	67,676	67,676	67,677		0		0		67,676			0	716	01/25/2043.	3FE
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		03/25/2019.	MBS Paydown		24,068	24,068	23,157	22,194		(1,481)		(1,481)		24,068			0	176	09/25/2034.	1FM
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035		03/25/2019.	MBS Paydown		13,738	13,738	12,571	12,734		(1,622)		(1,622)		13,738			0	75	01/25/2035.	1FM
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2019.	MBS Paydown		154,988	154,988	125,927	134,889		(556)		(556)		154,988			0	851	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2019.	MBS Paydown		39,089	39,089	19,476	3,886		7,545		7,545		39,089			0	256	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2019.	Pass-Through Loss			2,519	1,255					0					0		08/25/2035.	1FM
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		03/25/2019.	MBS Paydown		4,135	4,135	2,895	3,187		(169)		(169)		4,135			0	23	05/25/2036.	1FM
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/23/2019.	Distribution		650,000	650,000	650,000	93,682		650,000		650,000		650,000			0		12/13/2018.	5GI
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		02/25/2019.	Pass-Through Loss			6,676	5,378					0		6,676		(6,676)	(6,676)		02/25/2037.	1FM
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		03/25/2019.	MBS Paydown		220,747	220,747	177,839	182,706		8,834		8,834		220,747			0	915	02/25/2037.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2019.	MBS Paydown		225,746	225,746	168,183	166,675		16,449		16,449		225,746			0	1,025	02/25/2035.	1FM
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		03/25/2019.	Pass-Through Loss			24,044						0		(182)		182	182		02/25/2035.	1FM
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035		03/25/2019.	MBS Paydown		13,647	13,647	13,545	13,551		(0)		(0)		13,647			0	130	03/25/2035.	1FM
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		03/25/2019.	MBS Paydown		5,683	5,683	5,097	5,105		(2,947)		(2,947)		5,683			0	38	01/25/2036.	1FM
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033		03/25/2019.	MBS Paydown		7,929	7,929	7,993	7,929				0		7,929			0	80	07/25/2033.	1FM
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE		03/25/2019.	MBS Paydown		74,875	74,875	78,338	78,138		(1,974)		(1,974)		74,875			0	667	08/25/2034.	3FM
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		03/25/2019.	MBS Paydown		12,965	12,965	10,631	10,767		(3,253)		(3,253)		12,965			0	60	10/25/2034.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		03/25/2019.	MBS Paydown		47,582	47,582	42,158	43,172		(1,145)		(1,145)		47,582			0	264	07/25/2046.	1FM
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		03/25/2019.	Pass-Through Loss			13,257	11,746					0		12,055		(12,055)	(12,055)		07/25/2046.	1FM
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36		03/25/2019.	MBS Paydown		117,688	117,688	70,539	71,420		7,306		7,306		117,688			0	561	07/25/2036.	1FM
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37		03/25/2019.	MBS Paydown		118,668	118,668	111,690	105,636		(7,491)		(7,491)		118,668			0	832	03/25/2037.	1FM
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		02/22/2019.	Paydown		6,336,774	6,336,774	6,273,406	6,291,223		45,551		45,551		6,336,774			0	100,783	06/30/2020.	3FE
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/29/2019.	Distribution									0					0	96	03/17/2037.	1FE
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	03/29/2019.	Paydown		10,152	10,152	9,767	3,919		386		386		10,152			0	245	10/30/2022.	3FE
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	03/31/2019.	RBC CAPITAL MARKETS		3,969,746	3,979,695	3,828,467	1,536,162		33,703		33,703		3,862,170		107,576	107,576	38,132	10/30/2022.	3FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		03/15/2019.	MBS Paydown		60,380	60,380	60,368	59,999		125		125		60,380			0	334	12/15/2048.	1FE
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		03/15/2019.	MBS Paydown		23,308	23,308	23,307	23,308				0		23,308			0	231	12/15/2050.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		03/15/2019.	MBS Paydown		97,133	97,133	97,108	97,102		(0)		(0)		97,133			0	772	10/15/2056.	1FE
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		03/15/2019.	MBS Paydown		92,835	92,835	92,781	92,775		6		6		92,835			0	652	09/15/2056.	1FE
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		03/15/2019.	MBS Paydown		75,585	75,585	75,568	76,192		(6)		(6)		75,585			0	498	02/16/2065.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		03/15/2019.	MBS Paydown		144,602	144,602	143,152	143,288		(24)		(24)		144,602			0	801	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		03/15/2019.	MBS Paydown		108,073	108,073	107,762	107,773		85		85		108,073			0	556	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		03/15/2019.	MBS Paydown		95,923	95,923	95,900	95,923		8		8		95,923			0	657	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		03/15/2019.	MBS Paydown		166,719	166,719	166,584	166,587		13		13		166,719			0	1,138	01/17/2073.	1FE
46617N AS 6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26		01/20/2019.	MBS Paydown		1,208,960	1,208,960	1,208,960	1,208,960		0		0		1,208,960			0	8,417	07/20/2026.	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		03/15/2019.	MBS Paydown		109,195	109,195	109,133	109,139		2		2		109,195			0	735	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		03/15/2019.	MBS Paydown		205,526	205,526	205,238	205,240		(2)		(2)		205,526			0	1,312	01/17/2073.	1FE
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		03/15/2019.	MBS Paydown		322,599	322,599	322,846	322,861		0		0		322,599			0	1,954	06/15/2077.	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 and Administrative Symbol/ Market Indicator (a)
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		03/15/2019.	MBS Paydown		386,495	386,495	382,907	383,147		397		397		386,495			0	2,036	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		03/15/2019.	MBS Paydown		161,320	161,320	161,568	161,536		(10)		(10)		161,320			0	950	03/15/2058.	1FE
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		03/15/2019.	MBS Paydown		160,398	160,398	160,257	160,264		(7)		(7)		160,398			0	1,162	03/17/2070.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		03/15/2019.	MBS Paydown		67,357	67,357	67,305	67,310		7		7		67,357			0	412	08/16/2060.	1FE
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072		03/15/2019.	MBS Paydown		105,204	105,204	105,156	105,160		(4)		(4)		105,204			0	604	09/15/2072.	1FE
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		03/25/2019.	MBS Paydown		64,137	64,137	61,131	61,714		(1,745)		(1,745)		64,137			0	487	08/25/2034.	1FM
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		03/25/2019.	MBS Paydown		39,906	39,906	36,764	34,705		13		13		39,906			0	281	06/25/2035.	1FM
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		03/25/2019.	MBS Paydown		46,613	46,613	41,369	41,823		(175)		(175)		46,613			0	236	07/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		02/25/2019.	Pass-Through Loss			48,888	47,820					0		48,087		(48,087)	(48,087)		08/25/2035.	1FM
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		03/25/2019.	MBS Paydown		78,060	78,060	76,305	75,845		(887)		(887)		78,060			0	585	08/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2019.	MBS Paydown		36,700	36,700	35,266	22,725		23,207		23,207		36,700			0	341	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2019.	Pass-Through Loss			(8,384)	1,792					0		0		(0)	(0)		12/25/2035.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2019.	MBS Paydown		26,729	26,729	26,714	19,750		1,053		1,053		26,729			0	217	03/25/2036.	1FM
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		03/25/2019.	Pass-Through Loss			22	23					0		(0)		0	0		03/25/2036.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2019.	MBS Paydown		769,758	769,758	655,353	652,475		21,367		21,367		769,758			0	6,313	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2019.	MBS Paydown		48,696	48,696	45,158	35,754		(828)		(828)		48,696			0	553	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2019.	Pass-Through Loss			(12,497)	574					0		(0)		0	0		03/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		01/25/2019.	Pass-Through Loss			(5,632)						0					0		05/25/2036.	1FM
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		03/25/2019.	MBS Paydown		32,293	32,293	28,404	27,657		286		286		32,293			0	176	05/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2019.	MBS Paydown		16,853	16,853	13,325	12,580		895		895		16,853			0	118	06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2019.	Pass-Through Loss			(11,210)						0		(0)		0	0		06/25/2036.	1FM
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		03/25/2019.	Pass-Through Loss			123,261				43		43					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		01/25/2019.	MBS Paydown		29,689	29,689	23,529	7,388		22,301		22,301		29,689			0	69	07/25/2036.	1FM
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE		03/26/2019.	MBS Paydown		57,290	57,290	51,906	50,990		(3,134)		(3,134)		57,290			0	282	05/26/2037.	1FM
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		03/25/2019.	MBS Paydown		8,354	8,354	7,811	7,966		(108)		(108)		8,354			0	70	07/25/2035.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		03/15/2019.	MBS Paydown		215,103	215,103	211,481	213,570		1,078		1,078		215,103			0	1,983	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2019.	MBS Paydown		2,510	2,510	2,403	1,746		16		16		2,510			0	15	04/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		03/25/2019.	MBS Paydown		6,387	6,387	5,340	4,282		502		502		6,387			0	91	08/25/2037.	1FM
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		03/25/2019.	Pass-Through Loss			(25)						0					0		08/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2019.	MBS Paydown		396,196	396,196	318,933	341,062		43,660		43,660		396,196			0	2,329	07/27/2037.	1FM
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		03/26/2019.	MBS Paydown		149,994	149,994	130,636	142,389		2,558		2,558		149,994			0	919	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		02/26/2019.	MBS Paydown		397,875	397,875	50,487	105,524				0		397,875			0	2,746	06/26/2036.	1FM
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		03/26/2019.	Pass-Through Loss			(352,564)	5,183			3,762		3,762		0		(0)	(0)		06/26/2036.	1FM
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		03/26/2019.	MBS Paydown		537,654	537,654	470,447	320,066		(622,001)		(622,001)		537,654			0	6,904	08/26/2037.	1FM
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		03/26/2019.	Pass-Through Loss			12,404	4,099			(0)		(0)					0		08/26/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2019.	MBS Paydown		7,504	7,504	5,820	7,504				0		7,504			0	85	11/26/2036.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2019.	MBS Paydown		102,270	102,270	10,330			102,270		102,270		102,270		(0)	(0)	869	04/26/2035.	1FM
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2019.	Pass-Through Loss			1,970	199					0					0		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					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 and Administrative Symbol/ Market Indicator (a)
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		02/27/2019.	MBS Paydown		460	460	464	460				0		460			0	5	02/27/2037.	1FM
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		03/27/2019.	MBS Paydown		56,485	56,485	54,498	55,342		400		400		56,485			0	347	09/27/2036.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		02/26/2019.	MBS Paydown		239,963	239,963	239,963	239,963				0		239,963			0	1,386	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2019.	MBS Paydown		280,873	280,873	133,217	173,640		74,877		74,877		280,873			0	3,541	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2019.	Pass-Through Loss			45,826						0					0		04/26/2037.	1FM
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039		03/26/2019.	MBS Paydown		414,277	414,277	291,341	336,586		(45,973)		(45,973)		414,277			0	4,036	03/26/2039.	1FM
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46		03/15/2019.	MBS Paydown		116,509	116,509	113,942	115,700		584		584		116,509			0	953	02/15/2046.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		02/15/2019.	MBS Paydown		766,989	766,989	774,657	768,387		(2,586)		(2,586)		766,989			0	5,317	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2019.	MBS Paydown		396,133	396,133	367,908	391,395		(4,970)		(4,970)		396,133			0	2,576	06/26/2035.	1FM
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		03/25/2019.	MBS Paydown		301,148	301,148	275,927	285,204		(18)		(18)		301,148			0	1,359	06/26/2047.	1FE
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2019.	MBS Paydown		167,072	167,072	152,979	126,170		(7,025)		(7,025)		167,072			0	2,077	06/25/2047.	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2019.	Pass-Through Loss			131,239	121,015					0		99,270		(99,270)	(99,270)		06/25/2047.	1FM
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		03/26/2019.	MBS Paydown		139,467	139,467	106,889	123,781		(5,734)		(5,734)		139,467			0	905	10/25/2035.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2019.	MBS Paydown		111,623	111,623	96,471	109,209		(1,488)		(1,488)		111,623			0	646	01/25/2037.	1FM
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		03/26/2019.	Pass-Through Loss			42,544	9,338			(6)		(6)					0		10/25/2035.	1FM
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37		02/26/2019.	Pass-Through Loss			(9,518)						0		(1,665)		1,665	1,665		01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2019.	MBS Paydown		313,474	313,474	264,798	301,461		(5,948)		(5,948)		313,474			0	1,934	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		03/26/2019.	Pass-Through Loss			19,597	13,087			265		265		(5,591)		5,591	5,591		01/25/2039.	1FM
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		03/20/2019.	MBS Paydown		233,710	233,710	215,196	231,325		2,508		2,508		233,710			0	2,171	03/20/2036.	1FM
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		03/25/2019.	MBS Paydown		63,224	63,224	60,636	63,210		(453)		(453)		63,224			0	348	06/25/2036.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		03/25/2019.	MBS Paydown		63,810	63,810	12,529	19,981		(53,190)		(53,190)		63,810			0	386	05/25/2037.	1FM
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		03/25/2019.	Pass-Through Loss			41,166	8,085					0		(14)		14	14		05/25/2037.	1FM
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		03/20/2019.	Pass-Through Loss			297						0					0		03/20/2036.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		03/21/2019.	MBS Paydown		277,489	277,489	229,569	275,555		31,293		31,293		277,489			0	2,088	06/21/2037.	1FM
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		03/21/2019.	Pass-Through Loss			(409)						0		(993)		993	993		06/21/2037.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		03/26/2019.	MBS Paydown		60,037	60,037	59,427	59,448		(119)		(119)		60,037			0	547	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2019.	Pass-Through Loss			24,603	6,293			(0)		(0)		(6)		6	6		09/26/2036.	1FM
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47		03/26/2019.	MBS Paydown		84,529	84,529	72,077	82,487		741		741		84,529			0	340	01/26/2047.	1FM
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47		03/26/2019.	Pass-Through Loss			2,173	1,103			3		3					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		420,627	420,627	395,611	407,485		8,539		8,539		420,627			0	2,734	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		01/26/2019.	Suspense Ledger Adjustment		(18,673)	(18,673)						0				(18,673)	(18,673)		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		02/26/2019.	Pass-Through Loss			(353,569)						0		0		(0)	(0)		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2019.	Suspense Ledger Adjustment		(17,958)	(17,958)						0				(17,958)	(17,958)		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2019.	Book Value Adjustment									0		(36,631)		36,631	36,631		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		36,631	36,631	16,599	24,778		11,103		11,103		36,631			0	209	09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		03/26/2019.	MBS Paydown		61,713	61,713	62,782	61,341		14		14		61,713			0	1,578	01/26/2036.	1FM
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37		03/26/2019.	MBS Paydown		90,442	90,442	43,955	87,964		(842)		(842)		90,442			0	773	02/26/2037.	1FM
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37		03/26/2019.	Pass-Through Loss			50,526				(54)		(54)					0		02/26/2037.	3FM
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		2,624	2,624	2,624	2,416		(1,131)		(1,131)		2,624			0	14	09/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 and Administrative Symbol/ Market Indicator (a)
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		895	895	102	0		869		869				895	895	6	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2019.	Pass-Through Loss			3,491	396			(0)		(0)					0		09/26/2036.	1FM
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		03/26/2019.	MBS Paydown		54,745	54,745	53,687	54,427		(25)		(25)		54,745			0	410	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2019.	Pass-Through Loss			44,213	22,748			(24)		(24)					0		07/26/2037.	1FM
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37		03/26/2019.	MBS Paydown		115,393	115,393	39,305	96,925		8,470		8,470		115,393			0	1,036	06/26/2037.	1FM
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		03/26/2019.	Pass-Through Loss			2,047	136			5		5					0		06/26/2037.	1FM
47232D CC 4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47		03/26/2019.	MBS Paydown		394,722	394,722	147,427	362,492		26,398		26,398		394,722			0	3,056	02/26/2047.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		03/21/2019.	MBS Paydown		20,289	20,289	20,289	18,457		(2,197)		(2,197)		20,289			0	140	05/21/2036.	1FM
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		02/26/2019.	MBS Paydown		42,065	42,065	37,145	36,949		4,406		4,406		42,065			0	421	12/26/2036.	1FM
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		03/26/2019.	Pass-Through Loss			(42,868)				(4)		(4)		(0)		0	0		12/26/2036.	1FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		01/26/2019.	MBS Paydown		15,968	15,968	14,007	15,946		22		22		15,968			0	52	04/26/2047.	1FM
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47		03/26/2019.	MBS Paydown		20,815	20,815	9,883	8,878		11,697		11,697		20,815			0	162	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2019.	Pass-Through Loss			35,144	8,199					0					0		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2019.	MBS Paydown		54,988	54,988	53,913	53,736		(101)		(101)		54,988			0	403	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2019.	Pass-Through Loss			(75)						0					0		06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		03/26/2019.	MBS Paydown		61,581	61,581	22,792	55,294		593		593		61,581			0	525	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		02/26/2019.	Pass-Through Loss			(28,204)						0					0		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2019.	MBS Paydown		429,640	429,640	426,937	429,640				0		429,640			0	6,042	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2019.	Pass-Through Loss			(9,780)						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		03/26/2019.	MBS Paydown		143,651	143,651	88,205	127,942		(5,598)		(5,598)		143,651			0	951	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		03/26/2019.	MBS Paydown		79	79	24	23		44		44		79			0	1	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		03/26/2019.	Pass-Through Loss			24,782				57		57					0		09/26/2035.	1FM
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37		03/26/2019.	MBS Paydown		354,163	354,163	94,415	185,295		85,220		85,220		354,163			0	3,413	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2019.	MBS Paydown		286	286	69	49		(32)		(32)		286			0	4	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2019.	Pass-Through Loss			90,609				(22)		(22)					0		04/26/2037.	1FM
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37		03/26/2019.	MBS Paydown		117,576	117,576	98,739	110,850		(5,197)		(5,197)		117,576			0	782	02/26/2037.	1FM
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37		03/26/2019.	Pass-Through Loss			(296)	67					0		239		(239)	(239)		02/26/2037.	1FM
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37		03/26/2019.	MBS Paydown		522,738	522,738	319,561	490,155		19,932		19,932		522,738			0	2,888	05/26/2037.	1FM
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37		02/26/2019.	MBS Paydown		63,803	63,803	25,432	61,743		2,060		2,060		63,803			0	285	08/26/2037.	1FM
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37		03/26/2019.	MBS Paydown		85,214	85,214	54,453	43,275		19,764		19,764		85,214			0	664	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		03/26/2019.	MBS Paydown		20	20	14	4		16		16		20			0	0	08/26/2037.	1FM
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37		03/26/2019.	Pass-Through Loss			16,918	11,945			1		1		3,228		(3,228)	(3,228)		08/26/2037.	1FM
47232D FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36		03/26/2019.	MBS Paydown		251,805	251,805	141,748	197,836		(27,088)		(27,088)		251,805			0	2,052	11/26/2036.	1FM
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36		03/26/2019.	Pass-Through Loss			1,839	487			8		8		(1,337)		1,337	1,337		11/26/2036.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		03/26/2019.	MBS Paydown		68,942	68,942	68,942	45,598		1,600		1,600		68,942			0	279	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		01/26/2019.	MBS Paydown		559	559	109	559				0		559			0	2	06/26/2037.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		02/26/2019.	Pass-Through Loss			98	19					0		98		(98)	(98)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2019.	MBS Paydown		850,878	850,878	828,185	774,691		18,179		18,179		850,878			0	7,377	11/26/2037.	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 and Administrative Symbol/ Market Indicator (a)
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE		03/26/2019.	MBS Paydown		28,428	28,428	24,875	25,932		(15,676)		(15,676)		28,428			0	194	12/26/2035.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2019.	MBS Paydown		26,552	26,552	26,552	26,332		6		6		26,552			0	271	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		03/26/2019.	Pass-Through Loss			11,275	3,102					0					0		02/26/2037.	1FM
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		03/26/2019.	MBS Paydown		37,460	37,460	37,424	37,169		8		8		37,460			0	361	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		03/26/2019.	Pass-Through Loss			15,907	12,372			(13)		(13)					0		02/26/2037.	1FM
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		03/26/2019.	MBS Paydown		50,399	50,399	50,399	49,433		281		281		50,399			0	510	07/26/2037.	1FM
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		03/26/2019.	Pass-Through Loss			26,123	26,123					0					0		07/26/2037.	1FM
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36		03/26/2019.	MBS Paydown		34,420	34,420	32,672	33,388		1,032		1,032		34,420			0	317	09/26/2036.	1FM
47232V AS 1	JMAC 2009-R4 4A2 SUB SSUP 6.00 09/26/36		03/26/2019.	MBS Paydown		4,786	4,786	2,187	3,276		1,463		1,463		4,786			0	72	09/26/2036.	1FM
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36		03/26/2019.	Pass-Through Loss			11,015				(13)		(13)					0		09/26/2036.	1FM
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35		03/26/2019.	MBS Paydown		113,313	113,313	46,018	75,814		22,242		22,242		113,313			0	736	09/26/2035.	1FM
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35		03/26/2019.	Pass-Through Loss			7,054	4,224			1		1					0		09/26/2035.	1FM
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35		03/26/2019.	MBS Paydown		120,736	120,736	103,963	120,735		0		0		120,736			0	698	09/26/2035.	1FM
