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QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 93661 | Employer's ID Number..... 31-1021738

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..... November 13, 1981 | Commenced Business..... December 21, 1981

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 5423 .. 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. Christopher Patrick Miliano	Treasurer
3. John Paul Gruber	Secretary	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Harrison Haney	Vice President
Rebecca Jane Schriml	Vice President	Brian Patrick Sponaugle	Vice President

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester	John Paul Gruber	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	2,423,901,505		2,423,901,505	2,442,321,568
2. Stocks:				
2.1 Preferred stocks	5,051,741		5,051,741	1,999,971
2.2 Common stocks	7,490,321		7,490,321	6,388,682
3. Mortgage loans on real estate:				
3.1 First liens			0	
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)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(5,040,121)), cash equivalents ($.....52,586,506) and short-term investments ($..........0)	47,546,385		47,546,385	15,483,982
6. Contract loans (including $..........0 premium notes)	55,109,702		55,109,702	55,547,371
7. Derivatives	14,481,215		14,481,215	4,108,272
8. Other invested assets	18,984,622		18,984,622	19,036,569
9. Receivables for securities	2,141,201		2,141,201	12,728
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)	2,574,706,692	0	2,574,706,692	2,544,899,143
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	25,443,706		25,443,706	26,499,391
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	319,935	319,935	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	3,422,399
18.2 Net deferred tax asset	1,776,740	974,414	802,326	177,985
19. Guaranty funds receivable or on deposit	5,743		5,743	5,743
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,278,377	320,194	958,183	944,448
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,603,531,193	1,614,543	2,601,916,650	2,575,949,109
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	610,303,158		610,303,158	557,079,930
28. Total (Lines 26 and 27)	3,213,834,351	1,614,543	3,212,219,808	3,133,029,039

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. Accrued contractual fee income	696,527		696,527	676,813
2502. Receivable for marketing reallowance	200,156		200,156	206,135
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	341,694	320,194	21,500	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,278,377	320,194	958,183	944,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,221,197,317 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,221,197,317	2,216,961,356
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	23,616,276	24,728,964
4.	Contract claims:		
	4.1 Life	3,252,825	2,512,858
	4.2 Accident and health		
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 $..........0 accident and health premiums		
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 $..........0 ceded		
	9.4 Interest Maintenance Reserve	1,923,470	2,343,631
10.	Commissions to agents due or accrued - life and annuity contracts $.....505,094, accident and health $..........0 and deposit-type contract funds $..........0	505,094	8,564
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,148,349	1,088,909
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,936,068) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,936,068)	(3,532,727)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	605,779	423,529
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	1,434,518	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	112,776	146,480
18.	Amounts held for agents' account, including $.....648,743 agents' credit balances	648,743	728,700
19.	Remittances and items not allocated	388,004	806,296
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	14,686,018	13,967,859
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	789,955	4,459
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	9,607,502	2,010,366
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	990,541	1,075,470
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,277,971,099	2,263,274,714
27.	From Separate Accounts statement	610,303,158	557,079,930
28.	Total liabilities (Lines 26 and 27)	2,888,274,257	2,820,354,644
29.	Common capital stock	2,500,000	2,500,000
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	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	149,895,551	138,624,395
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)	321,445,551	310,174,395
38.	Totals of Lines 29, 30 and 37	323,945,551	312,674,395
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,212,219,808	3,133,029,039

DETAILS OF WRITE-INS

2501.	Unclaimed property	950,458	1,035,392
2502.	Liability for funds held as collateral	40,083	40,078
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	990,541	1,075,470
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	44,897,356	51,821,994	195,369,601
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	27,071,873	29,850,848	121,842,360
4. Amortization of Interest Maintenance Reserve (IMR)	182,272	278,861	1,068,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,981,836	2,170,905	8,562,194
8.2 Charges and fees for deposit-type contracts	67,825	133,912	498,585
8.3 Aggregate write-ins for miscellaneous income	775,378	766,960	3,034,824
9. Totals (Lines 1 to 8.3)	74,976,540	85,023,480	330,375,836
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	4,216,820	3,687,882	12,093,637
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	66,047,849	65,190,640	266,751,155
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	930,193	1,933,366	7,090,273
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	4,235,961	8,337,615	22,454,116
20. Totals (Lines 10 to 19)	75,430,823	79,149,503	308,389,181
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,390,598	3,587,218	14,525,249
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	2,576,717	3,905,599	12,458,484
24. Insurance taxes, licenses and fees, excluding federal income taxes	277,075	101,810	915,457
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,913,153)	(10,575,714)	(45,516,325)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	69,762,060	76,168,416	290,772,046
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,214,480	8,855,064	39,603,790
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,214,480	8,855,064	39,603,790
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,048,187	1,073,937	3,258,887
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)	166,293	7,781,127	36,344,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(78,444) (excluding taxes of $.....(63,236) transferred to the IMR)	(179,988)	(57,242)	(580,562)
35. Net income (Line 33 plus Line 34)	(13,695)	7,723,885	35,764,341