47232V BC 5	JMAC 2009-R4 6A2 SUB SSUP FLT 09/26/35		03/26/2019.	MBS Paydown		14,807	14,807	4,504	9,027		(10,760)		(10,760)		14,807			0	107	09/26/2035.	1FM
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35		03/26/2019.	Pass-Through Loss			7,352	722					0					0		09/26/2035.	1FM
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36		03/26/2019.	MBS Paydown		38,296	38,296	38,296	38,174		10		10		38,296			0	383	11/26/2036.	1FM
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		03/26/2019.	Pass-Through Loss			3,181	1,326			1		1					0		11/26/2036.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2019.	MBS Paydown		60,390	60,390	14,626	54,031		(2,177)		(2,177)		60,390			0	386	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2019.	Pass-Through Loss			79	19					0		49		(49)	(49)		11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		03/26/2019.	MBS Paydown		17,000	17,000	17,000	16,928		(0)		(0)		17,000			0	143	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36		03/26/2019.	Pass-Through Loss			3,303	2,552			(0)		(0)					0		07/26/2036.	1FM
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		03/26/2019.	MBS Paydown		35,587	35,587	35,587	35,378		(41)		(41)		35,587			0	329	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2019.	MBS Paydown		70,283	70,283	70,171	70,025		19		19		70,283			0	556	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2019.	Pass-Through Loss			20,228	13,480			(7)		(7)		(12,086)		12,086	12,086		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		03/26/2019.	MBS Paydown		17,229	17,229	15,122	16,493		(2,599)		(2,599)		17,229			0	186	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/26/2019.	Pass-Through Loss			433	133			(1)		(1)					0		05/26/2036.	1FM
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		03/26/2019.	Pass-Through Loss			16	15			(0)		(0)		(94)		94	94		11/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2019.	MBS Paydown		50,405	50,405	50,122	50,117		(156)		(156)		50,405			0	460	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2019.	Pass-Through Loss			45,552	26,773			(16)		(16)					0		09/26/2035.	1FM
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		03/26/2019.	Pass-Through Loss			635	82			(2)		(2)					0		04/26/2036.	1FM
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		03/26/2019.	MBS Paydown		228,393	228,393	228,393	206,335				0		228,393			0	1,470	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		03/26/2019.	Pass-Through Loss			182,946	154,939			23		23					0		02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2019.	MBS Paydown		19,829	19,829	19,829	19,385		(768)		(768)		19,829			0	175	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		03/26/2019.	Pass-Through Loss			11,751	3,242			(0)		(0)					0		04/26/2036.	1FM
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		03/26/2019.	MBS Paydown		12,262	12,262	9,938	8,115		3,976		3,976		12,262			0	110	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		03/26/2019.	Pass-Through Loss			4,764	3,724			(0)		(0)					0		07/26/2036.	1FM
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		03/26/2019.	MBS Paydown		102,069	102,069	102,069	101,266		(175)		(175)		102,069			0	1,042	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2019.	Pass-Through Loss			(20,808)	4,215					0		(0)		0	0		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					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 and Administrative Symbol/ Market Indicator (a)
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37	..	03/26/2019.	MBS Paydown		22,667	22,667	22,849	22,593		11		11		22,667			0	267	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	03/26/2019.	Pass-Through Loss			9,460	9,517					0					0		03/26/2037.	1FM
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	03/26/2019.	MBS Paydown		13,097	13,097	13,293	13,049		7		7		13,097			0	156	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	03/26/2019.	Pass-Through Loss			8,404	8,530			(4)		(4)					0		04/26/2037.	1FM
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36	..	03/26/2019.	MBS Paydown		176,991	176,991	173,975	175,608		79		79		176,991			0	1,678	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	03/26/2019.	Pass-Through Loss			17,213	18,323			81		81		(1,953)		1,953	1,953		01/26/2036.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36	..	03/26/2019.	MBS Paydown		31,419	31,419	31,419	31,297		8		8		31,419			0	278	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36	..	03/26/2019.	Pass-Through Loss			25,924	25,924			88		88					0		02/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	03/26/2019.	MBS Paydown		3,957	3,957	3,838	3,390		(466)		(466)		3,957			0	36	01/26/2036.	1FM
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	03/26/2019.	Pass-Through Loss			565	548					0					0		01/26/2036.	1FM
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36	..	03/26/2019.	MBS Paydown		45,141	45,141	45,141	45,027		120		120		45,141			0	451	01/26/2036.	1FM
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36	..	03/26/2019.	Pass-Through Loss			6,450	6,362			2		2					0		01/26/2036.	1FM
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	..	03/26/2019.	MBS Paydown		660,932	660,932	428,198	613,765		(570)		(570)		660,932			0	4,319	11/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47	..	03/26/2019.	MBS Paydown		47,356	47,356	36,442	36,750		(13,589)		(13,589)		47,356			0	231	01/26/2047.	1FM
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37	..	03/26/2019.	MBS Paydown		45,239	45,239	45,239	42,788		(6,458)		(6,458)		45,239			0	196	07/26/2037.	1FM
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	..	03/26/2019.	Pass-Through Loss			10,878	2,566			0		0		582		(582)	(582)		07/26/2037.	1FM
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36	..	03/26/2019.	MBS Paydown		30,188	30,188	27,996	24,076		(2,121)		(2,121)		30,188			0	244	02/26/2036.	1FM
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	03/26/2019.	Pass-Through Loss			2,631	2,022			4		4		806		(806)	(806)		02/26/2036.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	01/26/2019.	MBS Paydown		30,461	30,461	30,061	25,353		395		395		30,461			0	274	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	..	03/26/2019.	Pass-Through Loss			49,933	10,433			(24)		(24)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	03/26/2019.	Pass-Through Loss			5,199	353			1		1					0		01/26/2047.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36	..	03/26/2019.	MBS Paydown		105,295	105,295	98,977	105,295				0		105,295			0	682	09/26/2036.	1FM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47	..	01/30/2019.	MBS Paydown		22,500	22,500	22,500	22,500				0		22,500			0	203	07/30/2047.	2FE
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47	..	01/30/2019.	MBS Paydown		18,000	18,000	18,000	18,000				0		18,000			0	218	07/30/2047.	2FE
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042	..	03/15/2019.	MBS Paydown		218,847	218,847	218,839	218,840		(1)		(1)		218,847			0	1,601	12/15/2042.	1FE
49255P AA 1	KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038	..	03/15/2019.	MBS Paydown		125,704	125,704	122,157	122,197		89		89		125,704			0	909	12/15/2038.	1FE
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	01/25/2019.	MBS Paydown		19,743	19,743	15,992	19,743				0		19,743			0	141	07/25/2029.	1FE
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019	..	02/14/2019.	Exchanged		5,132,910	5,344,400	5,344,400	5,344,400				0		5,344,400		(211,490)	(211,490)	521,994	04/01/2019.	5
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042	..	03/15/2019.	MBS Paydown		218,750	218,750	214,506	215,476		89		89		218,750			0	1,568	01/15/2042.	1FE
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020	..	03/12/2019.	Cash Tender		3,332,307	3,260,000	3,249,275	3,256,818		324		324		3,257,142		2,858	2,858	117,721	11/14/2020.	1FE
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24	..	03/26/2019.	MBS Paydown		2,362	2,362	2,255	1,665	698			698		2,362			0		07/26/2024.	6*
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	02/25/2019.	Pass-Through Loss			9						0					0		11/25/2035.	1FM
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	03/25/2019.	MBS Paydown		138,356	138,356	129,990	115,633		48,619		48,619		138,356			0	780	11/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	02/25/2019.	Pass-Through Loss			1,867	1,355					0					0		12/25/2035.	1FM
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	03/25/2019.	MBS Paydown		16,495	16,495	11,973	11,142		2,555		2,555		16,495			0	88	12/25/2035.	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	..	03/25/2019.	MBS Paydown		102,760	102,760	75,366	83,220		(2,744)		(2,744)		102,760			0	582	12/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036	..	03/25/2019.	MBS Paydown		534,908	534,908	456,177	464,219		13,246		13,246		534,908			0	3,108	02/25/2036.	1FM
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	03/25/2019.	MBS Paydown		79,740	79,740	44,241	45,763		(17,293)		(17,293)		79,740			0	387	10/25/2036.	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 and Administrative Symbol/ Market Indicator (a)
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		03/25/2019.	Pass-Through Loss			17,417						0					0		10/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2019.	MBS Paydown		7,012	7,012	4,529	4,956		(4,167)		(4,167)		7,012			0	47	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2019.	Pass-Through Loss			1,050	859			(3,552)		(3,552)		746		(746)	(746)		01/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		03/25/2019.	MBS Paydown		58,560	58,560	16,118	10,405		35,309		35,309		58,560			0		05/25/2037.	1FM
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		03/25/2019.	Pass-Through Loss			24,474	6,736					0		0		(0)	(0)		05/25/2037.	1FM
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		01/15/2019.	Sinking Fund Redemption		176,577	176,577	176,577	176,577				0		176,577			0		07/15/2020.	2FE
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022		01/28/2019.	Exchanged		5,251,650	5,000,000	4,984,450	4,993,935		126		126		4,994,061		257,589	257,589	59,813	05/01/2022.	2FE
53079E BE 3	LIBERTY MUTUAL 4.25 06/15/2023		01/28/2019.	Exchanged		8,847,168	8,574,000	8,540,075	8,557,056		261		261		8,557,317		289,851	289,851	22,055	06/15/2023.	2FE
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		02/25/2019.	MBS Paydown		5,479	5,479	5,361	5,360		(127)		(127)		5,479			0	21	02/25/2034.	1FM
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29		03/22/2019.	MORGAN STANLEY		6,281,730	6,300,000	6,300,000	6,298,911		215		215		6,299,126		(17,396)	(17,396)	77,782	04/15/2029.	1FE
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2019.	MBS Paydown		631,042	631,042	610,597	615,316		636		636		631,042			0	3,119	01/15/2045.	1FE
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		03/25/2019.	MBS Paydown		62,205	62,205	61,213	61,239		880		880		62,205			0	560	02/25/2034.	4FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		02/25/2019.	Pass-Through Loss			14						0					0		06/25/2036.	1FM
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		03/25/2019.	MBS Paydown		52,909	52,909	49,871	44,635		3,165		3,165		52,909			0	350	06/25/2036.	1FM
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		02/15/2019.	MBS Paydown		1,199,192	1,199,192	1,199,192	1,199,407		22		22		1,199,192			0	13,074	08/15/2028.	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		02/15/2019.	MBS Paydown		533,036	533,036	533,036	533,036				0		533,036			0	7,174	08/15/2028.	2FE
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		03/01/2019.	MBS Paydown		16,271	16,271	15,483	15,563		25		25		16,271			0	123	12/01/2035.	1FE
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051		03/12/2019.	MBS Paydown		560,610	560,610	565,340	560,610				0		560,610			0	2,643	03/12/2051.	1FM
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19		02/11/2019.	Call		2,030,073	2,000,000	1,993,060	1,999,511		489		489		2,000,000		0	0	105,034	07/15/2019.	2FE
56577A AJ 1	MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025		03/07/2019.	CANTOR FITZGERALD & CO.		17,482,500	17,500,000	17,500,000	17,497,813		(372)		(372)		17,497,441		(14,941)	(14,941)	252,788	10/28/2025.	1FE
571748 BG 6	MARSH & MCLENNAN 4.375 03/15/2029		01/09/2019.	GOLDMAN SACHS		5,017,650	5,000,000	4,998,250					0		4,998,250		19,400	19,400		03/15/2029.	1FE
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		03/25/2019.	MBS Paydown		15,851	15,851	12,666	10,363		(2,140)		(2,140)		15,851			0	77	11/25/2036.	1FM
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		03/25/2019.	Pass-Through Loss			1,286	1,033					0					0		11/25/2036.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		02/25/2019.	Pass-Through Loss			(144)	2					0		(120)		120	120		07/25/2035.	1FM
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		03/25/2019.	MBS Paydown		180,049	180,049	151,131	150,589		15,221		15,221		180,049			0	1,172	07/25/2035.	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		03/25/2019.	MBS Paydown		1,400	1,400	1,131	1,080		(1,419)		(1,419)		1,400			0	9	09/25/2035.	1FM
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		03/25/2019.	Pass-Through Loss			(21)						0		(19)		19	19		09/25/2035.	1FM
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		03/25/2019.	MBS Paydown		161,046	161,046	155,007	155,579		(1,222)		(1,222)		161,046			0	1,120	12/25/2033.	1FM
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		03/25/2019.	MBS Paydown		8,340	8,340	8,111	8,104		(1,350)		(1,350)		8,340			0	60	01/25/2034.	1FM
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		03/25/2019.	MBS Paydown		117,769	117,769	111,880	111,935		5,087		5,087		117,769			0	882	07/25/2034.	1FM
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		03/25/2019.	MBS Paydown		7,085	7,085	6,731	6,740		(1,356)		(1,356)		7,085			0	55	02/25/2035.	1FM
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		03/25/2019.	MBS Paydown		148,953	148,953	123,817	138,485		(18,736)		(18,736)		148,953			0	941	03/25/2035.	1FM
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		03/25/2019.	MBS Paydown		50,927	50,927	51,041	41,549		6,176		6,176		50,927			0	403	11/25/2020.	2FM
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		03/25/2019.	MBS Paydown		538,224	538,224	523,990	518,192		(1,492)		(1,492)		538,224			0	3,183	11/25/2035.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2019.	MBS Paydown		84,480	84,480	82,708	74,512		(3,902)		(3,902)		84,480			0	701	05/25/2036.	1FM
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2019.	Pass-Through Loss			2	2					0					0		05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2019.	MBS Paydown		704,394	704,394	617,835	661,379		3,538		3,538		704,394			0	2,107	09/25/2037.	1FM
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		03/25/2019.	MBS Paydown		92,544	92,544	86,817	86,959		329		329		92,544			0	983	12/25/2035.	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 and Administrative Symbol/ Market Indicator (a)
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2019.	MBS Paydown		8,191	8,191	7,347	6,274		1,581		1,581		8,191			0	44	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2019.	Pass-Through Loss			(9)						0		(10)		10	10		12/25/2035.	1FM
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		03/25/2019.	MBS Paydown		637,896	637,896	594,639	614,630		(13,940)		(13,940)		637,896			0	2,547	08/25/2035.	1FM
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		02/25/2019.	MBS Paydown		864	864	518			864		864		864		(0)	(0)		10/25/2036.	1FM
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		03/25/2019.	MBS Paydown		68,680	68,680	61,468	61,606		(3,035)		(3,035)		68,680			0	636	10/25/2036.	1FM
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		01/15/2019.	Paydown		173,083	173,083	173,083	173,089		(0)		(0)		173,083			0	4,111	07/15/2029.	1PL
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042		03/15/2019.	MBS Paydown		181,988	181,988	181,988	181,988		0		0		181,988			0	1,393	10/15/2042.	1FE
591894 BX 7	METROPLTN EDISON 7.7 01/15/19		01/15/2019.	Maturity		10,000,000	10,000,000	10,013,960	10,000,076		(76)		(76)		10,000,000			0	385,000	01/15/2019.	2FE
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		03/15/2019.	MBS Paydown		45,284	45,284	43,473	44,507		(111)		(111)		45,284			0	459	01/15/2040.	2AM
59549W AA 1	MDST 11 A1 4.864 07/15/2038		03/15/2019.	MBS Paydown		53,687	53,687	53,685	53,686		(0)		(0)		53,687			0	443	07/15/2038.	2FE
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		03/15/2019.	MBS Paydown		174,353	174,353	173,972	173,408		27		27		174,353			0	966	12/15/2045.	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2019.	Sinking Fund Redemption		258,813	258,813	258,813	258,813				0		258,813			0	7,764	03/15/2025.	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2019.	Sinking Fund Redemption		284,680	284,680	284,680	284,680				0		284,680			0	7,473	03/15/2025.	2FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/27/2019.	Paydown		16,861,006	16,861,006	16,843,892	13,607,972		50,471		50,471		16,860,992		14	14	157,147	10/30/2023.	1FE
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		03/25/2019.	MBS Paydown		1,321,255	1,321,255	1,172,868	1,277,227		25,482		25,482		1,321,255			0	6,060	12/26/2046.	1FM
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		03/25/2019.	Pass-Through Loss			67,206	59,658					0		57,397		(57,397)	(57,397)		12/26/2046.	1FM
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		03/25/2019.	MBS Paydown		22,952	22,952	23,209	23,260		2,261		2,261		22,952			0	165	07/25/2034.	1FM
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		03/25/2019.	MBS Paydown		37,716	37,716	35,753	36,290		(918)		(918)		37,716			0	279	11/25/2034.	1FM
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		03/25/2019.	MBS Paydown		69,949	69,949	53,879	49,815		2,403		2,403		69,949			0	241	02/25/2036.	1FM
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		03/25/2019.	MBS Paydown		485,641	485,641	355,429	372,974		42,244		42,244		485,641			0	3,126	06/25/2036.	1FM
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		03/25/2019.	MBS Paydown		1,859	1,859	1,443	931		(11,046)		(11,046)		1,859			0	14	06/25/2036.	1FM
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2019.	MBS Paydown		43,611	43,611	29,547	19,045		(17,016)		(17,016)		43,611			0	168	10/25/2046.	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2019.	MBS Paydown		312,104	312,104	284,308	273,299		(1,525)		(1,525)		312,104			0	1,518	07/25/2047.	1FM
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		03/25/2019.	MBS Paydown		72,869	72,869	41,763	23,948		(30,413)		(30,413)		72,869			0	230	12/25/2036.	1FM
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		03/25/2019.	MBS Paydown		64,107	64,107	40,067	38,035		(37,959)		(37,959)		64,107			0	255	11/25/2036.	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2019.	MBS Paydown		377,461	377,461	391,991	362,533		(8,099)		(8,099)		377,461			0	4,550	04/26/2036.	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		01/26/2019.	MBS Paydown		129,151	129,151	115,751	129,151				0		129,151			0	466	07/26/2035.	1FM
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		03/26/2019.	MBS Paydown		160,211	160,211	134,577	158,526		(1,413)		(1,413)		160,211			0	1,341	07/26/2035.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2019.	MBS Paydown		86,391	86,391	35,808	49,835		5,749		5,749		86,391			0	430	10/26/2037.	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2019.	Pass-Through Loss			5,793	2,401					0					0		10/26/2037.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		03/26/2019.	MBS Paydown		338,709	338,709	228,991	241,362		1,299		1,299		338,709			0	2,254	01/26/2037.	1FM
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		03/26/2019.	Pass-Through Loss			249,765	168,858					0					0		01/26/2037.	1FM
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		03/15/2019.	MBS Paydown		3,288,178	3,288,178	3,320,952	3,276,115		(34,654)		(34,654)		3,288,178			0	90,275	07/15/2049.	1FM
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		03/25/2019.	MBS Paydown		2,133	2,133	1,227	1,521		488		488		2,133			0	9	08/25/2035.	1FM
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		03/25/2019.	MBS Paydown		79,186	79,186	51,075	59,291		899		899		79,186			0	423	12/25/2035.	1FM
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		03/19/2019.	MBS Paydown		12,375	12,375	12,235	12,217		147		147		12,375			0	58	02/19/2045.	1FE
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		03/19/2019.	MBS Paydown		174,064	174,064	174,064	175,830		(1,604)		(1,604)		174,064			0	955	03/19/2046.	1FE
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2019.	MBS Paydown		470,836	470,836	450,186	451,959		(3,869)		(3,869)		470,836			0	2,664	07/25/2043.	1FM

Statement as of March 31, 2019 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 and Administrative Symbol/ Market Indicator (a)
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		03/20/2019	MBS Paydown		315,820	315,820	315,820	315,820		0		0		315,820			0	2,197	04/20/2046	1FE
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47		03/20/2019	MBS Paydown		351,275	351,275	351,272	351,272		0		0		351,275			0	1,973	10/21/2047	1FE
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		03/15/2019	MBS Paydown		189,875	189,875	189,805	189,846		6		6		189,875			0	840	12/15/2028	1FE
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2019	MBS Paydown		48,795	48,795	32,449	18,590		57		57		48,795			0	153	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2019	MBS Paydown		22,262	22,262	14,804	8,487		27		27		22,262			0	70	10/25/2036	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		03/25/2019	MBS Paydown		325,887	325,887	325,820	325,824		3		3		325,887			0	1,951	05/25/2023	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		03/25/2019	MBS Paydown		407,359	407,359	407,326	407,328		2		2		407,359			0	2,641	05/25/2023	1FE
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		03/25/2019	MBS Paydown		446,893	446,893	446,769	446,722		8		8		446,893			0	2,810	07/25/2054	1FE
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		03/25/2019	MBS Paydown		642,409	642,409	642,320	642,247		8		8		642,409			0	4,359	07/25/2054	1FE
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		03/11/2019	Paydown		118,603	118,603	118,603	118,603				0		118,603			0	689	07/01/2024	1
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		03/25/2019	MBS Paydown		8,011	8,011	8,143	8,157		96		96		8,011			0	92	03/25/2035	1FM
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		03/25/2019	MBS Paydown		76,628	76,628	63,697	65,774		3,450		3,450		76,628			0	253	07/25/2035	1FM
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		03/25/2019	MBS Paydown		160,545	160,545	110,575	114,229		2,067		2,067		160,545			0	483	08/25/2035	1FM
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2019	MBS Paydown		266,448	266,448	210,113	264,861		(1,576)		(1,576)		266,448			0	1,167	03/25/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		01/26/2019	Pass-Through Loss			(1,505)						0		(1,363)		1,363	1,363		12/26/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		03/26/2019	MBS Paydown		86,620	86,620	71,954	78,200		(9,620)		(9,620)		86,620			0	509	12/26/2036	1FM
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/19	C	02/10/2019	Maturity		2,820,000	2,820,000	2,946,026	2,821,744		(1,744)		(1,744)		2,820,000			0	72,263	02/10/2019	1FE
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		03/15/2019	MBS Paydown		21,532	21,532	21,530	8,162		297		297		21,532			0	229	05/15/2024	5FE
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25		01/17/2019	MBS Paydown		2,699,747	2,699,747	2,699,747	2,690,636		9,111		9,111		2,699,747			0	23,049	04/17/2025	1FE
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25		01/17/2019	MBS Paydown		267,354	267,354	267,354	266,751		158		158		267,354			0	2,881	04/17/2025	1FE
67401P AA 6	OAKTREE SPECIALTY LEND 4.875 03/01/2019		03/01/2019	Maturity		5,250,000	5,250,000	5,221,178	5,248,933		1,067		1,067		5,250,000			0	127,969	03/01/2019	3FE
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		03/15/2019	Pass-Through Loss			2,003	4,061					0		2,003		(2,003)	(2,003)		04/15/2029	6FE
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019		03/15/2019	Maturity		13,000,000	13,000,000	13,272,600	13,007,356		(7,356)		(7,356)		13,000,000			0	396,500	03/15/2019	2FE
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19		01/15/2019	Maturity		2,000,000	2,000,000	1,999,640	2,000,000				0		2,000,000			0	82,500	01/15/2019	1FE
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		03/18/2019	MBS Paydown		524,043	524,043	523,876	524,036		3		3		524,043			0	2,685	03/18/2026	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/18/2019	MBS Paydown		3,394,798	3,394,798	3,394,217	3,394,696		87		87		3,394,798			0	22,356	03/20/2028	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		03/25/2019	MBS Paydown		109,800	109,800	84,409	100,294		5,591		5,591		109,800			0	562	07/25/2035	1FM
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		03/25/2019	MBS Paydown		84,901	84,901	85,060	84,901				0		84,901			0	758	03/25/2037	1FM
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		03/09/2019	MBS Paydown		102,520	102,520	102,502	102,508		2		2		102,520			0	386	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2019	MBS Paydown		253,505	253,505	247,009	247,070		(1,584)		(1,584)		253,505			0	1,706	09/25/2043	1FM
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026		01/15/2019	Sinking Fund Redemption		307,843	307,843	339,569	325,453		(162)		(162)		307,843			0	8,279	07/15/2026	1FE
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024		03/07/2019	GOLDMAN SACHS		4,387,500	5,000,000	4,995,050	4,997,216		(185)		(185)		4,997,031		(609,531)	(609,531)		02/15/2024	6FE
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024		03/08/2019	GOLDMAN SACHS		4,387,500	5,000,000	4,995,050	4,997,216		(185)		(185)		4,997,031		(609,531)	(609,531)		02/15/2024	6FE
694308 HM 2	PACIFIC GAS & ELEC 3.50 06/15/2025		02/04/2019	SEAPORT GROUP		2,437,500	3,000,000	3,040,740	3,028,390		184		184		3,028,574		(591,074)	(591,074)		06/15/2025	6FE
694308 HM 2	PACIFIC GAS & ELEC 3.50 06/15/2025		02/05/2019	GOLDMAN SACHS		3,215,000	4,000,000	4,014,460	4,010,233		69		69		4,010,303		(795,303)	(795,303)		06/15/2025	6FE
694308 HM 2	PACIFIC GAS & ELEC 3.50 06/15/2025		03/12/2019	GOLDMAN SACHS		4,300,000	5,000,000	4,968,250	4,978,266		(134)		(134)		4,978,132		(678,132)	(678,132)		06/15/2025	6FE
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026		02/01/2019	GOLDMAN SACHS		3,981,250	5,000,000	4,986,700	4,990,079		(413)		(413)		4,989,666		(1,008,416)	(1,008,416)		03/01/2026	5FE
695114 CK 2	PACIFICORP 5 01/15/19		01/15/2019	Maturity		5,000,000	5,000,000	4,967,250	4,999,837		163		163		5,000,000			0	137,500	01/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 and Administrative Symbol/ Market Indicator (a)
70337U 10 0	PATRONS' IV 5.775 12/23/2063		02/25/2019	Sinking Fund Redemption		1,965,528	1,965,528	1,919,665	1,903,688				0		1,965,528			0	18,452	12/23/2063	3FE
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018		02/11/2019	Sinking Fund Redemption		276,970	276,970	267,968	276,972				0		276,970			0	2,705	01/10/2020	1FE
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		03/04/2019	Sinking Fund Redemption		416,667	416,667	416,667	416,667				0		416,667			0	5,406	11/04/2019	2FE
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019		03/04/2019	Call		8,069,201	8,000,000	7,992,400	7,998,771		1,229		1,229		8,000,000		(0)	(0)	222,201	10/01/2019	2FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		03/05/2019	Paydown		2,936,508	2,936,508	2,928,362	2,880,842		7,781		7,781		2,936,508			0	26,787	05/02/2023	1FE
71654Q CP 5	PETROLEOS MEXICANOS 6.50 01/23/2029	C	02/05/2019	HSBC SECURITIES		4,912,500	5,000,000	4,997,700	4,997,255		(136)		(136)		4,997,119		(84,619)	(84,619)	93,889	01/23/2029	2FE
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		03/05/2019	MBS Paydown		36,250	36,250	36,250	36,251		(1)		(1)		36,250			0	386	09/05/2048	2FE
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		03/25/2019	MBS Paydown		135,241	135,241	135,241	130,791		3,422		3,422		135,241			0	660	01/25/2036	1FM
74040T AC 7	PRETSL 4A CDO MEZ FLT 12/23/2031		03/23/2019	MBS Paydown		4,501	4,501	4,297	4,288		2		2		4,501			0	57	12/23/2031	3FE
74040Y AB 8	PRETSL 10A A2 CDO SSNR FLT 07/03/33		01/03/2019	MBS Paydown		523,371	523,371	517,319	515,757		5,751		5,751		523,371			0	4,325	07/03/2033	1FE
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		03/26/2019	MBS Paydown		111,264	111,264	95,749	55,955		551		551		111,264			0	909	09/26/2034	1FE
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		03/24/2019	MBS Paydown		259,497	259,497	246,682	246,740		585		585		259,497			0	2,318	12/24/2033	1FE
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		03/24/2019	MBS Paydown		2,868	2,868	2,397	2,323		26		26		2,868			0	24	12/24/2033	1FE
74042D AA 4	PRETSL 20A A1 CDO SSNR FLT 03/22/2038		03/22/2019	MBS Paydown		74,138	74,138	68,253	68,231		79		79		74,138			0	577	03/22/2038	1FE
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		03/23/2019	MBS Paydown		106,052	106,052	85,348	84,160		465		465		106,052			0	855	06/23/2035	1FE
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		03/22/2019	MBS Paydown		482,471	482,471	368,650	350,315		1,175		1,175		482,471			0	1,955	12/22/2035	1FE
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		03/22/2019	MBS Paydown		304,267	304,267	236,401	228,236		1,173		1,173		304,267			0	1,640	03/22/2038	1FE
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		03/22/2019	MBS Paydown		5,944,798	5,944,798	5,138,197	4,715,243		53,096		53,096		5,944,798			0	45,458	09/22/2036	1FE
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		03/22/2019	MBS Paydown		60,156	60,156	42,109	38,231		318		318		60,156			0	454	12/22/2037	1FE
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		03/23/2019	MBS Paydown		1,075,846	1,075,846	1,020,823	566,421		41,970		41,970		1,075,846			0	8,616	09/23/2035	1FE
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		03/22/2019	MBS Paydown		4,765,125	4,765,125	4,045,969	2,082,067		12,550		12,550		4,765,125			0	8,782	12/22/2036	2FE
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		03/22/2019	MBS Paydown		177,064	177,064	135,251	138,201		740		740		177,064			0	1,337	03/22/2037	1FE
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		03/25/2019	MBS Paydown		17,825	17,825	17,948	17,853		(4)		(4)		17,825			0	148	07/25/2020	1FM
743263 AN 5	PROGRESS ENERGY 7.05 03/15/19		03/15/2019	Maturity		5,000,000	5,000,000	4,979,550	4,999,424		576		576		5,000,000			0	176,250	03/15/2019	2FE
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		01/15/2019	Maturity		800,000	800,000	665,000	797,899		2,101		2,101		800,000			0	23,500	01/15/2019	2FE
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019		03/29/2019	Call		1,003,979	1,000,000	994,600	999,716		284		284		1,000,000		(0)	(0)	20,778	06/01/2019	1FE
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		03/25/2019	MBS Paydown		66,035	66,035	57,918	58,415		(2,238)		(2,238)		66,035			0	286	07/25/2036	1FM
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		03/25/2019	Pass-Through Loss			14,100						0					0		07/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		03/25/2019	MBS Paydown		17,499	17,499	13,395	14,742		(427)		(427)		17,499			0	81	09/25/2036	1FM
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		03/25/2019	Pass-Through Loss			(41)						0					0		09/25/2036	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		03/25/2019	MBS Paydown		126,139	126,139	99,153	102,678		(7,944)		(7,944)		126,139			0	642	01/25/2037	1FM
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		03/25/2019	Pass-Through Loss			3,130						0					0		01/25/2037	1FM
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		03/26/2019	MBS Paydown		5,551	5,551	5,988	5,557		116		116		5,551			0	124	09/26/2037	1FM
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		03/26/2019	MBS Paydown		61,175	61,175	60,794	60,938		156		156		61,175			0	778	10/26/2037	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		03/26/2019	MBS Paydown		395,579	395,579	371,350	364,965		(11,696)		(11,696)		395,579			0	4,741	10/26/2034	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2019	Pass-Through Loss			7,364	4,565					0		(2,520)		2,520	2,520		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2019	MBS Paydown		199,247	199,247	91,995	75,653				0		199,247			0	1,028	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2019	Pass-Through Loss			9,050						0					0		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					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 and Administrative Symbol/ Market Indicator (a)
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		03/26/2019.	MBS Paydown		45,934	45,934	31,006	42,630		2,697		2,697		45,934			0	481	08/26/2035.	1FM
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		03/26/2019.	MBS Paydown		89,708	89,708	78,943	82,859		(6,875)		(6,875)		89,708			0	499	12/26/2035.	1FM
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35		03/26/2019.	Pass-Through Loss			2	0					0		0		(0)	(0)		12/26/2035.	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2019.	MBS Paydown		67,890	67,890	48,098	54,787		(13,939)		(13,939)		67,890			0	573	08/25/2036.	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2019.	Pass-Through Loss			1,512						0		(296)		296	296		08/25/2036.	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		03/26/2019.	MBS Paydown		157,048	157,048	66,817	90,705		10,465		10,465		157,048			0	1,062	06/25/2036.	1FM
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		03/26/2019.	Pass-Through Loss			29,577						0					0		06/25/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/26/2019.	MBS Paydown		1,100,956	1,100,956	865,700	963,820		47,848		47,848		1,100,956			0	9,273	01/26/2036.	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/26/2019.	Pass-Through Loss			29,032						0		(11,510)		11,510	11,510		01/26/2036.	1FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		03/25/2019.	MBS Paydown		750,284	750,284	739,159	741,671		1,948		1,948		750,284			0	6,718	10/26/2035.	2FM
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		03/25/2019.	Pass-Through Loss			7,752	7,637					0		7,681		(7,681)	(7,681)		10/26/2035.	2FM
74929F AK 5	RBSSP 2010-3 4A2 MEZ FLT 12/26/2035 RE		03/26/2019.	MBS Paydown		139,665	139,665	137,352	138,262		277		277		139,665			0	653	12/26/2035.	1FM
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE		03/26/2019.	MBS Paydown		330,870	330,870	273,795	318,941		(51,538)		(51,538)		330,870			0	2,210	02/26/2035.	1FM
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE		03/27/2019.	MBS Paydown		419,997	419,997	275,992	345,448		(138,857)		(138,857)		419,997			0	3,230	12/27/2035.	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		03/26/2019.	MBS Paydown		92,348	92,348	78,847	70,983		(12,133)		(12,133)		92,348			0	850	07/26/2037.	1FM
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		03/26/2019.	Pass-Through Loss			16,734						0					0		07/26/2037.	1FM
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE		03/16/2019.	MBS Paydown		377,245	377,245	360,269	371,109		233		233		377,245			0	3,749	01/16/2029.	1FM
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		03/25/2019.	MBS Paydown		79,082	79,082	73,744	77,479		(413)		(413)		79,082			0	378	01/26/2036.	1FM
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		03/27/2019.	MBS Paydown		134,818	134,818	118,640	130,893		1,539		1,539		134,818			0	778	07/26/2033.	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2019.	MBS Paydown		219,351	219,351	97,237	82,922		15,756		15,756		219,351			0	1,029	03/10/2037.	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2019.	Pass-Through Loss			426,801	189,198					0		158,532		(158,532)	(158,532)		03/10/2037.	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/25/2019.	MBS Paydown		31,464	31,464	22,834	16,154		424		424		31,464			0	248	08/25/2036.	1FM
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		03/25/2019.	Pass-Through Loss			1,305						0					0		08/25/2036.	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		03/25/2019.	MBS Paydown		115,145	115,145	101,582	93,855		(3,521)		(3,521)		115,145			0	723	07/27/2037.	1FM
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		03/25/2019.	Pass-Through Loss			4,126						0					0		07/27/2037.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2019.	MBS Paydown		11,620	11,620	6,596	4,205		(10,697)		(10,697)		11,620			0	84	02/25/2037.	1FM
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		03/25/2019.	Pass-Through Loss			1,927						0					0		02/25/2037.	1FM
75086# AA 3	GSA RAINIER 4.82 6/15/2036		03/15/2019.	Paydown		53,008	53,008	53,008	53,008				0		53,008			0	426	06/15/2036.	1
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		03/25/2019.	MBS Paydown		498,192	498,192	424,591	463,734		1,027		1,027		498,192			0	2,490	04/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2019.	MBS Paydown		282,563	282,563	245,076	226,402		14,133		14,133		282,563			0	2,457	07/25/2036.	1FM
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		03/25/2019.	Pass-Through Loss			14,660						0					0		07/25/2036.	1FM
75115L AA 5	RALI 2007-QH7 1A1 SEQ SNR FLT 08/25/2037		03/25/2019.	MBS Paydown		81,105	81,105	74,616	74,570		(6,204)		(6,204)		81,105			0	468	08/25/2037.	1Z
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		03/25/2019.	MBS Paydown		317,016	317,016	249,397	256,196		7,233		7,233		317,016			0	1,630	05/25/2036.	1FM
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		03/25/2019.	Pass-Through Loss			(456)						0		(456)		456	456		05/25/2036.	1FM
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		03/25/2019.	MBS Paydown		231,969	231,969	114,822	208,676		(3,250)		(3,250)		231,969			0	974	06/25/2036.	1FM
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019		01/15/2019.	Maturity		313,728	313,728	313,728	313,728		0		0		313,728			0	9,406	01/15/2019.	2
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		02/25/2019.	MBS Paydown		742,753	742,753	742,753	743,253		(500)		(500)		742,753			0	2,612	05/25/2034.	1FE
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		03/25/2019.	MBS Paydown		1,482,669	1,482,669	1,482,669	1,482,663		12		12		1,482,669			0	10,470	06/25/2035.	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 and Administrative Symbol/ Market Indicator (a)
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		01/07/2019.	Distribution		4,923,625	4,923,625	4,142,000	4,258,532		665,093		665,093		4,923,625			0	58,984	02/15/2034.	1FE
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		01/25/2019.	MBS Paydown		129,472	129,472	122,351	123,860		(1,920)		(1,920)		129,472			0	1,700	01/25/2036.	1FE
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		03/25/2019.	MBS Paydown		2,327	2,327	2,095	1,466		12,895		12,895		2,327			0	16	08/25/2036.	4FM
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2019.	MBS Paydown		40,750	40,750	29,340	31,705		2,698		2,698		40,750			0	239	09/25/2037.	1FM
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035		03/25/2019.	MBS Paydown		417,893	417,893	377,279	384,270		(15,640)		(15,640)		417,893			0	3,434	02/25/2035.	1FM
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		03/25/2019.	MBS Paydown		365,496	365,496	338,375	365,496				0		365,496			0	1,963	02/25/2036.	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		03/25/2019.	MBS Paydown		50,032	50,032	43,811	42,874		319		319		50,032			0	311	12/26/2034.	1FM
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		03/25/2019.	Pass-Through Loss			18,574						0					0		12/26/2034.	1FM
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		03/25/2019.	MBS Paydown		280,206	280,206	264,095	275,656		(5,551)		(5,551)		280,206			0	2,412	12/25/2034.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		03/25/2019.	MBS Paydown		21,253	21,253	15,927	15,237		(30,801)		(30,801)		21,253			0	154	02/25/2035.	1FM
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		03/25/2019.	Pass-Through Loss			1,194	729					0					0		02/25/2035.	1FM
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		03/25/2019.	MBS Paydown		78,911	78,911	78,883	22,794		1,651		1,651		78,911			0	699	09/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		03/25/2019.	MBS Paydown		108,775	108,775	92,175	89,654		101		101		108,775			0	1,047	07/25/2035.	1FM
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		03/25/2019.	Pass-Through Loss			665						0		(3,323)		3,323	3,323		07/25/2035.	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		03/25/2019.	MBS Paydown		201,939	201,939	196,935	191,980		89		89		201,939			0	1,450	08/25/2035.	1FM
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		03/25/2019.	Pass-Through Loss			56,622						0					0		08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		02/25/2019.	Pass-Through Loss			9,359						0					0		08/25/2035.	1FM
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/25/2019.	MBS Paydown		281,712	281,712	253,940	245,079		(2,899)		(2,899)		281,712			0	2,009	08/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2019.	MBS Paydown		8,015	8,015	7,405	5,800		3,027		3,027		8,015			0	86	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		03/25/2019.	Pass-Through Loss			2,316	1,844					0					0		10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2019.	MBS Paydown		9,675	9,675	8,960	7,021		(8)		(8)		9,675			0	102	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2019.	Pass-Through Loss			1,995	1,847					0					0		02/25/2036.	1FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		02/25/2019.	MBS Paydown		4,982	4,982	4,864	4,647		(142)		(142)		4,982			0	37	02/25/2036.	3FM
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		03/25/2019.	Pass-Through Loss			3,529				595		595					0		02/25/2036.	3FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		01/25/2019.	MBS Paydown		455,163	455,163	427,628	427,904		21,946		21,946		455,163			0	1,544	03/25/2035.	1FM
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		03/25/2019.	MBS Paydown		7,234	7,234	7,083	7,141		(694)		(694)		7,234			0	56	03/25/2035.	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		03/25/2019.	MBS Paydown		297,591	297,591	176,323	297,591				0		297,591			0	1,540	09/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2019.	MBS Paydown		449,050	449,050	415,240	412,453		(12,786)		(12,786)		449,050			0	2,629	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		03/18/2019.	Pass-Through Loss			(38,193)						0		(39,433)		39,433	39,433		05/18/2035.	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2019.	MBS Paydown		145,643	145,643	145,473	145,638		2		2		145,643			0	1,901	05/17/2021.	1FE
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	03/15/2019.	MBS Paydown		2,207,584	2,207,584	2,163,432	2,169,219		34,627		34,627		2,207,584			0	23,537	06/15/2046.	1FE
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		01/25/2019.	MBS Paydown		17,813	17,813	17,343	17,644		(128)		(128)		17,813			0	84	04/25/2039.	2FM
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		03/20/2019.	MBS Paydown		358,824	358,824	357,539	357,664		103		103		358,824			0	2,056	12/20/2023.	1FE
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		03/20/2019.	MBS Paydown		634,162	634,162	634,028	634,081		26		26		634,162			0	3,108	01/20/2023.	1FE
78411K AB 0	SCFET 2018-1A A2 ABS SNR 3.63 10/20/2024		03/20/2019.	MBS Paydown		1,166,584	1,166,584	1,166,574	1,166,576		8		8		1,166,584			0	5,801	10/20/2024.	1FE
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024		03/15/2019.	MBS Paydown		987,740	987,740	785,254	929,448		23,362		23,362		987,740			0	7,529	03/15/2024.	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2019.	MBS Paydown		532,189	532,189	532,189	532,189				0		532,189			0	5,094	05/16/2044.	1FE
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		03/15/2019.	MBS Paydown		1,547,064	1,547,064	1,547,064	1,547,064				0		1,547,064			0	14,711	10/17/2044.	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 Change in Book/Adjusted Carrying Value: 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 and Administrative Symbol/ Market Indicator (a)
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045		03/15/2019	MBS Paydown		536,135	536,135	536,127	536,135				0		536,135			0	3,460	01/17/2045	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		03/15/2019	MBS Paydown		784,446	784,446	784,225	784,446				0		784,446			0	2,324	05/17/2027	1FE
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047		03/15/2019	MBS Paydown		60,046	60,046	57,093	59,990		56		56		60,046			0	375	03/15/2047	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		03/15/2019	MBS Paydown		1,532,095	1,532,095	1,532,095	1,532,095				0		1,532,095			0	8,983	06/17/2030	1FE
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		03/15/2019	MBS Paydown		322,686	322,686	321,198	322,048		319		319		322,686			0	1,613	07/15/2027	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		03/25/2019	MBS Paydown		630,236	630,236	630,167	630,191		10		10		630,236			0	3,398	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		03/25/2019	MBS Paydown		418,176	418,176	418,168	418,174		1		1		418,176			0	2,132	12/26/2025	1FE
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		02/25/2019	MBS Paydown		15,414	15,414	14,586	13,461		(741)		(741)		15,414			0	92	04/25/2037	2FM
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		03/25/2019	Pass-Through Loss			53,486				(494)		(494)					0		04/25/2037	2FM
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		03/15/2019	MBS Paydown		199,386	199,386	199,293	186,177		7		7		199,386			0	1,414	03/15/2040	1FE
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032		02/25/2019	Pass-Through Loss			3,457	3,457			7		7		2,215		(2,215)	(2,215)		12/25/2032	1FM
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030		03/25/2019	MBS Paydown		1,340	1,340	1,343	1,315		(10)		(10)		1,340			0	13	10/25/2030	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		03/25/2019	MBS Paydown		36	36	37	36				0		36			0	0	12/25/2023	1FM
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		03/25/2019	MBS Paydown		116,880	116,880	51,170	32,047		(57,273)		(57,273)		116,880			0	435	05/25/2037	1FM
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/25/2019	MBS Paydown		270,815	270,815	256,386	257,953		(2,237)		(2,237)		270,815			0	1,333	05/25/2043	1FM
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		03/25/2019	MBS Paydown		151,665	151,665	136,665	137,951		(2,094)		(2,094)		151,665			0	731	06/25/2043	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		03/25/2019	MBS Paydown		159,799	159,799	157,652	157,886		115		115		159,799			0	932	09/25/2043	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		03/25/2019	MBS Paydown		271,966	271,966	243,628	245,385		336		336		271,966			0	773	02/25/2043	1FM
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		03/25/2019	MBS Paydown		212,508	212,508	196,482	196,288		(2,810)		(2,810)		212,508			0	818	03/25/2043	1FM
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		03/05/2019	Paydown		233,940	233,940	233,940	233,940				0		233,940			0	2,050	10/05/2022	2FE
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		03/15/2019	MBS Paydown		301,288	301,288	298,396	299,201		(746)		(746)		301,288			0	2,554	10/15/2042	1FE
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		03/05/2019	Paydown		63,268	63,268	63,268	63,268				0		63,268			0	402	01/05/2029	1
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		03/05/2019	Paydown		11,030	11,030	11,030	11,030				0		11,030			0	72	01/05/2029	1
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		01/20/2019	Sinking Fund Redemption		85,000	85,000	85,000	85,000				0		85,000			0	1,289	01/20/2036	1FE