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	312,674,395	294,698,466	294,698,466
37. Net income (Line 35)	(13,695)	7,723,885	35,764,341
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....298,549	11,331,582	(3,805,749)	(16,858,544)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,897,304	27,909	(132,148)
41. Change in nonadmitted assets	(1,225,876)	156,729	32,676
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	(718,159)	(181,405)	(830,396)
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			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	11,271,156	3,921,369	17,975,929
55. Capital and surplus as of statement date (Lines 36 + 54)	323,945,551	298,619,835	312,674,395

DETAILS OF WRITE-INS

		1	2	3
08.301.	Contractual rider fee income	351,561	304,098	1,288,897
08.302.	Marketing reallowance	332,458	365,485	1,432,021
08.303.	Contractual annual maintenance and surrender charge fees	91,165	96,755	312,973
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	194	622	933
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	775,378	766,960	3,034,824
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.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

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	44,897,356	51,821,994	195,369,601
2.	Net investment income	30,465,488	32,269,272	128,366,055
3.	Miscellaneous income	2,737,499	2,910,339	11,498,232
4.	Total (Lines 1 through 3)	78,100,343	87,001,605	335,233,888
5.	Benefit and loss related payments	69,524,702	68,845,335	280,744,918
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(12,509,812)	(10,761,337)	(46,669,501)
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,581,334	7,416,487	27,650,611
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(141,680) tax on capital gains (losses)	49,590		5,965,161
10.	Total (Lines 5 through 9)	62,645,814	65,500,485	267,691,189
11.	Net cash from operations (Line 4 minus Line 10)	15,454,529	21,501,120	67,542,699
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	46,904,254	34,508,730	207,926,903
	12.2 Stocks	464,512		2,552,287
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	47,368,766	34,508,730	210,479,190
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	28,434,163	98,095,280	303,715,583
	13.2 Stocks	3,066,250	2,000,000	5,069,780
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		19,043	19,043
	13.6 Miscellaneous applications	(2,278,614)	11,222,451	21,995,571
	13.7 Total investments acquired (Lines 13.1 to 13.6)	29,221,799	111,336,774	330,799,977
14.	Net increase or (decrease) in contract loans and premium notes	(437,669)	(891,111)	(1,501,105)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	18,584,636	(75,936,933)	(118,819,682)
	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	(1,975,056)	(2,336,332)	(8,925,351)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,706)	2,084,974	794,383
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(1,976,762)	(251,358)	(8,130,968)
	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)	32,062,403	(54,687,171)	(59,407,951)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,483,982	74,891,933	74,891,933
	19.2 End of period (Line 18 plus Line 19.1)	47,546,385	20,204,761	15,483,982

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

20.0001	Exchanges	4,828,580	89,825	9,330,402
20.0002	Capitalized Interest		252	
20.0003	Securities acquired in paid in kind interest payment			14

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			
3. Ordinary individual annuities	38,687,283	46,248,144	178,462,078
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	6,210,073	5,573,850	16,907,523
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	44,897,356	51,821,994	195,369,601
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	44,897,356	51,821,994	195,369,601
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	44,897,356	51,821,994	195,369,601

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 Annuity Investors 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	March 31, 2019	December 31, 2018
(1) State basis	$ (13,695)	$ 35,764,341
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ (13,695)	$ 35,764,341
Surplus		
(5) Statutory surplus state basis	$ 323,945,551	$ 312,674,395
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 323,945,551	$ 312,674,395

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 Company has no loan-backed securities with a credit-related OTTI charge recognized during the period.