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		03/15/2019	MBS Paydown		426,382	426,382	426,206	426,382				0		426,382			0	2,700	02/15/2029	1FE
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		03/25/2019	MBS Paydown		758,157	758,157	758,038	758,098		21		21		758,157			0	3,924	10/27/2025	1FE
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		03/25/2019	MBS Paydown		379,400	379,400	379,400	379,400		(0)		(0)		379,400			0	1,734	05/25/2026	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		03/25/2019	MBS Paydown		837,990	837,990	837,918	837,945		14		14		837,990			0	4,557	01/26/2026	1FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		03/25/2019	MBS Paydown		2,264,443	2,264,443	2,264,347	2,264,387		44		44		2,264,443			0	8,055	09/25/2026	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		03/25/2019	MBS Paydown		2,112,898	2,112,898	2,112,085	2,112,474		255		255		2,112,898			0	7,708	11/25/2026	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		03/25/2019	MBS Paydown		1,348,657	1,348,657	1,348,570	1,348,605		26		26		1,348,657			0	5,768	02/25/2027	1FE
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		03/25/2019	MBS Paydown		3,238,230	3,238,230	3,238,201	3,238,214		7		7		3,238,230			0	17,370	08/25/2027	1FE
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		03/20/2019	MBS Paydown		26,195	26,195	26,192	26,192		0		0		26,195			0	204	04/20/2044	2FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		01/20/2019	MBS Paydown		91,157	91,157	91,156	91,157				0		91,157			0	1,832	07/20/2044	2FE
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		02/20/2019	MBS Paydown		107,037	107,037	106,981	107,001		4		4		107,037			0	2,237	08/21/2045	1FE
83438J AA 4	SLOSO 2007-1A A1LA CDO SSNR FLT 10/07/37		01/07/2019	MBS Paydown		99,583	99,583	91,741	92,092		(8,845)		(8,845)		99,583			0	664	10/07/2037	2FE
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		03/20/2019	MBS Paydown		50,000	50,000	50,000	50,000				0		50,000			0	373	05/20/2046	2FE
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48		03/20/2019	MBS Paydown		15,000	15,000	15,000	15,000		(0)		(0)		15,000			0	101	02/20/2048	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 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 and Administrative Symbol/ Market Indicator (a)
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		01/25/2019	Pass-Through Loss			282	154					0					0		05/25/2035	1FM
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		03/25/2019	MBS Paydown		41,848	41,848	22,859	11,657		423		423		41,848			0	455	05/25/2035	1FM
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035		03/25/2019	MBS Paydown		116,876	116,876	89,410	108,262		(11,615)		(11,615)		116,876			0	479	12/25/2035	1FM
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22		02/01/2019	Sinking Fund Redemption		417,262	417,262	418,356	417,531		(11)		(11)		417,262			0	12,831	08/01/2022	1FE
84756N AB 5	SPECTRA ENERGY 4.60 06/15/2021		01/22/2019	Consent Fee		4,000							0		4,000			0		06/15/2021	2FE
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025		01/22/2019	Consent Fee		13,000							0		13,000			0		03/15/2025	2FE
84756N AH 2	SPECTRA PARTNERS 3.375 10/15/2026		01/22/2019	Consent Fee		5,000							0		5,000			0		10/15/2026	2FE
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030		02/15/2019	Sinking Fund Redemption		170,538	170,538	170,538	170,551		(0)		(0)		170,538			0	2,878	02/15/2030	1FE
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		03/20/2019	MBS Paydown		78,410	78,410	78,238	70,386		(0)		(0)		78,410			0	590	01/20/2045	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		03/20/2019	MBS Paydown		7,590	7,590	7,629	7,628		(1)		(1)		7,590			0	55	12/20/2047	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029		03/25/2019	MBS Paydown		1,335,459	1,335,459	1,342,971	1,335,459				0		1,335,459			0	6,891	04/25/2029	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		03/15/2019	MBS Paydown		1,294,185	1,294,185	1,291,092	1,293,953		84		84		1,294,185			0	6,406	11/15/2024	1FE
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037		03/15/2019	MBS Paydown		154,253	154,253	153,676	153,741		15		15		154,253			0	1,095	12/15/2037	1FE
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021		03/20/2019	Sinking Fund Redemption		312,500	312,500	312,495	312,497		1		1		312,500			0	2,625	09/20/2021	2FE
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036		03/15/2019	Paydown		163,900	163,900	163,900	163,900				0		163,900			0	1,036	12/15/2036	1
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		02/25/2019	Pass-Through Loss			9,932	9,672					0		9,303		(9,303)	(9,303)		01/25/2037	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		03/25/2019	MBS Paydown		73,994	73,994	69,197	69,128		(8,013)		(8,013)		73,994			0	562	01/25/2037	1FM
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043		03/15/2019	MBS Paydown		1,742,966	1,742,966	1,726,861	1,727,695		13,920		13,920		1,742,966			0	11,845	05/15/2043	1FE
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		03/20/2019	MBS Paydown		49,653	49,653	49,626	49,631		0		0		49,653			0	328	10/20/2046	1FE
86212V AD 6	STR 2018-1A A1 ABS SSNR 3.96 10/20/2048		03/20/2019	MBS Paydown		51,653	51,653	51,640	51,640		0		0		51,653			0	341	10/20/2048	1FE
86212V AE 4	STR 2018-1A A2 ABS SSNR 4.29 10/20/2048		03/20/2019	MBS Paydown		68,441	68,441	68,415	68,416		0		0		68,441			0	489	10/20/2048	1FE
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		03/20/2019	MBS Paydown		4,375	4,375	4,375	4,375				0		4,375			0	31	04/20/2044	1FE
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045		03/20/2019	MBS Paydown		10,375	10,375	10,389	10,382		(0)		(0)		10,375			0	65	04/20/2045	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		03/20/2019	MBS Paydown		26,875	26,875	26,739	26,777		2		2		26,875			0	187	04/20/2045	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		03/20/2019	Partial Call		437,512	437,512	441,021	437,498		14		14		437,512			0	4,492	04/05/2023	2FE
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031		03/25/2019	MBS Paydown		8,017	8,017	7,515	7,618		281		281		8,017			0	107	09/25/2031	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		03/25/2019	MBS Paydown		288,445	288,445	191,490	281,310		2,278		2,278		288,445			0	1,525	12/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		03/25/2019	MBS Paydown		564,617	564,617	495,694	492,989		36,343		36,343		564,617			0	4,540	11/25/2035	1FM
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		03/25/2019	Pass-Through Loss			61,570	54,054					0		53,890		(53,890)	(53,890)		11/25/2035	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		03/25/2019	MBS Paydown		92,396	92,396	80,078	83,403		(369)		(369)		92,396			0	590	12/25/2035	1FM
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035		03/25/2019	Pass-Through Loss			555	481					0		(1)		1	1		12/25/2035	1FM
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035		03/25/2019	MBS Paydown		42,182	42,182	37,015	36,652		(2,266)		(2,266)		42,182			0	294	05/25/2035	1FM
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35		03/25/2019	MBS Paydown		36,569	36,569	28,087	28,500		(26,298)		(26,298)		36,569			0	325	06/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		03/25/2019	MBS Paydown		45,774	45,774	34,217	29,419		1,039		1,039		45,774			0	256	07/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		03/25/2019	Pass-Through Loss			(19)						0		(19)		19	19		07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2019	MBS Paydown		171,151	171,151	151,002	143,643		1,623		1,623		171,151			0	1,066	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		03/25/2019	Pass-Through Loss			20,386						0		(891)		891	891		07/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/25/2019	Pass-Through Loss			99	61					0		62		(62)	(62)		08/25/2035	1FM
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		03/25/2019	MBS Paydown		21,939	21,939	20,770	8,244		(5,540)		(5,540)		21,939			0	133	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2019.	MBS Paydown		173,311	173,311	121,115	110,583		8,637		8,637		173,311			0	1,175	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2019.	Pass-Through Loss			501	350					0					0		08/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		03/25/2019.	MBS Paydown		466,629	466,629	429,009	425,714		(6,424)		(6,424)		466,629			0	3,830	09/25/2035.	1FM
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		03/25/2019.	Pass-Through Loss			8,653						0		(16)		16	16		09/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		03/25/2019.	MBS Paydown		39,662	39,662	33,671	33,313		(20,585)		(20,585)		39,662			0	236	10/25/2035.	1FM
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		03/25/2019.	Pass-Through Loss			(5,263)						0		(4,432)		4,432	4,432		10/25/2035.	1FM
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2019.	MBS Paydown		163,851	163,851	146,864	155,937		(1,345)		(1,345)		163,851			0	860	08/25/2031.	1FM
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		03/25/2019.	MBS Paydown		229,527	229,527	180,786	196,387		15,987		15,987		229,527			0	1,490	02/25/2032.	5FE
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		03/25/2019.	MBS Paydown		149,719	149,719	135,161	135,244		4,239		4,239		149,719			0	904	02/25/2032.	5FE
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		03/25/2019.	MBS Paydown		24,737	24,737	17,457	19,435		(1,519)		(1,519)		24,737			0		02/25/2032.	5FE
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		03/25/2019.	Pass-Through Loss			360	263					0		0		(0)	(0)		02/25/2032.	5FE
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		03/25/2019.	MBS Paydown		52,000	52,000	45,345	46,482		2,409		2,409		52,000			0	276	04/25/2031.	3FE
86359A MG 5	SASC 2003-AL1 APO 4/25/31		03/25/2019.	MBS Paydown		13,115	13,115	9,237	11,305		(192)		(192)		13,115			0		04/25/2031.	3FE
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		03/25/2019.	MBS Paydown		357,680	357,680	310,409	328,468		(32)		(32)		357,680			0	1,981	01/25/2031.	3Z
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		03/25/2019.	MBS Paydown		47,732	47,732	37,109	41,525		158		158		47,732			0		01/25/2031.	4Z
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		03/25/2019.	MBS Paydown		210,957	210,957	197,245	207,677		(2,338)		(2,338)		210,957			0	1,798	03/25/2035.	1FM
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		03/25/2019.	MBS Paydown		64,745	64,745	62,398	61,772		1,278		1,278		64,745			0	494	03/25/2034.	1FM
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		03/25/2019.	MBS Paydown		315,948	315,948	317,225	316,828		691		691		315,948			0	3,437	08/25/2034.	1FM
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		03/25/2019.	MBS Paydown		14,345	14,345	11,153	1,699		3,318		3,318		14,345			0	92	06/25/2036.	1FM
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		03/25/2019.	MBS Paydown		116,098	116,098	81,712	87,890		(6,042)		(6,042)		116,098			0	527	09/25/2045.	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		03/25/2019.	MBS Paydown		373,961	373,961	299,606	294,783		41,989		41,989		373,961			0	1,211	05/25/2036.	1FM
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		03/25/2019.	Pass-Through Loss			780						0					0		05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2019.	MBS Paydown		50,244	50,244	41,211	37,987		(83)		(83)		50,244			0	437	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2019.	Pass-Through Loss			3,136						0		(53)		53	53		05/25/2036.	1FM
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		03/23/2019.	Paydown		27,327	27,327	27,327	27,327				0		27,327			0	261	12/23/2036.	1
86934N AA 7	SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039		03/25/2019.	MBS Paydown		1,625,130	1,625,130	1,625,060	1,631,192		1,275		1,275		1,625,130			0	13,189	05/25/2039.	1FE
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		02/15/2019.	MBS Paydown		15,437	15,437	15,429	15,430		(4)		(4)		15,437			0	101	01/15/2071.	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/15/2019.	MBS Paydown		1,482,858	1,482,858	1,450,884	1,482,858				0		1,482,858			0	12,075	01/15/2024.	1FE
87159Q BE 7	SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26		01/14/2019.	MBS Paydown		277,738	277,738	277,738	277,710		(62)		(62)		277,738			0	2,069	07/14/2026.	1FE
871829 AM 9	SYSCO CORP 5.375 03/17/19		03/17/2019.	Maturity		4,000,000	4,000,000	3,972,840	3,999,268		732		732		4,000,000			0	107,500	03/17/2019.	2FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		01/30/2019.	MBS Paydown		73,750	73,750	73,598	73,628		2		2		73,750			0	1,144	04/30/2047.	2FE
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		02/12/2019.	CS FIRST BOSTON		3,462,409	3,618,750	3,618,750	3,618,672		2		2		3,618,674		(156,265)	(156,265)	58,328	04/30/2047.	2FE
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		03/15/2019.	MBS Paydown		4,748,722	4,748,722	4,748,722	4,749,711		457		457		4,748,722			0	22,016	02/15/2035.	1FE
87305N AV 0	TTX CO 5.453 01/02/22		01/02/2019.	Sinking Fund Redemption		542,998	542,998	542,998	542,998				0		542,998			0	14,805	01/02/2022.	1
87305N AW 8	TTX CO A2 5.503 01/02/2022		01/02/2019.	Sinking Fund Redemption		92,708	92,708	92,708	92,708				0		92,708			0	2,551	01/02/2022.	1
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		02/25/2019.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	328	05/25/2046.	2FE
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		02/25/2019.	MBS Paydown		29,625	29,625	29,852	29,841		(3)		(3)		29,625			0	368	05/25/2046.	2FE
87342R AF 1	BELL 2018-1AW A2W ABS SNR 4.59 11/25/48		02/25/2019.	MBS Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	185	11/25/2048.	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 and Administrative Symbol/ Market Indicator (a)
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		03/20/2019	MBS Paydown		210,363	210,363	212,915	212,490		(66)		(66)		210,363			0	1,546	04/20/2042	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2019	MBS Paydown		655,000	655,000	648,824	651,027		251		251		655,000			0	3,077	02/22/2038	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2019	MBS Paydown		430,875	430,875	427,133	428,254		140		140		430,875			0	2,542	11/20/2038	1FE
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		03/20/2019	MBS Paydown		322,075	322,075	317,293	318,567		177		177		322,075			0	1,879	02/22/2039	1FE
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		03/20/2019	MBS Paydown		240,625	240,625	239,666	240,127		39		39		240,625			0	1,333	05/20/2039	1FE
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		03/20/2019	MBS Paydown		150,000	150,000	149,949	149,969		1		1		150,000			0	818	11/21/2039	1FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		01/18/2019	Cash Tender		2,025,000	3,000,000	2,100,000	2,219,932		154,374		154,374		2,224,306		(199,306)	(199,306)	66,625	09/15/2024	4FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		01/18/2019	Consent Fee		150,000							0		150,000			0		09/15/2024	4FE
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019		02/11/2019	Call		2,800,000	2,800,000	2,373,000	2,692,282		107,718		107,718		2,800,000			0	27,592	11/15/2019	3FE
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		03/15/2019	Paydown		31,694	31,694	31,694	31,694				0		31,694			0	200	01/15/2038	1
881561 CH 5	TMTS 2003-6HE M1 MEZ FLT 11/25/2033		02/25/2019	MBS Paydown		19,608	19,608	18,591	18,591		(3,059)		(3,059)		19,608			0	85	11/25/2033	1Z
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		03/25/2019	MBS Paydown		33,090	33,090	26,513	29,480		2,016		2,016		33,090			0	180	10/25/2035	1FM
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		03/25/2019	MBS Paydown		41,553	41,553	30,594	34,998		5,039		5,039		41,553			0	218	10/25/2034	1FM
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		03/25/2019	MBS Paydown		236,218	236,218	228,077	226,696		633		633		236,218			0	1,521	07/25/2036	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		02/25/2019	Pass-Through Loss			(47)						0					0		01/25/2038	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2019	MBS Paydown		171,664	171,664	148,121	156,571		(63,855)		(63,855)		171,664			0	800	01/25/2038	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2019	MBS Paydown		198,815	198,815	103,384	129,349		62,043		62,043		198,815			0	679	08/25/2038	1FM
88159T AA 8	TES 2017-2A A ABS SSNR 4.12 02/20/2048		02/20/2019	MBS Paydown		101,068	101,068	101,061	101,058		(1)		(1)		101,068			0	2,082	02/20/2048	1FE
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	03/20/2019	MBS Paydown		72,057	72,057	72,350	72,313		(9)		(9)		72,057			0	450	05/20/2042	1FE
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		03/25/2019	MBS Paydown		39,518	39,518	33,393	34,286		(6,685)		(6,685)		39,518			0	195	09/25/2043	1FM
885220 GB 3	TMST 2004-4 1A SEQ SNR FLT 12/25/2044		03/25/2019	MBS Paydown		4,415	4,415	4,211			(1,375)		(1,375)		4,415			0	22	12/25/2044	1FM
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		03/25/2019	MBS Paydown		138,154	138,154	131,419	124,241		(7,363)		(7,363)		138,154			0	521	12/25/2044	1FM
885220 KW 2	TMST 2006-2 A2B SEQ SNR FLT 04/25/2036		03/25/2019	MBS Paydown		334,200	334,200	326,785	326,736		(2,511)		(2,511)		334,200			0	2,568	04/25/2036	1Z
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		03/25/2019	MBS Paydown		12,161	12,161	8,056	11,558		(253)		(253)		12,161			0	91	10/25/2046	1FM
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		03/25/2019	Pass-Through Loss			2,823	1,870					0					0		10/25/2046	1FM
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038		03/15/2019	MBS Paydown		214,286	214,286	214,281	214,286				0		214,286			0	1,481	09/15/2038	1FE
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		03/15/2019	MBS Paydown		180,273	180,273	180,266	180,267		0		0		180,273			0	1,266	05/17/2032	1FE
887317 AG 0	TIME WARNER INC 4.70 01/15/21		03/27/2019	Call		3,102,168	3,000,000	2,992,860	2,998,328		1,672		1,672		3,000,000		0	0	200,868	01/15/2021	2FE
887317 AK 1	TIME WARNER INC 4.75 03/29/2021		03/27/2019	Call		4,159,047	4,000,000	3,957,720	3,988,661		11,339		11,339		4,000,000		(0)	(0)	252,991	03/29/2021	2FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		02/14/2019	Maturity		17,339,000	17,339,000	20,764,512	17,421,458		(82,458)		(82,458)		17,339,000			0	758,581	02/14/2019	2FE
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		02/14/2019	BARCLAYS CAPITAL		3,901,069	4,139,065	4,139,065	4,139,065				0		4,139,065		(237,996)	(237,996)	77,909	09/30/2039	5FE
89289U AQ 1	TRAL 2013-1A AR CLO SSNR FLT 07/20/2029		03/28/2019	CANTOR FITZGERALD & CO.		12,967,500	13,000,000	13,000,000	12,985,747		733		733		12,986,480		(18,980)	(18,980)	125,879	07/20/2029	1FE
893526 8Y 2	TRANSCANADA PL 7.125 01/15/2019		01/15/2019	Maturity		10,000,000	10,000,000	10,047,050	10,000,250		(250)		(250)		10,000,000			0	356,250	01/15/2019	2FE
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034		01/20/2019	MBS Paydown		5,243	5,243	4,850	5,243		(0)		(0)		5,243			0	90	01/20/2034	1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		01/15/2019	MBS Paydown		244,199	244,199	203,194	185,567		(53,846)		(53,846)		244,199			0	4,158	07/15/2034	1FE
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		01/25/2019	MBS Paydown		61,225	61,225	53,199	52,799		(25,578)		(25,578)		61,225			0	454	01/25/2035	1FE
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040		01/27/2019	MBS Paydown		10,231	10,231	9,105	9,193		(2,375)		(2,375)		10,231			0	73	01/27/2040	1FE
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042		01/06/2019	MBS Paydown		956,769	956,769	795,315	781,102		81,767		81,767		956,769			0	6,454	04/06/2042	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 and Administrative Symbol/ Market Indicator (a)
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2019.	MBS Paydown		204,983	204,983	209,467	207,911		(274)		(274)		204,983			0	2,359	11/16/2039.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2019.	MBS Paydown		149,837	149,837	156,902	86,496		(3,857)		(3,857)		149,837			0	1,335	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		03/15/2019.	MBS Paydown		83,118	83,118	80,320	81,305		(358)		(358)		83,118			0	240	01/15/2043.	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		01/15/2019.	MBS Paydown		148,508	148,508	151,033	150,494		(894)		(894)		148,508			0	482	07/15/2043.	1FE
89679H AA 3	TCF 2017-1A A ABS SNR 3.52 06/20/2042		03/20/2019.	MBS Paydown		62,714	62,714	62,658	62,662		2		2		62,714			0	357	06/20/2042.	1FE
89705D AD 4	TRONOX FINANCE TL B 1L L+300 09/22/2024		03/14/2019.	BNP PARIBAS		1,039,424	1,039,424	1,031,628	1,031,602		2,559		2,559		1,034,161		5,263	5,263	9,388	09/22/2024.	3FE
89705D AD 4	TRONOX FINANCE TL B 1L L+300 09/22/2024		03/29/2019.	Paydown		74,044	74,044	73,488	73,487		557		557		74,044			0	5,596	09/22/2024.	3FE
89705D AE 2	TRONOX BLOCKED TL B 1L L+300 09/22/2024		03/14/2019.	BNP PARIBAS		481,284	481,284	477,674	477,662		1,185		1,185		478,847		2,437	2,437	4,347	09/22/2024.	3FE
89705D AE 2	TRONOX BLOCKED TL B 1L L+300 09/22/2024		03/29/2019.	Paydown		1,218	1,218	1,209	1,209		9		9		1,218			0	2,146	09/22/2024.	3FE
89707Y AA 2	TROPC 2004-4A A1L CDO SSNR FLT 04/15/35		01/15/2019.	MBS Paydown		295,385	295,385	229,332	188,168		44,589		44,589		295,385			0	2,164	04/15/2035.	1FE
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/15/2019.	MBS Paydown		713,884	713,884	642,980	627,915		(56,688)		(56,688)		713,884			0	4,974	07/15/2036.	1FE
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		03/20/2019.	MBS Paydown		1,400,000	1,400,000	1,372,000	1,376,037		23,963		23,963		1,400,000			0	15,267	09/20/2039.	1FE
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39		03/20/2019.	MBS Paydown		640,000	640,000	627,200	627,547		12,453		12,453		640,000			0	5,728	09/20/2039.	1FE
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038		01/20/2019.	MBS Paydown		261,247	261,247	253,409	254,560		5,860		5,860		261,247			0	2,870	04/20/2038.	1FE
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38		01/20/2019.	MBS Paydown		365,745	365,745	365,745	364,442		1,149		1,149		365,745			0	3,877	04/20/2038.	1FE
90131H BM 6	21ST CENTURY FOX AMERICA 6.75 01/09/2038		03/21/2019.	Consent Fee		5,000							0		5,000			0		01/09/2038.	2FE
90131H BM 6	21ST CENTURY FOX AMERICA 6.75 01/09/2038		03/26/2019.	Exchanged		6,864,350	5,000,000	5,268,750	5,218,379		(1,400)		(1,400)		5,211,978		1,652,372	1,652,372	240,938	01/09/2038.	2FE
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025		03/26/2019.	Consent Fee		4,000							0		4,000			0		10/15/2025.	2FE
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025		03/26/2019.	Exchanged		4,098,640	4,000,000	3,990,440	3,993,110		211		211		3,989,321		109,319	109,319	66,189	10/15/2025.	2FE
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32		03/15/2019.	Paydown		127,656	127,656	128,933	128,772		(15)		(15)		127,656			0	1,055	02/15/2032.	3
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		03/15/2019.	Paydown		42,821	42,821	42,821	42,821				0		42,821			0	250	05/15/2033.	1
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		03/05/2019.	Sinking Fund Redemption		104,372	104,372	104,372	104,372		(0)		(0)		104,372			0	820	12/05/2035.	1
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		03/05/2019.	Sinking Fund Redemption		84,215	84,215	84,215	84,215				0		84,215			0	703	12/05/2034.	1
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19		01/20/2019.	Redemption		178,989	178,989	183,016	178,989				0		178,989			0	7,482	01/20/2019.	2FE
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		01/10/2019.	MBS Paydown		31,535	31,535	26,174	26,508		(5,384)		(5,384)		31,535			0	217	10/10/2040.	1FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		03/25/2019.	MBS Paydown		184,767	184,767	184,767	184,767		0		0		184,767			0	1,165	04/25/2048.	1FE
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34		02/01/2019.	MBS Paydown		31,053	31,053	30,670	30,678		7		7		31,053			0	261	08/01/2034.	1FE
906548 CG 5	UNION ELECTRIC C 6.7 02/01/19		02/01/2019.	Maturity		5,000,000	5,000,000	5,276,089	5,003,833		(3,833)		(3,833)		5,000,000			0	167,500	02/01/2019.	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		02/23/2019.	Maturity		25,550	25,550	24,596	25,511		39		39		25,550			0	856	02/23/2019.	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2019.	Sinking Fund Redemption		849,684	849,684	849,684	849,684				0		849,684			0	22,958	07/02/2025.	1FE
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		01/02/2019.	Sinking Fund Redemption		625,922	625,922	625,922	625,860		2		2		625,922			0	19,328	01/02/2031.	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		03/29/2019.	Distribution		1,654,657	1,636,364	1,636,364	1,636,357		2		2		1,636,359		5	5	46,982	05/15/2020.	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2019.	Sinking Fund Redemption		102,153	102,153	97,791	100,368		2		2		102,153			0	3,389	07/02/2022.	2FE
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		02/15/2019.	Sinking Fund Redemption		174,434	174,434	174,434	174,434				0		174,434			0	3,750	08/15/2025.	1FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		03/03/2019.	Sinking Fund Redemption		111,594	111,594	111,594	111,594				0		111,594			0	2,092	09/03/2026.	1FE
91845# AA 2	VERIZON CTL 3.812 05/15/2035		03/15/2019.	Paydown		69,641	69,641	69,641	69,641				0		69,641			0	443	05/15/2035.	2
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		03/15/2019.	Paydown		65,213	65,213	65,213	65,213				0		65,213			0	394	08/15/2036.	2
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	C	01/30/2019.	HSBC SECURITIES		2,234,770	2,246,000	2,070,565	2,174,290		1,826		1,826		2,176,117		58,653	58,653	54,590	01/11/2022.	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 and Administrative Symbol/ Market Indicator (a)
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043	..	03/15/2019.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	170	02/16/2043.	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047	..	03/25/2019.	MBS Paydown		499,890	499,890	499,757	492,841		(3,208)		(3,208)		499,890			0	2,441	05/25/2047.	1FE
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46	..	03/25/2019.	MBS Paydown		472,782	472,782	472,782	472,255		(276)		(276)		472,782			0	2,636	04/25/2046.	1FE
92343V CR 3	VERIZON COMM INC 3.50 11/01/2024	..	02/28/2019.	Exchanged		5,108,919	5,000,000	4,967,000	4,979,363		506		506		4,979,869		129,051	129,051	56,875	11/01/2024.	2FE
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046	..	03/15/2019.	MBS Paydown		22,503	22,503	22,502	22,503		0		0		22,503			0	195	10/15/2046.	2FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	01/23/2019.	Sinking Fund Redemption		188,428	188,428	188,428	188,428				0		188,428			0	2,355	10/23/2023.	2FE
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033	..	03/25/2019.	MBS Paydown		41,988	41,988	42,159	42,043		301		301		41,988			0	498	06/25/2033.	1FM
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35	..	03/25/2019.	MBS Paydown		236,501	236,501	223,346	224,727		(211)		(211)		236,501			0	1,214	10/25/2035.	1FM
92922F 3Q 9	WAMU 2005-AR12 2A1 SEQ SSNR FLT 09/25/35	..	03/25/2019.	MBS Paydown		3,379	3,379	3,289			80		80		3,379			0	17	09/25/2035.	1FM
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35	..	03/25/2019.	MBS Paydown		192,765	192,765	162,786	158,418		12,697		12,697		192,765			0	977	12/25/2035.	1FM
92922F 8T 8	WAMU 2005-AR18 3A1 SEQ SSNR FLT 01/25/36	..	03/25/2019.	MBS Paydown		17,763	17,763	17,208			(3,018)		(3,018)		17,763			0	87	01/25/2036.	1FM
92922F 8T 8	WAMU 2005-AR18 3A1 SEQ SSNR FLT 01/25/36	..	03/25/2019.	Pass-Through Loss			(16)						0		(16)		16	16		01/25/2036.	1FM
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033	..	03/25/2019.	MBS Paydown		8,949	8,949	8,968	8,986		72		72		8,949			0	87	11/25/2033.	1FM
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45	..	03/25/2019.	MBS Paydown		395,676	395,676	329,029	337,350		(8,239)		(8,239)		395,676			0	2,340	04/25/2045.	1FM
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	..	03/25/2019.	MBS Paydown		27,152	27,152	21,925	19,268		211		211		27,152			0	175	01/25/2046.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	03/25/2019.	MBS Paydown		391,385	391,385	350,361	358,291		10,553		10,553		391,385			0	2,659	02/25/2037.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	03/25/2019.	Pass-Through Loss			451	403					0		418		(418)	(418)		02/25/2037.	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44	..	03/15/2019.	MBS Paydown		298,643	298,643	312,177	301,565		(3,421)		(3,421)		298,643			0	2,538	02/15/2044.	1FM
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020	..	03/15/2019.	Sinking Fund Redemption		53,053	53,053	53,053	53,053				0		53,053			0	338	08/15/2020.	1FE
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035	..	03/20/2019.	MBS Paydown		30,694	30,694	28,893	28,359		234		234		30,694			0	234	10/20/2035.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	03/25/2019.	MBS Paydown		373,555	373,555	289,457	276,393		(43,667)		(43,667)		373,555			0	2,320	05/25/2037.	1FM
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37	..	03/25/2019.	Pass-Through Loss			9,378						0					0		05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2019.	MBS Paydown		70,643	70,643	64,237	63,248		(5,134)		(5,134)		70,643			0	581	05/25/2037.	1FM
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37	..	03/25/2019.	Pass-Through Loss			423	384					0		423		(423)	(423)		05/25/2037.	1FM
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034	..	03/15/2019.	Paydown		34,347	34,347	34,347	34,347				0		34,347			0	259	10/31/2034.	2
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	MBS Paydown		62,960	62,960	56,004	56,166		(1,918)		(1,918)		62,960			0	238	04/25/2037.	1FM
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	Pass-Through Loss			589						0					0		04/25/2037.	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	MBS Paydown		164,012	164,012	155,309	156,647		(2,055)		(2,055)		164,012			0	621	04/25/2037.	1FM
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37	..	03/25/2019.	Pass-Through Loss			545						0					0		04/25/2037.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	..	03/25/2019.	MBS Paydown		151,005	151,005	134,565	135,907		(6,758)		(6,758)		151,005			0	1,230	11/25/2036.	1FM
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36	..	03/25/2019.	Pass-Through Loss			577						0					0		11/25/2036.	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36	..	03/25/2019.	MBS Paydown		62,074	62,074	59,562	59,389		(512)		(512)		62,074			0	377	09/25/2036.	1FM
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36	..	03/25/2019.	Pass-Through Loss			5,729						0					0		09/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	03/25/2019.	MBS Paydown		66,992	66,992	63,310	63,883		(258)		(258)		66,992			0	484	10/25/2036.	1FM
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36	..	03/25/2019.	Pass-Through Loss			(402)	142					0		(385)		385	385		10/25/2036.	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36	..	03/25/2019.	MBS Paydown		109,130	109,130	101,558	102,163		1,615		1,615		109,130			0	710	11/25/2036.	1FM
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36	..	03/25/2019.	Pass-Through Loss			1,333	1,403					0		1,254		(1,254)	(1,254)		11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2019.	MBS Paydown		1,202,377	1,202,377	1,130,102	1,133,800		15,740		15,740		1,202,377			0	7,824	11/25/2036.	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 and Administrative Symbol/ Market Indicator (a)
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36	..	03/25/2019.	Pass-Through Loss			15,481						0		(1,075)		1,075	1,075		11/25/2036.	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36	..	03/25/2019.	MBS Paydown		18,544	18,544	16,970	17,050		360		360		18,544			0	121	11/25/2036.	1FM
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36	..	03/25/2019.	Pass-Through Loss			255	235					0		235		(235)	(235)		11/25/2036.	1FM
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	..	03/25/2019.	MBS Paydown		16	16	10			16		16		16			0		03/25/2033.	1FM
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045	..	03/25/2019.	MBS Paydown		176,240	176,240	155,532	154,165		(5,976)		(5,976)		176,240			0	882	01/25/2045.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2019.	MBS Paydown		4,417	4,417	3,490	1,606		141		141		4,417			0	32	07/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2019.	Pass-Through Loss			4,776	3,773			(291)		(291)					0		07/25/2036.	1FM
94132Q AB 2	WVMT 2011-SB2A M1 MEZ SEQ 5.50 04/25/39	..	03/25/2019.	MBS Paydown		853,771	853,771	898,594	853,771				0		853,771			0	8,672	04/25/2039.	1FE
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042	..	03/15/2019.	MBS Paydown		423,373	423,373	423,372	423,372		1		1		423,373			0	3,512	11/15/2042.	1FE
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33	..	03/15/2019.	MBS Paydown		704,052	704,052	703,980	703,991		21		21		704,052			0	3,174	06/15/2033.	1FE
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	03/25/2019.	MBS Paydown		363,704	363,704	388,122	368,240		(13,463)		(13,463)		363,704			0	3,680	05/25/2037.	3FM
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037	..	03/25/2019.	Pass-Through Loss			2,591						0					0		05/25/2037.	3FM
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034	..	03/25/2019.	MBS Paydown		215,356	215,356	207,280	215,386		(72)		(72)		215,356			0	1,991	09/25/2034.	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036	..	03/25/2019.	MBS Paydown		27,150	27,150	27,391	24,517		(1,272)		(1,272)		27,150			0	243	01/25/2036.	1FM
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036	..	03/25/2019.	Pass-Through Loss			261	263					0					0		01/25/2036.	1FM
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034	..	03/25/2019.	MBS Paydown		32,761	32,761	33,129	33,182		3,062		3,062		32,761			0	266	11/25/2034.	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	03/25/2019.	MBS Paydown		21,271	21,271	22,919	3,879		410		410		21,271			0	782	07/25/2037.	1FM
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	03/25/2019.	Pass-Through Loss			3,854	4,153					0		0		(0)	(0)		07/25/2037.	1FM
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	..	03/25/2019.	MBS Paydown		74,275	74,275	56,821	60,938		12,069		12,069		74,275			0	572	03/25/2036.	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	..	03/25/2019.	MBS Paydown		332	332	190	81		(660)		(660)		332			0		03/25/2036.	1FM
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	..	03/25/2019.	Pass-Through Loss			27						0		0		(0)	(0)		03/25/2036.	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	..	03/25/2019.	MBS Paydown		14,859	14,859	13,169	13,332		(1,789)		(1,789)		14,859			0	118	03/25/2036.	1FM
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36	..	03/25/2019.	MBS Paydown		2,661	2,661	2,639	2,646		19		19		2,661			0	18	07/25/2036.	1FM
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36	..	03/25/2019.	Pass-Through Loss			5	5					0		5		(5)	(5)		07/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	03/25/2019.	MBS Paydown		170,102	170,102	158,344	159,748		4,652		4,652		170,102			0	1,259	09/25/2036.	1FM
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36	..	03/25/2019.	Pass-Through Loss			310	288					0		291		(291)	(291)		09/25/2036.	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036	..	03/25/2019.	MBS Paydown		4,946	4,946	4,736	4,604		12		12		4,946			0	56	09/25/2036.	1FM
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036	..	03/25/2019.	Pass-Through Loss			642	614					0		647		(647)	(647)		09/25/2036.	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	03/25/2019.	MBS Paydown		102,634	102,634	97,812	97,231		(5,407)		(5,407)		102,634			0	1,040	10/25/2036.	1FM
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	03/25/2019.	Pass-Through Loss			522	498					0		495		(495)	(495)		10/25/2036.	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36	..	03/25/2019.	MBS Paydown		64,839	64,839	63,182	62,589		679		679		64,839			0	418	10/25/2036.	1FM
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36	..	03/25/2019.	Pass-Through Loss			187	182					0		182		(182)	(182)		10/25/2036.	1FM
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037	..	03/25/2019.	MBS Paydown		24,986	24,986	24,861	24,796		745		745		24,986			0	217	04/25/2037.	3FM
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037	..	03/25/2019.	Pass-Through Loss			1,414	1,407					0		1,431		(1,431)	(1,431)		04/25/2037.	3FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	..	03/25/2019.	MBS Paydown		11,451	11,451	9,197	8,020		1,942		1,942		11,451			0		12/28/2037.	1FM
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38	..	03/25/2019.	MBS Paydown		87,764	87,764	88,257	87,429		45		45		87,764			0	810	01/25/2038.	1FM
94989D AV 1	WFCM 2015-C27 A4 SEQ SSNR 3.19 02/15/48	..	03/15/2019.	MBS Paydown		143,683	143,683	140,736	141,566		1,929		1,929		143,683			0	1,245	02/15/2048.	1FM
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45	..	03/15/2019.	MBS Paydown		42,500	42,500	42,500	42,500				0		42,500			0	434	06/15/2045.	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 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 and Administrative Symbol/ Market Indicator (a)
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		03/15/2019.	MBS Paydown		54,375	54,375	53,917	54,009		10		10		54,375			0	611	06/15/2045.	2FE
95058X AE 8	WEN 2018-1A A2II ABS SNR 3.884 03/15/48		03/15/2019.	MBS Paydown		20,000	20,000	19,123	19,147		23		23		20,000			0	194	03/15/2048.	2FE
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		02/20/2019.	MBS Paydown		1,532,348	1,532,348	1,526,482	1,516,357		15,992		15,992		1,532,348			0	6,874	12/20/2026.	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		03/20/2019.	MBS Paydown		689,118	689,118	686,642	687,347		(5)		(5)		689,118			0	4,039	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		03/20/2019.	MBS Paydown		424,073	424,073	421,373	422,359		(43)		(43)		424,073			0	3,196	12/20/2028.	2FE
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		03/20/2019.	MBS Paydown		577,368	577,368	576,669	576,561		33		33		577,368			0	2,972	12/20/2030.	1FE
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		03/20/2019.	MBS Paydown		173,210	173,210	172,953	172,909		16		16		173,210			0	1,184	12/20/2030.	2FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		03/20/2019.	MBS Paydown		380,134	380,134	379,629	380,135		(7)		(7)		380,134			0	2,032	07/20/2028.	1FE
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		03/20/2019.	MBS Paydown		316,278	316,278	315,722	315,719		15		15		316,278			0	1,780	12/20/2031.	1FE
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		03/20/2019.	MBS Paydown		442,789	442,789	440,575	440,820		(48)		(48)		442,789			0	2,639	12/20/2031.	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		03/15/2019.	Paydown		11,041	11,041	11,041	11,041				0		11,041			0	82	07/15/2047.	1PL
96042@ AA 4	WESTKIN PORTFOLIO CTL 6.05 11/15/2038		03/15/2019.	Paydown		65,199	65,199	65,851	65,849		(5)		(5)		65,199			0	648	11/15/2038.	1FE
963320 AW 6	WHIRLPOOL CORP 4.75 02/26/2029		03/11/2019.	MORGAN STANLEY		10,059,700	10,000,000	9,881,000			442		442		9,881,442		178,258	178,258		02/26/2029.	2FE
963320 AW 6	WHIRLPOOL CORP 4.75 02/26/2029		03/12/2019.	MORGAN STANLEY		3,025,140	3,000,000	2,964,300			140		140		2,964,440		60,700	60,700	29,556	02/26/2029.	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2019.	Paydown		30,476	30,476	30,476	30,476				0		30,476			0	339	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2019.	Paydown		37,313	37,313	37,313	37,313				0		37,313			0	623	05/15/2034.	2
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		03/15/2019.	Paydown		58,661	58,661	59,252	59,079		(4)		(4)		58,661			0	606	01/15/2035.	1
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		03/15/2019.	Paydown		161,256	161,256	162,994	162,348		(17)		(17)		161,256			0	1,445	08/15/2031.	1
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		03/25/2019.	Paydown		228,281	228,281	230,404	229,540		(31)		(31)		228,281			0	2,210	01/25/2029.	2
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		03/15/2019.	Paydown		113,940	113,940	113,940	113,940				0		113,940			0	998	09/15/2031.	1
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		03/15/2019.	Paydown		129,979	129,979	131,173	130,708		(13)		(13)		129,979			0	1,215	10/15/2029.	1
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		03/15/2019.	Paydown		96,994	96,994	98,038	97,705		(9)		(9)		96,994			0	673	02/15/2034.	1
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		03/15/2019.	Paydown		79,988	79,988	79,988	79,988				0		79,988			0	673	09/15/2033.	2
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		03/15/2019.	Paydown		233,855	233,855	233,855	233,855				0		233,855			0	2,409	04/15/2025.	2
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		03/15/2019.	Paydown		80,117	80,117	80,117	80,117				0		80,117			0	793	11/15/2032.	1
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		03/15/2019.	Paydown		113,255	113,255	113,255	113,255				0		113,255			0	758	09/15/2033.	1
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		03/15/2019.	Paydown		50,769	50,768	50,769	50,768				0		50,768			0	346	09/15/2044.	1
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		03/15/2019.	Paydown		186,708	186,708	186,708	186,708				0		186,708			0	1,249	02/15/2036.	1
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		03/15/2019.	Paydown		69,754	69,754	69,754	69,754				0		69,754			0	525	01/15/2035.	2FE
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		03/15/2019.	Paydown		195,617	195,617	195,617	195,617				0		195,617			0	1,306	06/15/2023.	1
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		03/15/2019.	Paydown		54,396	54,396	54,396	54,396				0		54,396			0	397	08/15/2035.	2
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042		03/15/2019.	MBS Paydown		112,500	112,500	112,404	112,415		2		2		112,500			0	879	08/15/2042.	1FE
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043		03/15/2019.	MBS Paydown		101,480	101,480	101,475	101,476		0		0		101,480			0	777	09/15/2043.	1FE
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		03/20/2019.	MBS Paydown		94,387	94,387	93,798	93,818		(336)		(336)		94,387			0	693	06/20/2044.	1FM
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26		01/25/2019.	MBS Paydown		2,217,032	2,217,032	2,217,032	2,217,038		(2)		(2)		2,217,032			0	16,184	07/25/2026.	1FE
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38		03/15/2019.	MBS Paydown		180,000	180,000	177,333	177,420		(1,692)		(1,692)		180,000			0	1,382	10/15/2038.	1FE
98954R AH 3	ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029		03/14/2019.	CANTOR FITZGERALD & CO.		2,992,500	3,000,000	3,000,000	3,000,120		158		158		3,000,278		(7,778)	(7,778)	49,108	04/17/2029.	1FE
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		03/15/2019.	MBS Paydown		146,222	146,222	146,222	146,222				0		146,222			0	1,175	12/15/2039.	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	Change in 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 and Administrative Symbol/ Market Indicator (a)
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37		03/15/2019.	MBS Paydown		235,064	235,064	233,563	233,538		(3,928)		(3,928)		235,064			0	1,567	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		03/15/2019.	MBS Paydown		1,400,342	1,400,341	1,399,506	1,397,464		27		27		1,400,341			0	17,820	03/15/2042.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					952,548,874	962,837,530	946,294,446	914,019,730	781	887,625	0	888,406	0	956,292,370	0	(5,133,540)	(5,133,540)	16,004,352	XXX	XXX
Bonds - Bank Loans																					
00452# AA 7	ACCOMMODATIONS PLUS L+500 04/30/2024 AR		03/29/2019.	Paydown		6,454	6,454	6,325	6,334		120		120		6,454			0	107	04/30/2024.	3FE
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022		03/29/2019.	Paydown		25,000	25,000	24,181	24,349		30		30		25,000			0	364	12/21/2022.	3FE
01370# AA 4	ALCAMI HOLDINGS L+425 07/12/2025 AR		03/29/2019.	Paydown		3,516	3,516	3,419	3,422		94		94		3,516			0	59	07/12/2025.	4FE
02368* AE 2	AMERICAN ACADEMY TL L+625 12/15/2022 AR		02/21/2019.	Paydown		71,795	71,795	69,998	70,296		1,499		1,499		71,795			0	295	12/15/2022.	3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		03/29/2019.	Paydown		20,190	20,190	19,732	19,827		40		40		20,190			0	77	05/02/2022.	3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		03/31/2019.	BARCLAYS CAPITAL		2,394,000	2,400,000	2,352,981	2,371,200		3,415		3,415		2,374,549		19,451	19,451	21,198	05/02/2022.	3FE
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		03/31/2019.	CITIGROUP		3,196,000	3,200,000	3,158,291	3,176,885		4,753		4,753		3,181,591		14,409	14,409	4,144	05/02/2022.	3FE
05365@ AA 4	AVETTA LLC TL L+525 04/10/2024 AR		03/29/2019.	Paydown		5,256	5,256	5,151	2,901		102		102		5,256			0	70	04/10/2024.	4
05400K AE 0	AVOLON TL B3 1L L+200 01/15/2025		03/27/2019.	Paydown		1,522,557	1,522,557	1,505,242	1,322,419		15,483		15,483		1,522,557			0	11,287	01/15/2025.	2FE
05942# AA 4	CLINICAL INNOVATIONS L+600 10/17/2023 AR		03/29/2019.	Paydown		19,837	19,837	19,351	18,823		217		217		19,837			0	198	10/17/2023.	3FE
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR		03/29/2019.	Paydown		3,321	3,321	3,256	3,262		59		59		3,321			0	64	08/14/2023.	3FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		02/01/2019.	Paydown		29,120	29,120	23,891	24,738		4,382		4,382		29,120			0	513	12/10/2022.	4FE
12702# AA 0	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR		03/29/2019.	Paydown		6,126	6,126	5,943	5,974		155		155		6,126			0	116	08/17/2023.	3FE
13119D AF 9	CALLAWAY GOLF TL B 1L L+450 01/04/2026		03/29/2019.	Paydown		5,000	5,000	4,900	4,900		98		98		5,000			0	52	01/04/2026.	3FE
14886M AM 3	CHECKOUT HOLDING TL EXIT L+750 02/15/23		03/15/2019.	Paydown		443	443	434			9		9		443			0	3	02/15/2023.	4Z
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25		03/29/2019.	Paydown		12,096	12,096	11,917	9,972		179		179		12,096			0	127	04/30/2025.	2FE
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		03/29/2019.	Paydown		16,080	16,080	15,824	15,839		17		17		16,080			0	165	04/03/2025.	2FE
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR		03/29/2019.	Paydown		9,211	9,211	9,109	9,131		80		80		9,211			0	195	11/07/2023.	3FE
20049# AA 5	COMMAND ALKON TL L+500 08/21/2023 AR		03/29/2019.	Paydown		9,375	9,375	9,246	9,260		115		115		9,375			0	171	08/21/2023.	3PL
23361* AA 3	DRB HOLDINGS TL L+575 10/06/2023 AR		03/29/2019.	Paydown		9,375	9,375	9,140	9,189		186		186		9,375			0	194	10/03/2023.	2PL
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		03/29/2019.	Paydown		10,444	10,444	10,428	10,428		1		1		10,444			0	67	06/24/2021.	2FE
24360@ AA 0	DECOPAC INC L+4.25 09/26/2024 AR		03/29/2019.	Paydown		9,375	9,375	9,185	9,206		169		169		9,375			0	165	09/26/2024.	3PL
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		03/21/2019.	Paydown		219,280	219,280	218,458	218,534		624		624		219,280			0	1,988	09/07/2021.	2FE
24702N AZ 3	DELL TL B L+200 09/07/2023		01/31/2019.	Paydown		10,000	10,000	10,013	10,010		(0)		(0)		10,000			0	39	09/07/2023.	2FE
25374L A* 9	DIFFERENTIAL BRANDS TL L+600 10/01/23 AR		03/29/2019.	Paydown		9,375	9,375	8,973	8,982		393		393		9,375			0	204	10/01/2023.	4FE
255333 ZZ 2	DISCOVERY LIFE SCI TL L+650 03/30/24 AR		03/29/2019.	Paydown		417	417	403			14		14		417			0	3	03/30/2024.	3FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		03/29/2019.	Paydown		4,000	4,000	4,018	4,035		(1)		(1)		4,000			0	44	10/02/2024.	3FE
295111 ZZ 4	EPISERVER/GOLDCUP TL L+575 10/09/2024 AR		03/29/2019.	Paydown		3,672	3,672	3,589	3,591		81		81		3,672			0	74	10/09/2024.	3FE
30282# AA 0	FWR HOLDING CORP L+600 08/25/2023 AR		03/29/2019.	Paydown		5,027	5,027	4,901	4,922		105		105		5,027			0	37	08/25/2023.	3PL