(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	$1,173,866
2. 12 months or longer	1,090,853

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

1. Less than 12 months	$142,182,024
2. 12 months or longer	60,836,571

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2019. 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.

NOTES TO FINANCIAL STATEMENTS

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

J. Real Estate – Not applicable.

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	1	1	$ 63,980	$ 64,416	$ 64,460	$ 64,416
(2) LB&SS - AC	3	3	14	10	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	4	4	$ 63,994	$ 64,426	$ 64,465	$ 64,421

AC - Amortized Cost FV - Fair Value

Q. Short Sales – Not applicable

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	7	0
(2) Aggregate amount of investment income	$ 207,927	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 or net asset value ("NAV") 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	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-
Non-affiliated common stock	7,489,963	358	-	-	7,490,321
Equity index call options	-	14,481,215	-	-	14,481,215
Variable annuity assets (separate accounts) (a)	-	610,303,158	-	-	610,303,158
Total assets accounted for at fair value/NAV	$ 7,489,963	$ 624,784,731	$ -	$ -	$ 632,274,694

(a) Separate account liabilities equal the fair value for separate account assets.

All transfers between fair vale 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 have been no transfers between Level 1 and Level 2.

(2) The Company does not have any Level 3 securities carried at fair value.

(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. There were no level 3 transfers during 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 does not have any Level 3 assets or liabilities carried at fair value at March 31, 2019.

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.

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

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)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 3,315,181	$ 3,150,023	$ 173,639	$ 3,141,542	$ -	$ -	$ -
States, municipalities and political subdivisions	384,905,367	371,785,759	-	384,905,367	-	-	-
Foreign government	-	-	-	-	-	-	-
Residential mortgage-backed securities	122,807,873	103,203,143	-	115,337,086	7,470,787	-	-
Commercial mortgage-backed securities	70,565,159	68,573,203	-	70,165,928	399,231	-	-
Asset-backed securities	382,125,340	380,586,192	-	381,367,564	757,776	-	-
All other bonds	1,522,899,422	1,496,603,185	-	1,517,972,395	4,927,027	-	-
Total bonds	$ 2,486,618,342	$ 2,423,901,505	$ 173,639	$ 2,472,889,882	$ 13,554,821	$ -	$ -
Non-affiliated preferred stock	5,132,500	5,051,741	2,052,500	-	3,080,000	-	-
Non-affiliated common stock	7,490,321	7,490,321	7,489,963	358	-	-	-
Other investments	19,770,905	18,984,622	-	19,770,905	-	-	-
Equity index call options	14,481,215	14,481,215	-	14,481,215	-	-	-
Variable annuity assets (separate accounts)	610,303,158	610,303,158	-	610,303,158	-	-	-
Cash and cash equivalents	47,546,385	47,546,385	47,546,385	-	-	-	-
Policy loans	55,109,702	55,109,702	-	-	55,109,702	-	-
Total financial assets/NAV	$ 3,246,452,528	$ 3,182,868,649	$ 57,262,487	$ 3,117,445,518	$ 71,744,523	$ -	$ -

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 instruments that fall under this classification.

Note 21 – Other Items

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

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 the impact of volatility in the stock market on FIA results.

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 4,273,283	$ 1,076,385	$ 5,349,668
FIA mark-to-market	(4,286,978)	10,208,466	5,921,488
As reported	$ (13,695)	$ 11,284,851	$ 11,271,156

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

Not applicable.

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

Not applicable.

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 [ ] No [X]