30282# AB 8	FWR HOLDING CORP DD L+600 08/25/2023 AR		03/29/2019.	Paydown		666	666	666	666		0		0		666			0	14	08/25/2025.	3FE
31528# AA 2	FERRARO FINE FOODS L+425 05/09/2024 AR		03/29/2019.	Paydown		6,466	6,466	6,337	3,171		62		62		6,466			0	57	05/09/2024.	2FE
315555 ZZ 8	FERRARO FINE GOODS TL L+425 5/9/2024 AR		03/29/2019.	Paydown		491	491	483	242		4		4		491			0	4	05/09/2024.	2FE
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		01/18/2019.	Paydown		113,027	113,027	109,569	109,569		3,458		3,458		113,028			0	333	07/10/2022.	3FE
35041@ AA 3	FOUNDATION RISK TL L+475 11/10/2023 AR		03/29/2019.	Paydown		2,564	2,564	2,500	2,507		57		57		2,565			0	15	11/10/2023.	2FE

SCHEDULE D - PART 4

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35041@ AB 1	FOUNDATION RISK 1L TL L+475 11/10/23 AR		03/29/2019.	Paydown		1,373	1,373	1,346	1,346		27		27		1,374			0	13	11/10/2023.	2FE
35041@ AC 9	FOUNDATION RISK 1L DD L+475 11/10/23 AR		03/29/2019.	Paydown		1,902	1,902	1,883	1,140		19		19		1,902			0	18	11/10/2023.	2FE
35921# AA 6	FRONTLINE TECH L+650 09/15/2023 AR		03/29/2019.	Paydown		7,838	7,838	7,435	7,496		342		342		7,838			0	173	09/15/2023.	3FE
360666 ZZ 7	FWR HOLDINGS DDTL L+575 08/21/2023 AR		02/25/2019.	Exchanged		416,875	416,961	416,961	416,932		(58)		(58)		416,875		0	0	3,053	08/21/2023.	3FE
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		02/01/2019.	Paydown		9,375	9,375	9,104	9,113		245		245		9,375			0	151	01/25/2024.	3PL
40406# AD 4	HAI ACQUISITION TL L+500 11/01/2024 AR		03/29/2019.	Paydown		9,375	9,375	9,139	9,161		214		214		9,375			0	206	11/01/2024.	2PL
415222 ZZ 4	HARVEY TOOLS DDTL L+475 10/12/2024 AR		03/29/2019.	Paydown		1,843	1,843	1,825			18		18		1,843			0	0	10/12/2024.	3FE
41781@ AA 5	HARVEY TOOLS TL L+475 10/12/2024 AR		03/29/2019.	Paydown		7,400	7,400	7,252	7,269		131		131		7,400			0	138	10/12/2024.	3PL
41902@ AA 9	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR		03/29/2019.	Paydown		38,790	38,790	38,011	38,097		693		693		38,790			0	716	10/31/2023.	3PL
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR		03/29/2019.	Paydown		1,289	1,289	1,268	1,269		20		20		1,289			0	22	04/30/2024.	3FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		03/29/2019.	Paydown		302,916	302,916	308,254	307,739		(4,823)		(4,823)		302,916			0	4,733	06/27/2023.	2FE
463555 ZZ 8	IRI HOLDINGS 1L TL L+450 11/07/2025 AR		03/29/2019.	Paydown		4,688	4,688	4,641	4,640		47		47		4,688			0	54	11/07/2025.	4FE
480150 ZZ 7	KEY SURGICAL TL L+475 06/01/2023 AR		03/29/2019.	Paydown		1,063	1,063	1,044	1,044		19		19		1,063			0	20	06/01/2023.	2FE
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025		03/29/2019.	Paydown		12,021	12,021	11,671	9,819		7		7		12,021			0	119	03/27/2025.	2FE
57810J AC 2	AMYNTA AGENCY 1L TL L+400 02/28/2025 AR		03/29/2019.	Paydown		2,366	2,366	2,366	2,366		0		0		2,366			0	25	02/28/2025.	4FE
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		03/29/2019.	Paydown		21,051	21,051	20,951	16,573		1		1		21,051			0	237	04/26/2022.	2FE
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		03/29/2019.	Paydown		89	89	89	60		0		0		89			0	1	12/02/2022.	3FE
60367* AA 9	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		03/29/2019.	Paydown		6,069	6,069	6,069	6,005		64		64		6,069			0	96	12/02/2022.	3PL
60367* AB 7	MINISTRY BRANDS TL L+500 12/02/2022 AR		03/29/2019.	Paydown		683	683	677	677		6		6		684			0	11	12/02/2022.	3FE
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023		03/29/2019.	Paydown		17,211	17,211	15,490	15,584		171		171		17,211			0	440	01/24/2023.	5FE
62929# AA 2	ACA COMPLIANCE TL L+550 02/01/2023 AR		03/29/2019.	Paydown		7,228	7,228	7,020	7,046		182		182		7,228			0	159	02/01/2023.	5
62929# AB 0	ACA COMPLIANCE DDTL L+550 02/01/2023 AR		03/29/2019.	Paydown		2,004	2,004	1,979	1,981		23		23		2,004			0	44	02/01/2023.	3FE
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		03/29/2019.	Paydown		20,377	20,377	20,261	20,177		14		14		20,377			0	17	06/30/2023.	2FE
62976# AA 4	NSM INSURANCE TL L+450 05/04/2024 AR		03/29/2019.	Paydown		4,590	4,590	4,498	4,506		84		84		4,590			0	83	05/04/2024.	2FE
62976# AB 2	NSM INSURANCE DDTL L+450 05/04/2024 AR		03/29/2019.	Paydown		2,353	2,353	2,329	2,334		19		19		2,353			0	43	05/04/2024.	2FE
650777 ZZ 1	NMC SKINCARE TL L+475 10/31/2024 AR		03/29/2019.	Paydown		1,463	1,463	1,429	1,429		34		34		1,463			0	26	10/31/2024.	2FE
660777 ZZ 9	NSM INSURANCE 1A TL L+450 05/11/2024 AR		03/29/2019.	Paydown		825	825	809	809		16		16		825			0	15	05/11/2024.	2FE
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		03/29/2019.	Paydown		116	116	116	73		0		0		116			0	1	10/03/2022.	3FE
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR		03/29/2019.	Paydown		868	868	855	856		12		12		868			0	15	10/03/2022.	3FE
69398* AA 3	PDI HOLDINGS TL L+475 08/25/2023 AR		03/19/2019.	Private Placement		4,175,007	4,175,007	4,162,520	4,164,138		263		263		4,164,401		10,606	10,606	137,684	08/25/2023.	3FE
69398* AB 1	PDI HOLDINGS DDTL L+475 08/25/2023 AR		03/19/2019.	Private Placement		741,364	741,364	735,804	736,095		203		203		736,298		5,066	5,066	23,963	08/25/2023.	3FE
69406* AB 1	PHNTM HOLDINGS L+525 06/18/2020 AR		03/29/2019.	Paydown		2,731	2,731	2,704	2,713		19		19		2,731			0	52	06/18/2020.	3FE
702444 ZZ 6	PATHWAY VET 1L TL L+450 12/21/2024 AR		03/29/2019.	Paydown		8,322	8,322	8,176	8,176		147		147		8,323			0	111	12/21/2024.	3FE
71639# AA 4	PETIQ TL L+525 01/16/2023 AR		01/02/2019.	Paydown		4,701	4,701	4,606	4,618		82		82		4,701			0	30	01/16/2023.	2PL
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		01/02/2019.	Paydown		13,161	13,161	13,161	13,155		6		6		13,161			0	100	07/31/2022.	3FE
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		03/29/2019.	Paydown		3,735	3,735	3,735	3,733		2		2		3,735			0	86	07/15/2021.	2FE
745777 ZZ 8	PYRAMID MGMT DDTL L+675 07/15/2021 AR		03/29/2019.	Paydown		320	320	320	320		0		0		320			0	7	07/15/2021.	2FE
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		03/29/2019.	Paydown		55,025	55,025	54,358	33,178		604		604		55,025			0	306	04/17/2023.	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 Symbol/ and Administrative Symbol/ Market Indicator (a)
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		03/29/2019.	Paydown		4,120	4,120	4,073	4,076		43		43		4,120			0	75	12/13/2023.	1FE
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		03/29/2019.	Paydown		2,161	2,161	2,110	2,144		17		17		2,161			0	39	12/13/2023.	1FE
760333 ZZ 0	RIALTO MGMT GROUP L+450 11/20/2024 AR		03/29/2019.	Paydown		2,490	2,490	2,465	2,465		25		25		2,490			0	43	11/20/2024.	2FE
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		03/29/2019.	Paydown		15,858	15,858	15,495	11,537		250		250		15,858			0	200	04/14/2023.	3FE
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR		01/02/2019.	Paydown		4,688	4,688	4,571	4,590		98		98		4,688			0	64	09/05/2023.	4FE
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD		01/22/2019.	Exchanged		504,863	504,898	504,898	282,445		(26)		(26)		504,863		0	0	1,390	06/01/2022.	2FE
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		03/29/2019.	Paydown		11,373	11,373	11,373	10,133		(40)		(40)		11,373			0	217	06/01/2022.	2FE
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024		03/29/2019.	Paydown		14,141	14,141	14,005	14,015		126		126		14,142			0	97	07/06/2024.	2FE
817555 ZZ 1	SFE INTERMEDIATE TL L+475 07/31/2024 AR		03/29/2019.	Paydown		938	938	919	919		18		18		938			0	18	07/31/2024.	2FE
818999 ZZ 0	SECURAMERICA 1L TL L+675 12/21/2023 AR		03/29/2019.	Paydown		1,944	1,944	1,883	1,883		61		61		1,944			0	45	12/21/2023.	2FE
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR		03/29/2019.	Paydown		22,057	22,057	21,614	21,663		394		394		22,057			0	407	10/31/2023.	3FE
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR		03/29/2019.	Paydown		6,044	6,044	5,923	5,938		107		107		6,045			0	104	04/02/2023.	2FE
84650H AC 3	SPAREFOOT TL L+425 04/06/2023 AR		03/29/2019.	Paydown		1,622	1,622	1,597	1,599		1		1		1,622			0	18	04/06/2023.	3FE
84650H AD 1	SPAREFOOT 1L TL L+425 04/13/2024 AR		03/29/2019.	Paydown		308	308	304	304		4		4		309			0	4	04/13/2024.	3FE
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR		03/29/2019.	Paydown		4,191	4,191	4,108	4,114		77		77		4,192			0	76	05/18/2023.	2FE
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		03/29/2019.	Paydown		12,833	12,833	12,832	12,805		28		28		12,833			0	92	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		03/29/2019.	Paydown		778	778	778	518		0		0		778			0	12	09/01/2022.	2FE
870222 ZZ 2	TERSERA DDTL L+525 03/30/2023 AR		03/29/2019.	Paydown		411	411	411	411				0		411			0	8	03/30/2023.	3FE
87239P AD 6	VISTRA OPERATION TL B1 1L L+200 08/04/23		03/29/2019.	Paydown		10,178	10,178	10,022	7,138		156		156		10,178			0	80	08/04/2023.	2FE
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR		03/29/2019.	Paydown		3,017	3,017	2,949	2,953		63		63		3,017			0	1	05/21/2024.	3FE
875888 ZZ 5	THE DWYER GROUP DDTL L+550 05/21/2024 AR		03/29/2019.	Paydown		1,035	1,035	1,023	1,023		12		12		1,035			0	4	05/21/2024.	3FE
88084@ AB 8	TERSERA TL L+525 03/30/2023 AR		03/29/2019.	Paydown		411	411	406	406		5		5		411			0	8	03/30/2023.	3FE
88084@ AC 6	TERSERA 2L TL L+525 03/30/2023 AR		03/29/2019.	Paydown		392	392	387	387		5		5		392			0	8	03/30/2023.	3FE
88233F AK 6	VISTRA OPERATION TL B3 1L L+200 12/01/25		03/29/2019.	Paydown		10,025	10,025	9,900	9,914		111		111		10,025			0	113	12/01/2025.	2FE
890555 ZZ 1	TOUCHSTONE TL L+475 11/15/2025 AR		03/29/2019.	Paydown		3,733	3,733	3,640	3,641		92		92		3,733			0	66	11/15/2025.	3FE
899444 ZZ 9	TU BIDCO 1L TL L+400 10/01/2023 AR		03/29/2019.	Paydown		2,880	2,880	2,822	2,824		56		56		2,880			0	48	10/01/2023.	1FE
903555 ZZ 6	UROLOGY MGMT TL L+500 08/31/2024 AR		03/29/2019.	Paydown		1,740	1,740	1,696	1,698		42		42		1,740			0	33	08/31/2024.	2FE
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		03/29/2019.	Paydown		16,244	16,244	15,992	15,992		251		251		16,244			0	100	04/01/2024.	2FE
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		03/29/2019.	Paydown		8,000	8,000	7,815	7,815		27		27		8,000			0	59	10/31/2025.	2FE
91359H AP 3	UNIVERSAL HEALTH TL B L+175 10/26/2025		03/29/2019.	Paydown		4,000	4,000	4,000	4,000		(0)		(0)		4,000			0	42	10/26/2025.	2FE
91830@ AD 5	VLS BUYER TL L+600 10/17/2023 AR		01/02/2019.	Paydown		7,301	7,301	7,116	7,143		158		158		7,301			0	53	10/17/2023.	4
91830@ AF 0	VLS BUYER DDTL L+600 10/17/2023 AR		03/29/2019.	Paydown		2,411	2,411	2,381	2,382		29		29		2,411			0	34	10/17/2023.	4
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		03/01/2019.	Paydown		65,826	65,826	64,207	64,615		1,212		1,212		65,827			0	1,985	08/01/2021.	2FE
92840@ AC 3	VISTAPHARM TL L+600 12/21/2021 AR		03/29/2019.	Paydown		5,207	5,207	5,103	5,127		80		80		5,207			0	110	12/21/2021.	2FE
928432 A* 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR		03/29/2019.	Paydown		6,771	6,771	6,633	6,655		116		116		6,771			0	139	08/31/2023.	3PL
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		03/29/2019.	Paydown		7,466	7,466	7,343	7,360		106		106		7,466			0	155	08/31/2023.	3PL
95810D AQ 4	WESTERN DIGITAL TL A1 L+150 02/27/2023		03/29/2019.	Paydown		20,382	20,382	19,873			3		3		20,382			0	18	02/27/2023.	2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		03/29/2019.	Paydown		13,222	13,222	13,038	4,151		5		5		13,222			0	56	04/29/2023.	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 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 and Administrative Symbol/ Market Indicator (a)
98158# AB 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR	..	03/29/2019.	Paydown		1,390	1,390	1,376	1,377		13		13		1,390			0	47	04/26/2024.	3PL
98158# AC 4	WORLDWIDE FACILITIES DD L+425 04/26/24AR	..	03/29/2019.	Paydown		333	333	333	333		0		0		333			0	11	04/26/2024.	3PL
98215# AA 9	WRENCH GROUP TL L+450 12/15/2024 AR	..	03/29/2019.	Paydown		1,583	1,583	1,559	1,561		22		22		1,583			0	28	12/15/2024.	2PL
98215# AB 7	WRENCH GROUP DDTL L+450 12/15/2024 AR	..	03/29/2019.	Paydown		615	615	610	610		5		5		615			0	11	12/15/2024.	2PL
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 01/02/2026	..	09/12/2018.	JP MORGAN SECURITIES INC							24		24		24		(24)	(24)		01/02/2026.	3FE
BL2625 18 6	ENERGIZER HOLDINGS TL B L+225 06/21/2025	..	03/29/2019.	Distribution									0					0	7,435	06/21/2025.	3FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	..	03/29/2019.	Paydown		7,000	7,000	6,965	6,968		32		32		7,000			0	116	04/12/2024.	4FE
8299999.	Total - Bonds - Bank Loans					14,479,950	14,490,071	14,344,553	13,903,882	0	38,665	0	38,665	0	14,430,441	0	49,509	49,509	229,083	XXX	XXX
8399997.	Total - Bonds - Part 4					985,123,683	995,422,460	978,960,451	946,132,489	781	800,795	0	801,576	0	988,817,669	0	(5,084,031)	(5,084,031)	16,429,178	XXX	XXX
8399999.	Total - Bonds					985,123,683	995,422,460	978,960,451	946,132,489	781	800,795	0	801,576	0	988,817,669	0	(5,084,031)	(5,084,031)	16,429,178	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D	..	02/13/2019.	Suspense Ledger Adjustment		377,541							0				377,541	377,541		XXX	P4ZA
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%	..	01/10/2019.	Partial Call	1,705.830	170,583		170,583	170,583				0		170,583			0	3,539	XXX	P2FEU
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					548,124	XXX	170,583	170,583	0	0	0	0	0	170,583	0	377,541	377,541	3,539	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					548,124	XXX	170,583	170,583	0	0	0	0	0	170,583	0	377,541	377,541	3,539	XXX	XXX
8999999.	Total - Preferred Stocks					548,124	XXX	170,583	170,583	0	0	0	0	0	170,583	0	377,541	377,541	3,539	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	01/31/2019.	Distribution of Funds		339	XXX						0		339			0		XXX	U
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26	..	01/31/2019.	Distribution of Funds		17,064	XXX						0		17,064			0		XXX	U
02005N 10 0	ALLY FINANCIAL INC	..	01/25/2019.	ISI GROUP	150,000.000	3,857,380	XXX	3,423,010	3,399,000	(838,500)			(838,500)		2,560,500		1,296,880	1,296,880		XXX	L
02005N 10 0	ALLY FINANCIAL INC	..	02/25/2019.	BERNSTEIN	245,000.000	6,476,638	XXX	5,184,162	5,551,700	(1,395,660)			(1,395,660)		4,156,040		2,320,598	2,320,598	41,650	XXX	L
02376R 10 2	AMERICAN AIRLINES GROUP INC	..	01/25/2019.	ISI GROUP	199.000	6,972	XXX	6,818	6,390	428			428		6,818		154	154		XXX	L
030506 10 9	AMERICAN WOODMARK CORP	..	02/27/2019.	WOLFE RESEARCH	20,000.000	1,744,393	XXX	1,243,845	1,113,600	130,245			130,245		1,243,845		500,549	500,549		XXX	L
030506 10 9	AMERICAN WOODMARK CORP	..	02/28/2019.	WOLFE RESEARCH	7,748.000	663,140	XXX	479,072	431,409	47,664			47,664		479,072		184,068	184,068		XXX	L
030506 10 9	AMERICAN WOODMARK CORP	..	03/01/2019.	WOLFE RESEARCH	34,267.000	2,959,105	XXX	2,020,546	1,907,987	112,559			112,559		2,020,546		938,560	938,560		XXX	L
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE	..	03/13/2019.	Exchanged	6,000.000	143,507	XXX	154,356	42,780	15,390			15,390		154,356		(10,849)	(10,849)	2,820	XXX	U
03938L 20 3	ARCELORMITTAL	C	02/25/2019.	STRATEGAS RESEARCH	133,333.000	3,165,378	XXX	3,862,788	2,755,993	(1,186,469)			(1,186,469)		1,569,524		1,595,853	1,595,853		XXX	L
151020 10 4	CELGENE CORP	..	01/25/2019.	ISI GROUP	40,000.000	3,516,550	XXX	2,768,314	2,563,600	204,714			204,714		2,768,314		748,236	748,236		XXX	L
172967 42 4	CITIGROUP INC	..	01/25/2019.	SANDLER & O'NEIL PARTNERS	100,000.000	6,403,717	XXX	5,647,007	5,206,000	441,007			441,007		5,647,007		756,710	756,710		XXX	L
174610 10 5	CITIZENS FINANCIAL GROUP	..	02/27/2019.	SANDLER & O'NEIL PARTNERS	150,000.000	5,544,153	XXX	4,557,372	4,459,500	97,872			97,872		4,557,372		986,781	986,781	43,149	XXX	L
174610 10 5	CITIZENS FINANCIAL GROUP	..	02/28/2019.	SANDLER & O'NEIL PARTNERS	50,000.000	1,847,026	XXX	1,446,808	1,486,500	(39,693)			(39,693)		1,446,808		400,218	400,218	32,851	XXX	L
18885T 30 6	CLIPPER REALTY INC	..	03/01/2019.	FRIEDMAN BILLINGS RAMSEY	108,600.000	1,434,587	XXX	1,466,100	1,419,402	(491,958)			(491,958)		927,444		507,143	507,143	8,636	XXX	L
288522 30 3	ELLINGTON FINANCIAL LLC	..	03/04/2019.	Merger	1,317,309.000	20,244,428	XXX	23,007,101	20,194,347	50,082			50,082		20,244,429		(0)	(0)	540,097	XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/15/2019.	ISI GROUP	2,310.000	41,234	XXX	36,475					0		36,475		4,759	4,759		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/18/2019.	ISI GROUP	17,500.000	311,865	XXX	276,325					0		276,325		35,540	35,540		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/19/2019.	ISI GROUP	52,000.000	923,045	XXX	821,080					0		821,080		101,965	101,965		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/20/2019.	ISI GROUP	35,000.000	619,957	XXX	552,650					0		552,650		67,307	67,307		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/21/2019.	CORNERSTONE MACRO	35,000.000	625,967	XXX	552,650					0		552,650		73,317	73,317		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC	..	03/26/2019.	STRATEGAS RESEARCH	28,000.000	502,991	XXX	442,120					0		442,120		60,871	60,871		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 and Administrative Symbol/ Market Indicator (a)
28852N 10 9	ELLINGTON FINANCIAL INC.		03/27/2019.	STRATEGAS RESEARCH	28,000.000	501,207	XXX	442,120					0		442,120		59,087	59,087		XXX	L
28852N 10 9	ELLINGTON FINANCIAL INC.		03/29/2019.	STRATEGAS RESEARCH	15,460.000	276,410	XXX	244,113					0		244,113		32,297	32,297		XXX	L
30034T 10 3	EVERI HOLDINGS INC.		03/13/2019.	STIFEL NICOLAUS	60,000.000	531,611	XXX	322,021	257,500	12,960			12,960		322,021		209,590	209,590		XXX	L
30034T 10 3	EVERI HOLDINGS INC.		03/22/2019.	CORNERSTONE MACRO	60,000.000	586,444	XXX	306,120	128,750				0		306,120		280,324	280,324		XXX	L
30034T 10 3	EVERI HOLDINGS INC.		03/25/2019.	CORNERSTONE MACRO	25,000.000	250,827	XXX	126,745					0		126,745		124,082	124,082		XXX	L
359678 10 9	FULL HOUSE RESORTS, INC.		01/25/2019.	ISI GROUP	12,548.000	28,863	XXX	27,355	25,347	(10,917)			(10,917)		14,430		14,432	14,432		XXX	L
389375 10 6	GRAY TELEVISION INC.		03/01/2019.	WOLFE RESEARCH	100,000.000	2,253,291	XXX	1,680,432	1,474,000	206,432			206,432		1,680,432		572,858	572,858		XXX	L
410345 10 2	HANESBRANDS INC.		02/07/2019.	CORNERSTONE MACRO	150,000.000	2,768,349	XXX	1,838,305	1,825,080	(41,195)			(41,195)		1,838,305		930,044	930,044		XXX	L
48251W 10 4	KKR & CO INC CLASS A		03/19/2019.	ISI GROUP	50,000.000	1,212,174	XXX	874,815	981,500	(268,500)			(268,500)		713,000		499,174	499,174	6,250	XXX	L
48251W 10 4	KKR & CO INC CLASS A		03/20/2019.	ISI GROUP	25,000.000	600,677	XXX	437,426	490,750	(134,250)			(134,250)		356,500		244,177	244,177	7,583	XXX	L
48251W 10 4	KKR & CO INC CLASS A		03/21/2019.	CORNERSTONE MACRO	25,000.000	609,520	XXX	423,118	490,750	(134,250)			(134,250)		356,500		253,020	253,020	1,944	XXX	L
500754 10 6	KRAFT HEINZ CO/THE		02/05/2019.	STRATEGAS RESEARCH	110,000.000	5,259,780	XXX	4,798,180	4,734,400	63,780			63,780		4,798,180		461,600	461,600		XXX	L
526057 10 4	LENNAR CORP-A		02/12/2019.	ISI GROUP	25,000.000	1,211,672	XXX	998,948	978,750	20,198			20,198		998,948		212,724	212,724	1,000	XXX	L
60871R 20 9	MOLSON COORS BREWING CO -B		01/25/2019.	STRATEGAS RESEARCH	25,000.000	1,607,654	XXX	1,531,225	1,404,000	127,225			127,225		1,531,225		76,429	76,429		XXX	L
629377 50 8	NRG ENERGY INC.		01/25/2019.	ISI GROUP	3,769.000	155,667	XXX	116,080	149,252	(93,283)			(93,283)		55,970		99,697	99,697		XXX	L
674001 20 1	OAKTREE CAPITAL GROUP LLC		03/13/2019.	ISI GROUP	25,000.000	1,223,767	XXX	1,086,991	993,750	93,241			93,241		1,086,991		136,776	136,776	18,750	XXX	L
76009N 10 0	RENT-A-CENTER INC.		01/25/2019.	CORNERSTONE MACRO	100,000.000	1,721,098	XXX	1,573,940	1,619,000	(45,060)			(45,060)		1,573,940		147,158	147,158		XXX	L
76009N 10 0	RENT-A-CENTER INC.		02/01/2019.	STRATEGAS RESEARCH	60,000.000	1,039,540	XXX	919,984	971,400	(51,416)			(51,416)		919,984		119,556	119,556		XXX	L
811054 40 2	EW SCRIPPS CO/THE-A		03/12/2019.	WOLFE RESEARCH	30,000.000	696,768	XXX	477,189	471,900	5,289			5,289		477,189		219,579	219,579		XXX	L
811054 40 2	EW SCRIPPS CO/THE-A		03/13/2019.	WOLFE RESEARCH	6,595.000	152,490	XXX	104,902	103,739	1,163			1,163		104,902		47,588	47,588		XXX	L
811054 40 2	EW SCRIPPS CO/THE-A		03/19/2019.	ISI GROUP	23,120.000	520,935	XXX	367,541	363,678	3,863			3,863		367,541		153,394	153,394	486	XXX	L
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/11/2019.	FRIEDMAN BILLINGS RAMSEY	33,333.000	452,256	XXX	398,923	250,664	148,259			148,259		398,923		53,333	53,333		XXX	U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/12/2019.	FRIEDMAN BILLINGS RAMSEY	60,000.000	819,223	XXX	720,000	451,200	268,800			268,800		720,000		99,223	99,223		XXX	U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/13/2019.	FRIEDMAN BILLINGS RAMSEY	41,659.000	578,986	XXX	499,908	313,276	186,632			186,632		499,908		79,078	79,078		XXX	U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/15/2019.	FRIEDMAN BILLINGS RAMSEY	26,700.000	357,821	XXX	320,400	200,784	119,616			119,616		320,400		37,421	37,421		XXX	U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/18/2019.	FRIEDMAN BILLINGS RAMSEY	39,700.000	528,583	XXX	476,400	298,544	177,856			177,856		476,400		52,183	52,183		XXX	U
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		03/19/2019.	FRIEDMAN BILLINGS RAMSEY	30,422.000	403,108	XXX	365,064	228,773	136,291			136,291		365,064		38,044	38,044		XXX	U
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		01/25/2019.	CORNERSTONE MACRO	20,000.000	1,074,624	XXX	1,474,375	845,000	629,375			629,375		1,474,375		(399,751)	(399,751)		XXX	L
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		02/05/2019.	CORNERSTONE MACRO	30,000.000	1,726,499	XXX	2,041,587	1,267,500	774,087			774,087		2,041,587		(315,089)	(315,089)		XXX	L
86765K 10 9	SUNOCO LP VE		02/07/2019.	VE CAPITAL TRANSACTION	3,000.000	86,999	XXX	76,826	81,570	(4,744)			(4,744)		76,826		10,173	10,173	2,477	XXX	L
89376V 10 0	TRANSMONTAIGNE PARTNERS LP VE		02/27/2019.	Exchanged	3,000.000	123,000	XXX	110,774	121,740	(10,966)			(10,966)		110,774		12,226	12,226	2,415	XXX	U
90130A 10 1	TWENTY-FIRST CENTURY FOX-A		01/25/2019.	STRATEGAS RESEARCH	50,000.000	2,448,753	XXX	1,189,275	2,406,000	(1,216,725)			(1,216,725)		1,189,275		1,259,478	1,259,478		XXX	L
92343V 10 4	VERIZON COMMUNICATIONS INC.		01/25/2019.	ISI GROUP	52,994.000	3,024,270	XXX	2,526,745	2,979,323	(452,578)			(452,578)		2,526,745		497,525	497,525	31,929	XXX	L
958254 10 4	WESTERN GAS PARTNERS LP VE		02/28/2019.	Exchanged	6,000.000	306,159	XXX	272,301	253,380	18,921			18,921		272,301		33,858	33,858	5,880	XXX	U
983555 ZZ 9	XCEL BRANDS WTS $0.01 09/28/2018		01/01/2019.	Dissolution	255,100.000		XXX	1,275,500	285,712	400,507			400,507		686,219		(686,219)	(686,219)		XXX	A
G491BT 10 8	INVESCO LTD.	D	03/19/2019.	ISI GROUP	100,000.000	2,004,684	XXX	2,136,260	1,674,000	462,260			462,260		2,136,260		(131,576)	(131,576)	30,000	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					98,193,146	XXX	90,530,485	79,659,219	(1,459,447)	0	0	(1,459,447)	0	82,090,991	0	16,102,154	16,102,154	777,917	XXX	XXX
9799997.	Total - Common Stocks - Part 4					98,193,146	XXX	90,530,485	79,659,219	(1,459,447)	0	0	(1,459,447)	0	82,090,991	0	16,102,154	16,102,154	777,917	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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 and Administrative Symbol/ Market Indicator (a)
9799999.	Total - Common Stocks					98,193,146	XXX	90,530,485	79,659,219	(1,459,447)	0	0	(1,459,447)	0	82,090,991	0	16,102,154	16,102,154	777,917	XXX	XXX
9899999.	Total - Preferred and Common Stocks					98,741,270	XXX	90,701,068	79,829,802	(1,459,447)	0	0	(1,459,447)	0	82,261,574	0	16,479,695	16,479,695	781,456	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,083,864,953	XXX	1,069,661,518	1,025,962,292	(1,458,666)	800,795	0	(657,871)	0	1,071,079,244	0	11,395,665	11,395,665	17,210,634	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 6.

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 Clearing house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	04/13/2018	04/12/2019		1,891,939	2,642.60	85,805			85,576		85,576	72,080		(21,451)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	05/11/2018	05/10/2019		1,731,070	2,697.60	70,459			44,489		44,489	50,397		(17,615)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	06/15/2018	06/14/2019		1,686,413	2,772.18	58,637			6,419		6,419	18,534		(14,659)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	07/13/2018	07/12/2019		1,745,150	2,773.62	68,583			11,782		11,782	25,228		(17,146)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	08/10/2018	08/09/2019		1,756,943	2,856.43	49,354			1,228		1,228	12,331		(12,339)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	09/14/2018	09/13/2019		1,288,468	2,886.39	48,402			1,105		1,105	12,439		(12,101)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	10/12/2018	10/11/2019		2,268,783	2,790.15	80,899			28,656		28,656	41,090		(20,225)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	11/09/2018	11/08/2019		1,604,966	2,809.36	53,438			19,398		19,398	27,200		(13,360)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	12/14/2018	12/13/2019		2,753,437	2,658.31	111,574			170,686		170,686	150,953		(27,894)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/11/2019	01/11/2020		1,065,635	2,584.96		48,632		101,575		101,575	61,048		(8,105)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	02/15/2019	02/14/2020		1,591,038	2,750.69		64,701		78,206		78,206	18,897		(5,392)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	03/15/2019	03/14/2020		1,647,097	2,809.64		59,995		65,699		65,699	5,705						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	10/09/2017	04/06/2019		8,412,789	2,549.33	305,396			619,812		619,812	457,973		(50,899)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	10/23/2017	04/20/2019		7,537,435	2,575.21	281,979			534,279		534,279	402,366		(46,997)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	11/07/2017	05/06/2019		8,236,750	2,591.13	311,652			556,963		556,963	418,225		(51,942)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	11/21/2017	05/20/2019		5,945,132	2,582.14	234,639			394,756		394,756	285,014		(39,106)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	12/07/2017	06/06/2019		4,876,867	2,629.27	191,141			283,073		283,073	216,344		(31,857)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	12/21/2017	06/20/2019		5,539,970	2,679.25	222,405			285,340		285,340	230,413		(37,068)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	01/08/2018	07/06/2019		7,333,120	2,743.15	285,744			302,340		302,340	259,572		(47,624)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/22/2018	07/20/2019		5,080,862	2,810.30	200,772			152,862		152,862	140,189		(33,462)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	02/07/2018	08/06/2019		7,293,735	2,695.14	267,080			329,645		329,645	255,746		(44,513)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	02/21/2018	08/20/2019		4,889,268	2,716.26	181,340			213,375		213,375	167,986		(30,223)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	03/07/2018	09/06/2019		5,149,596	2,728.12	187,835			214,371		214,371	167,583		(31,306)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	03/21/2018	09/20/2019		7,064,044	2,716.94	259,699			305,079		305,079	231,897		(43,283)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	04/09/2018	04/06/2019		20,413,690	126.39	510,383			439		439	(35,509)		(127,596)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	04/09/2018	04/06/2019		7,378,998	75.15	206,691			472,045		472,045	353,836		(51,673)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	04/09/2018	04/06/2019		86,336,832	2,604.47	2,253,502			3,926,772		3,926,772	1,889,620		(563,375)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	04/09/2018	04/06/2019		32,356,111	2,604.47	1,015,982						233,744		(253,995)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		77,352,759	2,604.47	2,149,217			3,657,205		3,657,205	3,066,327		(537,304)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		54,433,423	2,604.47	1,973,466			3,432,189		3,432,189	2,971,428		(493,366)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		60,944,598	2,604.47	2,089,484			3,615,997		3,615,997	3,103,036		(522,371)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		31,514,087	2,604.47	678,740			1,131,962		1,131,962	928,271		(169,685)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		60,944,598	2,604.47	1,964,528			3,384,330		3,384,330	2,881,687		(491,132)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		51,047,612	2,604.47	1,552,794			2,662,462		2,662,462	2,252,917		(388,199)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		154,445,071	2,604.47	4,500,527			7,679,760		7,679,760	6,470,141		(1,125,132)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		57,037,893	2,604.47	1,540,976			2,612,731		2,612,731	2,184,898		(385,244)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		101,053,436	2,604.47	2,534,579			4,280,432		4,280,432	3,554,496		(633,645)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		108,866,846	2,604.47	2,584,252			4,342,254		4,342,254	3,588,859		(646,063)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,554,220	904.79	1,536,227			1,656,724		1,656,724	1,448,689		(384,057)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	04/09/2018	04/06/2019		3,323,126	449.29	140,186			235,253		235,253	156,653		(35,047)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	10/06/2019		5,729,834	2,604.47	217,083			296,870		296,870	188,119		(36,181)				002

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, or Central	Counter party Clearing house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		04/20/2018	04/20/2019		17,514,323	126.63	420,344			14,293		14,293	(25,759)		(105,086)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		04/20/2018	04/20/2019		5,590,784	73.93	148,198			364,305		364,305	241,788		(37,049)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE		04/20/2018	04/20/2019		65,890,248	2,670.14	1,515,476			2,094,504		2,094,504	1,940,723		(378,869)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		04/20/2018	04/20/2019		26,769,099	2,670.14	803,073						200,016		(200,768)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		04/20/2018	04/20/2019		88,964,904	2,670.14	2,144,054			3,375,852		3,375,852	3,033,269		(536,014)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		59,010,094	2,670.14	1,900,914			2,948,031		2,948,031	2,722,280		(475,229)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		73,962,878	2,670.14	2,197,558			3,432,383		3,432,383	3,146,464		(549,389)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		96,659,068	2,670.14	2,688,364			4,215,137		4,215,137	3,840,277		(672,091)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		65,418,430	2,670.14	1,754,058			2,757,256		2,757,256	2,503,110		(438,515)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		04/20/2018	04/20/2019		62,906,082	2,670.14	1,641,849			2,580,914		2,580,914	2,337,135		(410,462)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		04/20/2018	04/20/2019		82,569,358	2,670.14	1,890,838			2,968,767		2,968,767	2,654,590		(472,710)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		27,769,456	2,670.14	577,972			907,431		907,431	803,473		(144,493)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2018	04/20/2019		44,057,310	2,670.14	1,498,434			2,298,880		2,298,880	2,132,895		(374,609)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE		04/20/2018	04/20/2019		22,951,660	915.75	1,094,794			939,094		939,094	859,104		(273,699)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES		04/20/2018	04/20/2019		3,070,312	449.84	132,638			216,787		216,787	143,566		(33,159)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		04/20/2018	10/20/2019		7,243,911	2,670.14	263,678			344,120		344,120	237,932		(43,946)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		05/04/2018	05/06/2019		21,563,014	124.54	526,349			102,869		102,869	(6,537)		(131,587)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE		05/04/2018	05/06/2019		6,919,767	76.74	188,218			429,372		429,372	342,949		(47,054)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/04/2018	05/06/2019		77,297,223	2,663.42	1,715,998			3,205,212		3,205,212	2,625,249		(429,000)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		30,236,023	2,663.42	879,868						212,613		(219,967)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		49,531,860	2,663.42	1,589,973			2,452,247		2,452,247	2,177,241		(397,493)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		05/04/2018	05/06/2019		57,409,493	2,663.42	1,745,249			2,688,131		2,688,131	2,373,541		(436,312)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		05/04/2018	05/06/2019		45,855,499	2,663.42	1,320,638			2,034,437		2,034,437	1,785,966		(330,160)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		98,795,023	2,663.42	2,726,743			4,204,116		4,204,116	3,673,218		(681,686)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		39,831,851	2,663.42	1,071,477			1,650,838		1,650,838	1,438,315		(267,869)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		86,260,543	2,663.42	2,277,278			3,510,586		3,510,586	3,052,055		(569,320)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/04/2018	05/06/2019		53,467,438	2,663.42	1,283,219			1,970,995		1,970,995	1,695,189		(320,805)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		05/04/2018	05/06/2019		46,411,343	2,663.42	1,564,062			2,401,279		2,401,279	2,143,125		(391,016)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		62,055,843	2,663.42	1,501,751			2,311,809		2,311,809	1,989,947		(375,438)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/04/2018	05/06/2019		53,646,412	2,663.42	1,362,619			2,101,999		2,101,999	1,819,313		(340,655)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/04/2018	05/06/2019		35,296,447	2,663.42	727,107			1,117,711		1,117,711	943,411		(181,777)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/04/2018	05/06/2019		89,912,816	2,663.42	2,041,021			3,137,161		3,137,161	2,680,085		(510,255)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE		05/04/2018	05/06/2019		25,377,469	915.85	1,218,118			1,081,028		1,081,028	951,502		(304,530)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES		05/04/2018	05/06/2019		3,055,025	451.39	133,810			208,411		208,411	139,574		(33,453)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		05/04/2018	11/06/2019		9,817,727	2,663.42	362,274			477,836		477,836	323,320		(60,379)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE		05/18/2018	05/20/2019		18,086,835	122.41	459,406			200,737		200,737	49,740		(114,851)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY		05/18/2018	05/20/2019		6,501,526	75.49	171,646			411,980		411,980	299,865		(42,911)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/18/2018	05/20/2019		71,132,147	2,712.97	1,614,699			1,369,035		1,369,035	1,502,784		(403,675)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY		05/18/2018	05/20/2019		29,779,526	2,712.97	911,254			3,105		3,105	229,961		(227,813)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		05/18/2018	05/20/2019		58,861,318	2,712.97	1,347,924			1,849,227		1,849,227	1,709,037		(336,981)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		05/18/2018	05/20/2019		77,764,390	2,712.97	2,068,533			2,797,124		2,797,124	2,610,069		(517,133)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		82,493,805	2,712.97	2,293,328			3,071,099		3,071,099	2,873,241		(573,332)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		49,360,589	2,712.97	1,253,758			1,710,594		1,710,594	1,592,081		(313,440)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		54,684,961	2,712.97	1,334,314			1,826,363		1,826,363	1,695,173		(333,578)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		50,732,539	2,712.97	1,223,246			1,677,862		1,677,862	1,555,753		(305,811)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		74,877,972	2,712.97	2,217,224			2,929,717		2,929,717	2,750,632		(554,306)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		22,945,202	2,712.97	479,555			657,805		657,805	604,321		(119,889)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		67,824,250	2,712.97	2,171,355			2,814,781		2,814,781	2,654,703		(542,839)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		45,306,599	2,712.97	1,536,470			1,959,089		1,959,089	1,854,179		(384,118)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		57,150,675	2,712.97	1,537,353			2,070,309		2,070,309	1,933,724		(384,338)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	05/18/2018	05/20/2019		23,696,779	925.48	1,127,967			841,108		841,108	774,510		(281,992)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	05/18/2018	05/20/2019		2,971,571	451.82	129,858			203,064		203,064	133,999		(32,464)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	11/20/2019		8,681,504	2,712.97	326,541			395,890		395,890	285,086		(54,424)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/06/2018	06/06/2019		19,979,018	122.92	498,988			237,812		237,812	38,160		(124,747)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	06/06/2018	06/06/2019		7,216,205	79.14	196,281			402,962		402,962	360,888		(49,070)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		75,567,733	2,772.35	1,624,706			383,311		383,311	663,179		(406,176)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/06/2018	06/06/2019		25,896,834	2,772.35	740,649						183,776		(185,162)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		74,021,745	2,772.35	2,140,116			2,071,918		2,071,918	2,072,962		(535,029)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		51,011,240	2,772.35	1,740,164			1,605,426		1,605,426	1,624,806		(435,041)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		97,032,250	2,772.35	3,125,645			2,938,082		2,938,082	2,960,467		(781,411)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		102,854,185	2,772.35	2,850,176			2,791,628		2,791,628	2,785,037		(712,544)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		94,537,135	2,772.35	2,515,699			2,481,477		2,481,477	2,471,375		(628,925)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		51,011,240	2,772.35	1,332,052			1,320,129		1,320,129	1,313,218		(333,013)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		45,743,775	2,772.35	1,157,874			1,157,849		1,157,849	1,149,214		(289,468)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		84,833,910	2,772.35	2,071,135			2,080,976		2,080,976	2,063,041		(517,784)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		45,516,949	2,772.35	946,753			981,799		981,799	965,794		(236,688)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	06/06/2018	06/06/2019		111,814,391	2,772.35	2,560,550			2,605,741		2,605,741	2,575,129		(640,137)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	06/06/2018	06/06/2019		28,271,404	941.09	1,340,065			737,841		737,841	756,163		(335,016)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	06/06/2018	06/06/2019		4,235,906	457.58	184,686			239,034		239,034	172,864		(46,171)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	12/06/2019		9,703,225	2,772.35	366,885			381,390		381,390	292,249		(61,147)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		17,760,711	120.26	444,018			391,092		391,092	121,054		(111,004)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		7,647,657	79.78	209,546			404,532		404,532	368,905		(52,386)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		74,340,703	2,767.32	1,650,243			373,321		373,321	674,985		(412,561)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		26,617,614	2,767.32	734,646						183,662		(183,662)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		65,968,103	2,767.32	1,576,637			1,630,831		1,630,831	1,577,711		(394,159)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		49,753,148	2,767.32	1,716,484			1,637,446		1,637,446	1,617,456		(429,121)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		54,511,500	2,767.32	1,798,879			1,736,235		1,736,235	1,710,019		(449,720)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		51,160,192	2,767.32	1,550,154			1,527,228		1,527,228	1,496,274		(387,538)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		42,162,113	2,767.32	1,218,553			1,212,817		1,212,817	1,185,096		(304,638)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		64,034,816	2,767.32	1,767,406			1,781,170		1,781,170	1,734,838		(441,852)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		70,277,641	2,767.32	1,841,178			1,870,932		1,870,932	1,818,310		(460,295)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		67,532,451	2,767.32	1,701,819			1,741,907		1,741,907	1,689,727		(425,455)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,946,706	2,767.32	1,428,932			1,486,092		1,486,092	1,435,676		(357,233)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,958,301	2,767.32	1,372,546			1,443,107		1,443,107	1,390,369		(343,137)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	06/20/2018	06/20/2019		36,148,422	2,767.32	762,726			803,218		803,218	773,563		(190,681)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		24,784,885	939.14	1,192,153			728,157		728,157	706,970		(298,038)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	06/20/2018	06/20/2019		4,560,954	463.36	198,858			205,627		205,627	164,054		(49,714)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	06/20/2018	12/20/2019		7,108,830	2,767.32	263,025			278,117		278,117	209,617		(43,837)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		17,030,965	118.86	430,883			481,594		481,594	160,505		(107,721)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		7,668,607	82.09	212,420			344,148		344,148	340,898		(53,105)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,413,337	2,759.82	1,772,766			905,708		905,708	1,121,523		(443,192)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	07/06/2018	07/06/2019		26,242,744	2,759.82	768,912			10,043		10,043	196,005		(192,228)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		81,305,806	2,759.82	1,959,471			2,090,604		2,090,604	1,969,630		(489,868)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		62,136,349	2,759.82	1,777,101			1,844,131		1,844,131	1,750,307		(444,275)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		59,484,958	2,759.82	1,802,393			1,849,403		1,849,403	1,760,697		(450,598)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,762,855	2,759.82	2,146,254			2,242,622		2,242,622	2,124,576		(536,563)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		56,274,390	2,759.82	1,496,899			1,574,320		1,574,320	1,488,851		(374,225)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		49,269,672	2,759.82	1,285,938			1,356,645		1,356,645	1,281,932		(321,485)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,609,812	2,759.82	1,381,627			1,466,977		1,466,977	1,383,872		(345,407)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,803,135	2,759.82	1,244,031			1,344,098		1,344,098	1,262,339		(311,008)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		55,118,104	2,759.82	1,212,597			1,311,600		1,311,600	1,231,496		(303,149)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		42,786,816	2,759.82	902,802			986,377		986,377	923,898		(225,700)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,719,554	2,759.82	2,061,057			2,048,416		2,048,416	1,967,045		(515,264)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,057,135	2,759.82	1,944,915			1,956,116		1,956,116	1,872,462		(486,229)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	07/06/2018	07/06/2019		27,670,560	936.41	1,322,653			921,809		921,809	837,130		(330,663)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	07/06/2018	07/06/2019		4,080,969	467.72	178,746			154,741		154,741	132,103		(44,687)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	07/06/2018	01/06/2020		6,240,222	2,759.82	230,264			248,199		248,199	180,068		(38,377)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	07/20/2018	07/20/2019		17,714,935	116.56	445,305			656,598		656,598	225,411		(111,326)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		5,438,812	80.27	146,848			273,011		273,011	248,339		(36,712)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		70,622,002	2,801.83	1,588,995			178,319		178,319	500,489		(397,249)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	07/20/2018	07/20/2019		24,339,862	2,801.83	718,026			141		141	179,558		(179,506)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,156,511	2,801.83	1,610,328			1,449,092		1,449,092	1,415,970		(402,582)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	07/20/2018	07/20/2019		74,545,502	2,801.83	1,781,644			1,612,906		1,612,906	1,573,311		(445,411)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	07/20/2019		61,360,077	2,801.83	2,093,074			1,766,101		1,766,101	1,757,249		(523,269)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	07/20/2019		70,886,299	2,801.83	2,198,422			1,899,996		1,899,996	1,878,024		(549,606)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	07/20/2019		50,713,123	2,801.83	1,430,699			1,262,257		1,262,257	1,240,411		(357,675)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,138,960	2,801.83	1,750,994			1,552,620		1,552,620	1,523,567		(437,748)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		48,723,095	2,801.83	1,296,034			1,153,758		1,153,758	1,130,885		(324,009)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		56,240,741	2,801.83	1,467,883			1,311,605		1,311,605	1,284,232		(366,971)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	07/20/2018	07/20/2019		44,036,474	2,801.83	995,219			909,369		909,369	884,695		(248,805)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		51,706,820	2,801.83	1,127,209			1,036,279		1,036,279	1,006,422		(281,802)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	07/20/2018	07/20/2019		40,640,096	2,801.83	865,634			797,697		797,697	774,195		(216,409)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		23,153,030	950.66	1,088,192			602,755		602,755	600,742		(272,048)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	07/20/2018	07/20/2019		3,264,182	466.89	143,287			133,660		133,660	108,849		(35,822)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	01/20/2020		4,763,111	2,801.83	178,201			178,009		178,009	133,293		(29,700)				002

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	08/06/2018	08/06/2019		19,084,881	114.33	492,390			797,241		797,241	260,255		(123,097)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		5,622,424	82.16	154,617			252,192		252,192	245,011		(38,654)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		97,453,095	2,850.40	2,095,242			91,568		91,568	544,961		(523,810)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		29,662,127	2,850.40	860,202			1,725		1,725	214,725		(215,050)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		48,467,375	2,850.40	1,672,128			1,115,386		1,115,386	1,181,905		(418,032)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	08/06/2018	08/06/2019		71,050,952	2,850.40	1,875,731			1,337,064		1,337,064	1,380,849		(468,933)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		64,620,499	2,850.40	2,100,166			1,429,029		1,429,029	1,501,640		(525,042)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		55,019,875	2,850.40	1,579,080			1,108,492		1,108,492	1,150,343		(394,770)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		75,246,541	2,850.40	2,042,960			1,447,043		1,447,043	1,497,530		(510,740)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	08/06/2018	08/06/2019		52,703,240	2,850.40	1,391,355			991,790		991,790	1,024,268		(347,839)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		47,833,788	2,850.40	1,226,941			879,866		879,866	906,890		(306,735)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	08/06/2018	08/06/2019		63,511,843	2,850.40	1,619,659			1,159,105		1,159,105	1,195,557		(404,915)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		52,573,326	2,850.40	1,285,431			928,487		928,487	954,731		(321,358)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		60,851,992	2,850.40	1,426,982			1,037,525		1,037,525	1,064,496		(356,745)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/06/2018	08/06/2019		45,304,856	2,850.40	1,035,222			758,244		758,244	776,030		(258,805)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	08/06/2018	08/06/2019		136,275,486	2,850.40	2,984,253			2,193,121		2,193,121	2,241,911		(746,063)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	08/06/2018	08/06/2019		37,765,206	2,850.40	789,248			582,656		582,656	594,653		(197,312)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	08/06/2018	08/06/2019		23,309,960	967.14	1,100,230			458,637		458,637	522,324		(275,058)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	08/06/2018	08/06/2019		4,325,965	471.41	191,208			148,742		148,742	130,148		(47,802)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	08/06/2018	02/06/2020		10,069,099	2,850.40	399,743			352,076		352,076	280,832		(66,624)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		17,337,175	112.69	417,826			752,820		752,820	228,358		(104,456)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	08/20/2018	08/20/2019		5,102,807	83.29	141,523			204,756		204,756	203,853		(35,381)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/20/2018	08/20/2019		72,462,673	2,857.05	1,615,912			51,999		51,999	415,891		(403,978)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	08/20/2018	08/20/2019		25,287,822	2,857.05	758,635			50		50	189,658		(189,659)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		100,709,213	2,857.05	2,688,936			1,885,818		1,885,818	1,938,730		(672,234)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		79,784,835	2,857.05	2,066,427			1,459,832		1,459,832	1,497,103		(516,607)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		68,334,330	2,857.05	1,667,358			1,189,425		1,189,425	1,215,773		(416,839)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/20/2018	08/20/2019		68,209,791	2,857.05	1,599,524			1,144,974		1,144,974	1,168,930		(399,881)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		75,744,938	2,857.05	1,681,538			1,210,551		1,210,551	1,233,370		(420,384)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		44,221,134	2,857.05	1,530,051			1,012,619		1,012,619	1,067,478		(382,513)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		42,308,596	2,857.05	913,866			662,178		662,178	673,138		(228,466)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		56,931,664	2,857.05	1,707,950			1,171,303		1,171,303	1,213,490		(426,987)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		57,392,573	2,857.05	1,601,253			1,114,205		1,114,205	1,148,431		(400,313)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		49,263,885	2,857.05	1,610,929			1,082,150		1,082,150	1,133,000		(402,732)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	08/20/2018	08/20/2019		21,265,718	969.40	1,003,742			428,221		428,221	479,412		(250,935)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	08/20/2018	08/20/2019		2,978,673	478.10	130,466			75,097		75,097	75,384		(32,616)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	08/20/2018	02/20/2020		10,331,750	2,857.05	407,589			353,765		353,765	282,335		(67,931)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	09/06/2018	09/06/2019		18,753,818	113.54	483,843			787,855		787,855	243,833		(120,961)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		6,910,923	83.00	181,516			269,891		269,891	259,188		(45,379)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	09/06/2018	09/06/2019		81,096,168	2,878.05	1,840,834			87,031		87,031	494,862		(460,209)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		29,149,993	2,878.05	824,945			1,517		1,517	206,281		(206,236)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		62,067,252	2,878.05	1,511,326			1,096,285		1,096,285	1,129,592		(377,832)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		53,807,649	2,878.05	1,377,512			991,702		991,702	1,024,708		(344,378)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		59,116,212	2,878.05	1,542,933			1,107,157		1,107,157	1,145,704		(385,733)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		78,539,682	2,878.05	2,089,156			1,493,927		1,493,927	1,549,458		(522,289)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		53,647,543	2,878.05	1,491,406			1,058,507		1,058,507	1,103,376		(372,851)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	09/06/2018	09/06/2019		68,499,432	2,878.05	2,027,583			1,415,890		1,415,890	1,488,320		(506,896)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		56,688,166	2,878.05	1,351,983			983,353		983,353	1,012,181		(337,996)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		38,623,460	2,878.05	1,359,581			908,544		908,544	975,299		(339,895)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		46,816,520	2,878.05	1,488,733			1,025,478		1,025,478	1,086,315		(372,183)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		47,268,115	2,878.05	1,597,694			1,082,837		1,082,837	1,155,694		(399,423)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		55,696,628	2,878.05	1,219,770			902,243		902,243	923,006		(304,942)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		45,671,632	2,878.05	968,165			716,496		716,496	732,656		(242,041)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/06/2018	09/06/2019		69,718,977	2,878.05	1,582,579			1,164,224		1,164,224	1,193,477		(395,645)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		30,271,268	976.53	1,443,334			568,839		568,839	660,348		(360,834)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	09/06/2018	09/06/2019		4,326,936	479.55	190,818			107,251		107,251	107,732		(47,704)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2018	03/06/2020		7,770,735	2,878.05	300,035			251,278		251,278	203,387		(50,006)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	09/20/2018	09/20/2019		17,926,711	114.27	448,756			711,350		711,350	219,740		(112,189)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	09/20/2018	09/20/2019		5,980,436	81.95	162,738			255,393		255,393	236,524		(40,684)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		76,881,398	2,930.75	1,722,143			10,250		10,250	423,381		(430,536)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		28,042,426	2,930.75	816,035						204,009		(204,009)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		70,924,883	2,930.75	2,141,933			1,176,323		1,176,323	1,366,163		(535,483)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		51,530,908	2,930.75	1,360,416			773,980		773,980	885,486		(340,104)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		62,922,403	2,930.75	1,598,206			917,428		917,428	1,045,237		(399,552)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		68,876,269	2,930.75	1,659,893			964,498		964,498	1,092,459		(414,973)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		51,051,086	2,930.75	1,189,552			696,452		696,452	785,885		(297,388)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		53,055,016	2,930.75	1,490,772			835,195		835,195	962,048		(372,693)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		63,431,248	2,930.75	1,427,163			841,727		841,727	946,196		(356,791)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		39,991,637	2,930.75	859,820			510,124		510,124	571,224		(214,955)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	09/20/2018	09/20/2019		67,029,799	2,930.75	1,803,166			1,021,006		1,021,006	1,170,593		(450,792)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		61,989,993	2,930.75	2,095,262			1,107,045		1,107,045	1,304,652		(523,815)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		33,905,055	2,930.75	1,190,067			617,949		617,949	732,494		(297,517)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	09/20/2018	09/20/2019		25,557,948	994.41	1,233,171			353,512		353,512	493,159		(308,293)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	09/20/2018	09/20/2019		2,958,858	476.16	132,853			91,897		91,897	82,460		(33,213)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	09/20/2018	03/20/2020		8,218,702	2,930.75	331,216			229,147		229,147	199,252		(55,203)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		22,248,881	113.80	556,222			887,876		887,876	272,377		(139,056)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		6,667,438	77.81	198,023			367,758		367,758	286,008		(49,506)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		91,156,945	2,885.57	2,160,420			161,002		161,002	627,633		(540,105)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		30,948,370	2,885.57	909,882			5,365		5,365	230,956		(227,471)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		113,099,568	2,885.57	3,020,912			2,184,278		2,184,278	2,225,840		(755,228)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		104,169,077	2,885.57	3,126,410			2,210,034		2,210,034	2,283,979		(781,603)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		104,150,511	2,885.57	2,676,668			1,946,082		1,946,082	1,974,422		(669,167)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		87,246,171	2,885.57	2,128,807			1,559,344		1,559,344	1,574,531		(532,202)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		73,740,580	2,885.57	1,740,278			1,280,922		1,280,922	1,290,976		(435,069)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		61,906,990	2,885.57	1,430,123			1,054,253		1,054,253	1,061,790		(357,531)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		56,199,233	2,885.57	1,877,054			1,294,443		1,294,443	1,355,174		(469,264)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		62,933,041	2,885.57	2,227,848			1,515,193		1,515,193	1,596,849		(556,962)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		65,285,386	2,885.57	1,847,576			1,319,882		1,319,882	1,354,923		(461,894)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		56,083,535	2,885.57	1,222,710			906,054		906,054	910,491		(305,677)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/05/2018	10/06/2019		29,468,203	979.08	1,390,899			602,496		602,496	657,891		(347,725)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/05/2018	10/06/2019		3,218,296	470.52	144,823			134,671		134,671	103,517		