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: $ 0

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

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

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	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
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
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI 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	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$0
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	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
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)	$0
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	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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		149,325			149,325	
2. Alaska AK	L		11,852			11,852	
3. Arizona AZ	L		326,391			326,391	
4. Arkansas AR	L		44,514			44,514	
5. California CA	L		6,618,116			6,618,116	
6. Colorado CO	L		122,506			122,506	
7. Connecticut CT	L		718,083			718,083	
8. Delaware DE	L		31,204			31,204	
9. District of Columbia DC	L		37,843			37,843	
10. Florida FL	L		6,358,355			6,358,355	
11. Georgia GA	L		197,661			197,661	
12. Hawaii HI	L		318,141			318,141	
13. Idaho ID	L		150,481			150,481	
14. Illinois IL	L		1,112,964			1,112,964	
15. Indiana IN	L		573,555			573,555	
16. Iowa IA	L		154,867			154,867	
17. Kansas KS	L		88,739			88,739	
18. Kentucky KY	L		301,406			301,406	
19. Louisiana LA	L		83,388			83,388	
20. Maine ME	L		558,373			558,373	
21. Maryland MD	L		626,711			626,711	
22. Massachusetts MA	L		1,560,663			1,560,663	
23. Michigan MI	L		1,416,138			1,416,138	
24. Minnesota MN	L		316,566			316,566	
25. Mississippi MS	L		41,168			41,168	
26. Missouri MO	L		144,962			144,962	
27. Montana MT	L		100,751			100,751	
28. Nebraska NE	L		19,991			19,991	
29. Nevada NV	L		763,567			763,567	
30. New Hampshire NH	L		66,957			66,957	
31. New Jersey NJ	L		1,491,188			1,491,188	
32. New Mexico NM	L		69,517			69,517	
33. New York NY	N		16,016			16,016	
34. North Carolina NC	L		5,610,774			5,610,774	
35. North Dakota ND	L		36,340			36,340	
36. Ohio OH	L		4,236,451			4,236,451	
37. Oklahoma OK	L		19,671			19,671	
38. Oregon OR	L		40,030			40,030	
39. Pennsylvania PA	L		1,011,865			1,011,865	
40. Rhode Island RI	L		807,813			807,813	
41. South Carolina SC	L		139,879			139,879	
42. South Dakota SD	L		6,723			6,723	
43. Tennessee TN	L		1,177,948			1,177,948	
44. Texas TX	L		4,634,986			4,634,986	
45. Utah UT	L		346,307			346,307	
46. Vermont VT	N		7,904			7,904	
47. Virginia VA	L		167,627			167,627	
48. Washington WA	L		1,886,795			1,886,795	
49. West Virginia WV	L		12,335			12,335	
50. Wisconsin WI	L		153,076			153,076	
51. Wyoming WY	L		8,273			8,273	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N					0	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	600	0	0	600	0
59. Subtotal	XXX	0	44,897,356	0	0	44,897,356	0
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					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	44,897,356	0	0	44,897,356	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	44,897,356	0	0	44,897,356	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	44,897,356	0	0	44,897,356	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		600			600	
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	0	600	0	0	600	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	49	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	8

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

	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

Company	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Statement as of March 31, 2019 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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)	*
							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	UIP	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	UDP	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	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	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	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp	MD	NIA	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 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 *

Asterisk	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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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	341,694	320,194	21,500	21,500
2597. Summary of remaining write-ins for Line 25	341,694	320,194	21,500	21,500

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	194	622	933
08.397. Summary of remaining write-ins for Line 8.3	194	622	933

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	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
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		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

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	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

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	19,036,569	19,218,687
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		19,043
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	51,947	201,160
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,984,622	19,036,569
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,984,622	19,036,569

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	2,450,710,221	2,350,981,691
2. Cost of bonds and stocks acquired	36,328,993	318,096,514
3. Accrual of discount	1,193,854	5,356,675
4. Unrealized valuation increase (decrease)	1,421,665	(928,874)
5. Total gain (loss) on disposals	(559,425)	(674,034)
6. Deduct consideration for bonds and stocks disposed of	52,405,273	221,137,756
7. Deduct amortization of premium	454,265	1,894,872
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	131	417,287
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	207,927	1,328,164
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,436,443,566	2,450,710,221
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,436,443,566	2,450,710,221

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)	1,549,093,700	21,497,963	26,341,464	7,619,959	1,551,870,158			1,549,093,700
2. NAIC 2 (a)	852,649,426	11,764,780	22,485,643	(10,468,229)	831,460,334			852,649,426
3. NAIC 3 (a)	34,402,849		30,594	918,011	35,290,266			34,402,849
4. NAIC 4 (a)	5,516,167		1,582,871	688,457	4,621,753			5,516,167
5. NAIC 5 (a)	659,426		1,996,303	1,995,871	658,994			659,426
6. NAIC 6 (a)					0			
7. Total Bonds	2,442,321,568	33,262,743	52,436,875	754,069	2,423,901,505	0	0	2,442,321,568
PREFERRED STOCK								
8. NAIC 1		3,066,250		(14,481)	3,051,769			
9. NAIC 2	1,999,971				1,999,971			1,999,971
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	1,999,971	3,066,250	0	(14,481)	5,051,740	0	0	1,999,971
15. Total Bonds and Preferred Stock	2,444,321,539	36,328,993	52,436,875	739,588	2,428,953,245	0	0	2,444,321,539