(36,206)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	04/06/2020		6,925,368	2,885.57	275,026			227,799		227,799	184,747		(45,838)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		17,584,584	116.01	443,131			638,606		638,606	204,368		(110,783)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/19/2018	10/20/2019		6,653,612	77.73	186,298			349,043		349,043	266,203		(46,574)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/19/2018	10/20/2019		70,209,266	2,767.78	1,706,085			1,003,129		1,003,129	1,214,854		(426,521)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/19/2018	10/20/2019		23,129,192	2,767.78	642,992			57,545		57,545	208,637		(160,748)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		60,649,619	2,767.78	1,413,136			1,513,019		1,513,019	1,292,776		(353,284)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		52,311,042	2,767.78	1,852,468			1,934,814		1,934,814	1,684,851		(463,117)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		39,856,032	2,767.78	1,347,612			1,411,731		1,411,731	1,226,401		(336,903)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		49,266,484	2,767.78	1,498,300			1,582,989		1,582,989	1,367,360		(374,575)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		71,962,280	2,767.78	2,087,908			2,206,245		2,206,245	1,902,759		(521,977)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		80,980,925	2,767.78	2,089,308			2,214,134		2,214,134	1,901,628		(522,327)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		74,418,962	2,767.78	2,031,638			2,150,221		2,150,221	1,850,289		(507,909)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		52,748,074	2,767.78	1,318,702			1,400,569		1,400,569	1,201,220		(329,675)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		54,440,295	2,767.78	1,317,455			1,402,046		1,402,046	1,200,885		(329,364)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		54,551,505	2,767.78	1,243,774			1,331,281		1,331,281	1,136,998		(310,944)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		38,198,685	2,767.78	809,812			869,134		869,134	740,615		(202,453)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/19/2018	10/20/2019		30,545,192	939.27	1,487,551			1,291,999		1,291,999	999,513		(371,888)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/19/2018	10/20/2019		2,941,072	467.02	134,113			145,553		145,553	102,554		(33,528)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	04/20/2020		6,642,672	2,767.78	271,114			293,674		293,674	201,124		(45,186)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		19,050,906	116.04	464,846			683,455		683,455	215,840		(116,212)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		7,041,349	79.21	203,495			347,235		347,235	283,128		(50,874)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		99,780,483	2,755.45	2,334,862			1,934,867		1,934,867	2,065,058		(583,716)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/06/2018	11/06/2019		36,783,656	2,755.45	949,018			267,452		267,452	441,217		(237,255)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		70,324,374	2,755.45	1,673,728			1,890,232		1,890,232	1,565,104		(418,432)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		70,366,964	2,755.45	1,752,137			1,969,211		1,969,211	1,634,412		(438,034)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		88,077,001	2,755.45	2,307,617			2,584,796		2,584,796	2,150,246		(576,904)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		50,243,060	2,755.45	1,366,611			1,528,396		1,528,396	1,273,383		(341,653)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/06/2018	11/06/2019		45,524,174	2,755.45	1,270,124			1,421,036		1,421,036	1,184,796		(317,531)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		59,944,355	2,755.45	1,732,392			1,933,901		1,933,901	1,615,142		(433,098)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		56,304,858	2,755.45	1,706,037			1,903,260		1,903,260	1,592,422		(426,509)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		55,528,907	2,755.45	1,799,137			2,001,731		2,001,731	1,680,028		(449,784)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		49,928,242	2,755.45	1,163,328			1,314,126		1,314,126	1,087,427		(290,832)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/06/2018	11/06/2019		70,565,697	2,755.45	2,427,460			2,696,536		2,696,536	2,269,337		(606,865)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/06/2018	11/06/2019		51,107,591	2,755.45	1,139,708			1,287,535		1,287,535	1,064,257		(284,927)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		55,573,556	2,755.45	1,211,504			1,368,416		1,368,416	1,130,564		(302,876)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/06/2018	11/06/2019		62,260,054	2,755.45	1,581,396			1,776,434		1,776,434	1,475,422		(395,349)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		52,102,360	2,755.45	1,094,150			1,238,121		1,238,121	1,021,620		(273,537)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	11/06/2018	11/06/2019		33,981,238	933.64	1,688,868			1,615,303		1,615,303	1,185,626		(422,217)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	11/06/2018	11/06/2019		4,633,979	470.03	212,700			211,325		211,325	154,001		(53,175)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	11/06/2018	05/06/2020		8,981,210	2,755.45	369,128			411,135		411,135	275,498		(61,521)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	11/20/2018	11/20/2019		20,340,262	115.67	526,813			782,584		782,584	245,396		(131,703)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	11/20/2018	11/20/2019		6,729,668	79.79	202,421			325,540		325,540	272,338		(50,605)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		77,494,404	2,641.89	1,875,365			2,674,586		2,674,586	2,330,541		(468,841)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	11/20/2018	11/20/2019		25,534,973	2,641.89	625,607			421,400		421,400	454,853		(156,402)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		68,000,061	2,641.89	2,325,602			3,148,169		3,148,169	2,213,389		(581,401)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		56,706,555	2,641.89	1,786,256			2,418,447		2,418,447	1,683,189		(446,564)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/20/2018	11/20/2019		51,632,438	2,641.89	1,518,002			2,044,854		2,044,854	1,412,211		(379,501)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/20/2018	11/20/2019		79,073,960	2,641.89	2,229,877			2,996,146		2,996,146	2,059,393		(557,469)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		102,656,810	2,641.89	2,792,265			3,747,831		3,747,831	2,565,033		(698,066)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/20/2018	11/20/2019		55,499,900	2,641.89	1,448,540			1,948,964		1,948,964	1,326,606		(362,135)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		79,765,604	2,641.89	1,970,210			2,633,139		2,633,139	1,781,824		(492,553)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/20/2018	11/20/2019		50,912,364	2,641.89	1,277,892			1,716,519		1,716,519	1,163,006		(319,473)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	11/20/2018	11/20/2019		71,818,644	2,641.89	1,486,643			1,986,267		1,986,267	1,330,546		(371,661)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	11/20/2018	11/20/2019		97,471,978	2,641.89	2,244,779			3,010,369		3,010,369	2,026,544		(561,195)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	11/20/2018	11/20/2019		28,909,523	915.61	1,442,585			1,794,689		1,794,689	1,167,430		(360,646)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	11/20/2018	11/20/2019		3,400,765	470.64	154,735			155,823		155,823	112,107		(38,684)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2018	05/20/2020		6,868,914	2,641.89	278,965			361,773		361,773	204,429		(46,494)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	12/06/2018	12/06/2019		21,413,144	117.14	546,035			718,884		718,884	210,819		(136,509)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		6,848,446	82.92	193,126			255,010		255,010	233,927		(48,282)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		72,787,430	2,695.95	1,761,456			2,136,619		2,136,619	1,990,052		(440,364)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	12/06/2018	12/06/2019		27,335,143	2,695.95	656,043			437,353		437,353	478,697		(164,011)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		35,848,207	2,695.95	1,222,424			1,520,791		1,520,791	1,144,316		(305,606)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		54,188,595	2,695.95	1,761,847			2,192,807		2,192,807	1,643,884		(440,462)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		60,928,470	2,695.95	1,249,872			1,558,465		1,558,465	1,128,650		(312,468)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		74,695,026	2,695.95	2,225,912			2,765,424		2,765,424	2,060,769		(556,478)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		66,589,965	2,695.95	1,692,298			2,104,274		2,104,274	1,549,436		(423,074)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		70,094,700	2,695.95	1,970,646			2,450,780		2,450,780	1,818,520		(492,662)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		66,050,775	2,695.95	1,817,265			2,269,824		2,269,824	1,680,181		(454,316)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		129,405,600	2,695.95	3,443,716			4,288,943		4,288,943	3,168,304		(860,929)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		80,608,905	2,695.95	1,927,476			2,396,148		2,396,148	1,756,286		(481,869)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		55,548,830	2,695.95	1,222,758			1,527,970		1,527,970	1,111,873		(305,690)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	12/06/2018	12/06/2019		34,047,617	925.61	1,705,786			1,896,232		1,896,232	1,280,470		(426,446)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	12/06/2018	12/06/2019		5,829,074	472.21	265,806			259,872		259,872	187,688		(66,451)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	06/06/2020		9,435,825	2,695.95	389,809			489,329		489,329	296,380		(64,968)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	12/20/2018	12/20/2019		18,688,760	119.24	463,481			522,425		522,425	151,907		(115,870)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	12/20/2018	12/20/2019		8,215,004	75.63	254,665			446,886		446,886	309,624		(63,666)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		69,956,234	2,467.42	1,595,002			2,994,183		2,994,183	1,786,009		(398,751)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	12/20/2018	12/20/2019		25,949,499	2,467.42	531,965			1,296,905		1,296,905	870,990		(132,991)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		49,244,802	2,467.42	1,041,036			1,614,833		1,614,833	812,095		(260,259)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	12/20/2018	12/20/2019		107,429,379	2,467.42	2,599,793			4,041,064		4,041,064	2,057,375		(649,948)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	12/20/2018	12/20/2019		32,835,286	2,467.42	1,073,713			1,726,642		1,726,642	901,390		(268,428)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	12/20/2018	12/20/2019		51,766,274	2,467.42	1,612,519			2,581,299		2,581,299	1,341,161		(403,130)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		68,312,786	2,467.42	1,952,380			3,085,081		3,085,081	1,591,837		(488,095)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	12/20/2018	12/20/2019		66,461,410	2,467.42	1,777,843			2,791,280		2,791,280	1,432,228		(444,461)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		75,908,780	2,467.42	1,940,230			3,037,206		3,037,206	1,552,248		(485,057)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	12/20/2018	12/20/2019		47,434,546	2,467.42	1,048,304			1,612,873		1,612,873	815,972		(262,076)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		69,017,826	2,467.42	1,387,258			2,123,615		2,123,615	1,066,315		(346,815)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		67,023,282	2,467.42	1,530,812			2,386,789		2,386,789	1,207,622		(382,703)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	12/20/2018	12/20/2019		31,356,214	889.61	1,583,489			2,731,456		2,731,456	1,513,347		(395,872)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	12/20/2018	12/20/2019		3,668,043	459.52	166,162			255,826		255,826	145,110		(41,541)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	12/20/2018	06/20/2020		8,529,105	2,467.42	335,194			524,625		524,625	220,730		(55,866)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	01/04/2019	01/06/2020		17,850,957	121.44		437,347		403,193		403,193	38,737		(72,891)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	01/04/2019	01/06/2020		5,324,680	74.58		157,078		298,922		298,922	168,024		(26,180)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		71,391,342	2,531.94		1,613,443		2,915,834		2,915,834	1,571,298		(268,907)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	01/04/2019	01/06/2020		28,148,901	2,531.94		664,314		1,349,607		1,349,607	796,012		(110,719)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		45,500,260	2,531.94		1,469,659		2,246,368		2,246,368	1,021,652		(244,943)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		40,883,146	2,531.94		809,486		1,202,341		1,202,341	527,769		(134,914)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		70,057,606	2,531.94		1,611,324		2,410,396		2,410,396	1,067,626		(268,554)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		62,697,322	2,531.94		1,855,841		2,841,451		2,841,451	1,294,917		(309,307)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		106,571,871	2,531.94		2,909,414		4,392,837		4,392,837	1,968,326		(484,902)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		117,898,683	2,531.94		2,994,628		4,504,521		4,504,521	2,008,998		(499,105)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		56,203,922	2,531.94		1,197,143		1,782,959		1,782,959	785,340		(199,524)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		113,009,996	2,531.94		2,757,444		4,146,446		4,146,446	1,848,576		(459,574)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	01/04/2019	01/06/2020		32,542,658	899.40		1,610,862		2,578,826		2,578,826	1,236,442		(268,477)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	01/04/2019	01/06/2020		4,274,714	461.15		191,935		290,286		290,286	130,341		(31,989)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	01/04/2019	07/06/2020		5,701,738	2,531.94		199,561		295,334		295,334	117,946		(22,173)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	01/18/2019	01/20/2020		15,085,763	121.02		386,194		361,991		361,991	40,163		(64,366)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		6,044,932	79.66		184,370		277,709		277,709	124,067		(30,728)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/18/2019	01/20/2020		58,951,851	2,670.71		1,338,207		1,955,297		1,955,297	840,125		(223,034)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	01/18/2019	01/20/2020		24,902,795	2,670.71		615,099		1,000,162		1,000,162	487,579		(102,517)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/18/2019	01/20/2020		66,689,913	2,670.71		1,853,979		2,368,428		2,368,428	823,445		(308,996)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/18/2019	01/20/2020		46,723,417	2,670.71		976,519		1,229,183		1,229,183	415,417		(162,753)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/18/2019	01/20/2020		56,906,595	2,670.71		1,291,779		1,630,470		1,630,470	553,987		(215,297)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		56,699,993	2,670.71		1,389,150		1,755,880		1,755,880	598,256		(231,525)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	01/18/2019	01/20/2020		118,151,079	2,670.71		3,001,036		3,813,764		3,813,764	1,312,901		(500,173)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		70,782,232	2,670.71		1,911,121		2,422,673		2,422,673	830,072		(318,520)				002

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		66,218,254	2,670.71		1,979,926		2,541,026		2,541,026	891,088		(329,988)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		77,060,157	2,670.71		2,512,161		3,244,506		3,244,506	1,151,039		(418,694)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	01/18/2019	01/20/2020		28,496,978	916.44		1,416,300		1,881,854		1,881,854	701,604		(236,050)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	01/18/2019	01/20/2020		3,197,137	467.27		143,551		183,250		183,250	63,624		(23,925)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	SOCIETE GENERALE	01/18/2019	07/20/2020		3,846,320	2,670.71		140,006		179,141		179,141	54,691		(15,556)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE	02/06/2019	02/06/2020		24,332,277	123.44		601,007		473,637		473,637	(77,286)		(50,084)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BNP PARIBAS NY	02/06/2019	02/06/2020		9,343,250	83.46		294,313		336,426		336,426	66,638		(24,526)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	02/06/2019	02/06/2020		79,088,095	2,731.61		1,755,754		2,242,423		2,242,423	632,982		(146,313)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	02/06/2019	02/06/2020		35,298,998	2,731.61		963,663		1,363,309		1,363,309	479,951		(80,305)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		44,981,366	2,731.61		1,520,370		1,819,568		1,819,568	425,895		(126,698)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		47,234,429	2,731.61		1,152,520		1,357,142		1,357,142	300,665		(96,043)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/06/2019	02/06/2020		67,991,385	2,731.61		2,182,407		2,605,394		2,605,394	604,854		(181,867)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/06/2019	02/06/2020		51,600,386	2,731.61		1,599,614		1,907,268		1,907,268	440,956		(133,301)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/06/2019	02/06/2020		52,347,618	2,731.61		1,518,144		1,804,561		1,804,561	412,929		(126,512)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		55,774,638	2,731.61		1,544,957		1,828,301		1,828,301	412,090		(128,746)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/06/2019	02/06/2020		85,227,489	2,731.61		2,275,450		2,696,389		2,696,389	610,560		(189,621)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		50,129,224	2,731.61		1,283,308		1,513,575		1,513,575	337,210		(106,942)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/06/2019	02/06/2020		62,177,180	2,731.61		1,573,089		1,859,257		1,859,257	417,259		(131,091)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		150,816,023	2,731.61		3,378,281		3,975,269		3,975,269	878,511		(281,523)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		58,719,894	2,731.61		1,209,630		1,422,911		1,422,911	314,084		(100,802)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		43,781,042	925.97		2,114,624		2,632,490		2,632,490	694,085		(176,219)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	02/06/2019	02/06/2020		5,396,404	470.83		240,680		282,919		282,919	62,296		(20,057)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2019	08/06/2020		8,741,152	2,731.61		313,901		379,123		379,123	82,661		(17,439)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH	02/20/2019	02/20/2020		20,720,238	126.48		482,784		314,617		314,617	(127,936)		(40,232)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO	02/20/2019	02/20/2020		9,159,129	84.47		288,513		302,930		302,930	38,460		(24,043)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS	02/20/2019	02/20/2020		61,405,808	2,784.70		1,378,560		1,504,486		1,504,486	240,806		(114,880)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	02/20/2019	02/20/2020		28,750,550	2,784.70		813,641		944,387		944,387	198,550		(67,803)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		51,426,419	2,784.70		1,321,718		1,425,310		1,425,310	213,735		(110,143)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,157,418	2,784.70		1,096,231		1,177,988		1,177,988	173,109		(91,353)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,760,668	2,784.70		1,124,516		1,206,024		1,206,024	175,218		(93,710)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		55,982,667	2,784.70		1,349,157		1,447,610		1,447,610	210,883		(112,430)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		47,910,819	2,784.70		1,197,813		1,289,957		1,289,957	191,962		(99,818)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		60,875,881	2,784.70		1,637,596		1,766,556		1,766,556	265,427		(136,466)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		46,916,097	2,784.70		1,271,504		1,373,578		1,373,578	208,032		(105,959)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		61,205,005	2,784.70		1,744,256		1,885,771		1,885,771	286,870		(145,355)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,864,119	2,784.70		1,515,782		1,648,340		1,648,340	258,874		(126,315)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		48,595,828	2,784.70		1,540,401		1,677,388		1,677,388	265,354		(128,367)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,019,742	2,784.70		1,627,420		1,773,687		1,773,687	281,886		(135,618)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	02/20/2020		39,927,418	2,784.70		830,465		890,802		890,802	129,543		(69,205)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE	02/20/2019	02/20/2020		35,996,183	934.55		1,711,619		1,986,437		1,986,437	417,453		(142,635)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES	02/20/2019	02/20/2020		4,282,114	476.20		189,269		191,583		191,583	18,086		(15,772)				002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK	02/20/2019	08/20/2020		7,047,212	2,784.70		257,928		289,690		289,690	46,092		(14,329)				002

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, or Central	Counter party Clearing house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020		20,315,160	121.61		493,658		471,371		471,371	(22,288)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/06/2019	03/06/2020		10,048,391	84.17		304,466		325,397		325,397	20,931						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/06/2019	03/06/2020		67,497,546	2,771.45		1,579,443		1,710,025		1,710,025	130,583						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE		03/06/2019	03/06/2020		28,306,752	2,771.45		784,097		865,140		865,140	81,043						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020		55,064,909	2,771.45		1,332,571		1,394,589		1,394,589	62,018						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020		29,519,721	2,771.45		625,818		649,281		649,281	23,463						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CREDIT SUISSE		03/06/2019	03/06/2020		125,153,969	2,771.45		2,916,087		3,032,047		3,032,047	115,959						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		56,260,435	2,771.45		1,547,757		1,621,688		1,621,688	73,932						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/06/2019	03/06/2020		59,358,466	2,771.45		1,721,396		1,804,466		1,804,466	83,070						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/06/2019	03/06/2020		93,152,287	2,771.45		3,167,201		3,348,936		3,348,936	181,735						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		60,971,900	2,771.45		1,976,132		2,086,659		2,086,659	110,527						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	03/06/2020		84,529,225	2,771.45		2,165,017		2,255,716		2,255,716	90,698						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020		53,718,879	2,771.45		1,665,285		1,757,326		1,757,326	92,041						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	ROYAL BANK OF CANADA		03/06/2019	03/06/2020		80,549,857	2,771.45		2,134,571		2,236,122		2,236,122	101,551						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	JP MORGAN CHASE		03/06/2019	03/06/2020		35,835,334	931.49		1,691,428		2,073,296		2,073,296	381,869						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES		03/06/2019	03/06/2020		4,284,413	473.11		189,800		216,122		216,122	26,322						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CHICAGO BOARD OF EXCHANGE		03/06/2019	09/06/2020		5,820,045	2,771.45		215,994		243,000		243,000	27,006						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	GOLDMAN SACHS		03/20/2019	03/20/2020		20,311,696	124.18		499,663		390,074		390,074	(109,589)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		9,403,674	84.96		273,647		283,108		283,108	9,461						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		66,912,436	2,824.23		1,512,221		1,441,191		1,441,191	(71,030)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		31,845,850	2,824.23		882,130		819,615		819,615	(62,515)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020		35,889,767	2,824.23		746,507		725,935		725,935	(20,572)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		82,578,056	2,824.23		2,155,217		2,100,933		2,100,933	(54,284)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		40,964,239	2,824.23		1,413,266		1,384,777		1,384,777	(28,490)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		56,711,520	2,824.23		1,860,138		1,819,797		1,819,797	(40,341)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		55,107,363	2,824.23		1,757,925		1,719,974		1,719,974	(37,951)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		03/20/2019	03/20/2020		46,691,089	2,824.23		1,417,075		1,384,169		1,384,169	(32,906)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MORGAN STANLEY		03/20/2019	03/20/2020		60,912,139	2,824.23		1,723,814		1,679,648		1,679,648	(44,165)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		62,864,055	2,824.23		1,716,156		1,674,356		1,674,356	(41,800)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		66,121,777	2,824.23		1,659,699		1,618,255		1,618,255	(41,444)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	MERRILL LYNCH		03/20/2019	03/20/2020		94,450,783	2,824.23		2,162,924		2,101,724		2,101,724	(61,200)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		53,894,736	2,824.23		1,325,886		1,292,685		1,292,685	(33,201)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	CITIBANK		03/20/2019	03/20/2020		49,130,164	2,824.23		1,174,227		1,142,128		1,142,128	(32,098)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	WELLS FARGO		03/20/2019	03/20/2020		38,678,040	949.68		1,833,339		1,830,746		1,830,746	(2,593)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	UBS SECURITIES		03/20/2019	03/20/2020		4,301,221	474.87		189,254		209,556		209,556	20,303						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS.	N/A	A	BARCLAYS		03/20/2019	09/20/2020		7,406,629	2,824.23		270,342		287,888		287,888	17,546						002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											430,795,067	135,777,238	0	604,257,077	XX	604,257,077	421,110,685	0	(117,481,113)	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											430,795,067	135,777,238	0	604,257,077	XX	604,257,077	421,110,685	0	(117,481,113)	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											430,795,067	135,777,238	0	604,257,077	XX	604,257,077	421,110,685	0	(117,481,113)	0	0	XXX	XXX
0429999999. Total-Purchased Options											430,795,067	135,777,238	0	604,257,077	XX	604,257,077	421,110,685	0	(117,481,113)	0	0	XXX	XXX

Swaps - Hedging Effective - Interest Rate

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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted 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)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Morgan Stanley	03/25/2019	08/25/2019		87,000,000	2.48550%			(288,538)	(419,454)		(419,454)	310,262						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Credit Suisse	03/25/2019	12/26/2023		77,000,000	2.48550%			(225,413)	(3,514,331)		(3,514,331)	1,363,468						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Morgan Stanley	03/25/2019	12/26/2023		67,000,000	2.48550%			(196,426)	(1,331,985)		(1,331,985)	571,594						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/15/2019	04/15/2020		97,000,000	2.78731%			(347,121)	(866,506)		(866,506)	451,894						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	01/15/2019	04/15/2024		455,000,000	2.78731%			(825,759)	(5,205,861)		(5,205,861)	5,398,368						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	01/15/2019	04/15/2024		218,000,000	2.78731%			131,431	8,001,972		8,001,972	3,230,328						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/15/2019	04/15/2024		208,000,000	2.78731%			138,221	5,771,904		5,771,904	2,169,384						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/25/2019	06/23/2030		102,000,000	2.60150%			(96,775)	66,373		66,373	2,244,265						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/25/2019	06/23/2030		245,000,000	2.60150%			(739,054)	(12,985,233)		(12,985,233)	5,292,650						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	03/25/2019	06/23/2030		101,000,000	2.60150%			(100,087)	(10,399)		(10,399)	2,036,680						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/03/2019	04/03/2027		45,000,000	2.80763%			(81,473)	(670,383)		(670,383)	761,460						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/25/2019	10/25/2025		146,000,000	2.77063%			(169,142)	(505,975)		(505,975)	1,968,645						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/25/2019	04/25/2024		113,000,000	2.77063%			(14,934)	1,082,435		1,082,435	902,497						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	01/25/2019	10/25/2025		78,000,000	2.77063%			89,905	4,243,215		4,243,215	1,451,995						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	03/20/2019	09/20/2023		138,000,000	2.63263%			84,956	2,274,706		2,274,706	760,422						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	02/15/2019	05/15/2024		134,000,000	2.68375%			174,409	4,004,905		4,004,905	1,132,034						0004
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(2,465,799)	(64,618)	XX	(64,618)	30,045,946	0	0	0	0	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	(2,465,799)	(64,618)	XX	(64,618)	30,045,946	0	0	0	0	XXX	XXX
1159999999. Total-Swaps-Interest Rate										0	0	(2,465,799)	(64,618)	XX	(64,618)	30,045,946	0	0	0	0	XXX	XXX
1209999999. Total-Swaps										0	0	(2,465,799)	(64,618)	XX	(64,618)	30,045,946	0	0	0	0	XXX	XXX
1399999999. Total-Hedging Effective										0	0	(2,465,799)	(64,618)	XX	(64,618)	30,045,946	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										430,795,067	135,777,238	0	604,257,077	XX	604,257,077	421,110,685	0	(117,481,113)	0	0	XXX	XXX
1449999999. TOTAL										430,795,067	135,777,238	(2,465,799)	604,192,459	XX	604,192,459	451,156,631	0	(117,481,113)	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 annuity products linked to changes in equity indices or Exchange Traded Funds.
0004	Increases the bond portfolio duration by .28 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	73,820,000	84,215,093		10,395,093	84,215,093		10,395,093		0
BNP PARIBAS NY	Y	Y	12,848,673	17,978,391		5,129,718	17,978,391		5,129,718		0
CHICAGO BOARD OF EXCHANGE	N	N		125,035,492		125,035,492	125,035,492		125,035,492		0
CITIBANK	Y	Y	63,775,000	76,360,809		12,585,809	76,360,809		12,585,809		0
CREDIT SUISSE	Y	Y	14,814,000	19,615,996	(3,514,331)	1,287,665	19,615,996	(3,514,331)	1,287,665		0
GOLDMAN SACHS	Y	Y	3,910,000	7,365,474		3,455,474	7,365,474		3,455,474		0
JP MORGAN CHASE	Y	Y	16,900,000	26,042,703		9,142,703	26,042,703		9,142,703		0
MERRILL LYNCH	Y	Y	87,540,000	109,642,472	(5,205,861)	16,896,611	109,642,472	(5,205,861)	16,896,611		0
MORGAN STANLEY	Y	Y	158,859,541	40,236,774	(16,789,935)	0	40,236,774	(16,789,935)	0		0
ROYAL BANK OF CANADA	Y	Y	10,000,000	12,375,935		2,375,935	12,375,935		2,375,935		0
SOCIETE GENERALE	Y	Y	38,130,000	40,124,297		1,994,297	40,124,297		1,994,297		0
UBS SECURITIES	Y	Y	280,000	4,568,131		4,288,131	4,568,131		4,288,131		0
WELLS FARGO	Y	Y	58,450,000	66,141,019		7,691,019	66,141,019		7,691,019		0
0299999999. Total NAIC 1 Designation			539,327,214	629,702,585	(25,510,127)	200,277,947	629,702,585	(25,510,127)	200,277,947	0	0
0999999999. Gross Totals			539,327,214	629,702,585	(25,510,127)	200,277,947	629,702,585	(25,510,127)	200,277,947	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				629,702,585	(25,510,127)						

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)	73,820,000	73,820,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	12,848,673	12,848,673	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	63,775,000	63,775,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	14,814,000	14,814,000	XXX		
GOLDMAN SACHS	CASH		BANK OF NEW YORK (141001)	3,910,000	3,910,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	16,900,000	16,900,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	87,540,000	87,540,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	25,010,000	25,010,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	133,849,541	133,849,541	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	10,000,000	10,000,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	38,130,000	38,130,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	280,000	280,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	58,450,000	58,450,000	XXX		
0299999999. Totals				539,327,214	539,327,214	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		0.850	12,184	2,733	4,028,232	8,755,623	11,173,800	XXX
Raymond James	St. Petersburg, FL		0.850	2,618		1,160,832	1,352,379	883,581	XXX
Charleston Harbor	Charleston, SC					1,126,503	796,107	802,274	XXX
Community Bank of the Bay	Oakland, CA		2.000	658	170	100,000	100,000	100,000	XXX
Skipjack Cove	Georgetown, MD					320,806	454,782	560,892	XXX
Sailfish Marina	Palm Beach Shores, FL					119,885	759,489	1,637,964	XXX
PNC Bank	Pittsburgh, PA					(2,215,295)	13,532,449	(49,762,159)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					152,553	225,956	95,928	XXX
Bay Bridge Marina	Stevensville, MD					574,109	552,706	590,270	XXX
Mountain View Grand	Whitefield, NH					523,756	476,360	729,692	XXX
Huntington Bank	Columbus, OH					45,553	44,097	42,823	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		2.190	81,277		12,006,490	17,883,694	23,535,410	XXX
0199999. Total Open Depositories		XXX	XXX	96,736	2,903	17,943,424	44,933,642	(9,609,524)	XXX
0399999. Total Cash on Deposit		XXX	XXX	96,736	2,903	17,943,424	44,933,642	(9,609,524)	XXX
0599999. Total Cash		XXX	XXX	96,736	2,903	17,943,424	44,933,642	(9,609,524)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		03/29/2019	2.330		658,717,903	1,127,304	1,802,392
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						658,717,903	1,127,304	1,802,392
8899999. Total - Cash Equivalents						658,717,903	1,127,304	1,802,392