(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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		X			

NONE

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	0	
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

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)	4,108,272
2.	Cost paid/(consideration received) on additions	3,190,050
3.	Unrealized valuation increase/(decrease)	10,579,059
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(3,396,165)
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)	14,481,215
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	14,481,215

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	14,481,215	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		14,481,215
4. Part D, Section 1, Column 5	14,481,215	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		(0)
	Fair Value Check	
7. Part A, Section 1, Column 16	14,481,215	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		14,481,215
10. Part D, Section 1, Column 8	14,481,215	
11. Part D, Section 1, Column 9		
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	18,667,206	77,826,034
2. Cost of cash equivalents acquired	87,848,500	280,368,824
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	53,929,200	339,527,652
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)	52,586,506	18,667,206
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	52,586,506	18,667,206

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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 - Industrial and Miscellaneous									
054561 AJ 4	AXA EQUITABLE HO 4.35 04/20/2028		01/23/2019	Exchanged		3,803,920	4,000,000	44,950	2FE
05492E AE 3	BDS 2019-FL3 B CLO MEZ FLT 01/15/2036		02/13/2019	AMHERST SECURITIES CORP		1,004,063	1,000,000		1FE
054968 AB 8	BFNS 2019-1A A CDO SSNR 4.147 03/25/2030	C	03/20/2019	NOMURA SECURITIES INTL		3,980,000	4,000,000		1FE
233046 AL 5	DNKN 2019-1A A23 ABS SNR 4.352 05/20/49		03/20/2019	GUGGENHEIM CAPITAL MARKET		2,000,000	2,000,000		2FE
254687 DC 7	WALT DISNEY CO 3.70 10/15/25		03/26/2019	Exchanged		1,024,660	1,000,000	617	1FE
30259J AA 1	FNB CORP 4.95 02/14/2029		02/11/2019	MORGAN STANLEY		2,000,000	2,000,000		2FE
34960Y AQ 5	FCO 2016-7A A1TR CLO SSNR FLT 12/15/2028		01/25/2019	NATIXIS		1,000,000	1,000,000		1FE
35041J AA 3	FFIN 2019-1A A ABS SSNR 3.86 11/15/2034		03/20/2019	GOLDMAN SACHS		999,845	1,000,000		1FE
38172F AA 6	GOCAP 2017-34A AR CLO SSNR FLT 03/14/31		02/28/2019	NATIXIS		2,000,000	2,000,000		1FE
41283L AU 9	HARLEY-DAVIDSON 4.05 02/04/2022		01/31/2019	JP MORGAN SECURITIES INC		1,998,260	2,000,000		1FE
50209T AA 8	LMREC 2019-CRE3 A CLO SSNR FLT 12/22/35		03/26/2019	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000		1FE
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		03/19/2019	CANTOR FITZGERALD & CO		596,141	591,657	130	1FE
65251X AN 6	NSBKY 2016-1A AR CLO SSNR FLT 10/25/2028		03/29/2019	CITIGROUP		500,000	500,000		1FE
89176E AC 4	TPMT 2018-1 M1 MEZ 3.50 01/25/2058		01/17/2019	SANDLER & O'NEIL PARTNERS		941,094	1,000,000	2,042	1FM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/17/2019	AMHERST SECURITIES CORP		1,462,962	1,389,163	1,203	1FE
89821J AA 6	TFINS 2019-1A A1 CDO SSNR FLT 02/02/2039		02/08/2019	BANC OF AMERICA SECURITIES		2,000,000	2,000,000		1FE
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030		01/15/2019	WELLS FARGO BROKERAGE SERVICES		990,938	1,000,000	16,204	1FE
91913Y AW 0	VALERO ENERGY 4.00 04/01/2029		03/21/2019	CITIGROUP		1,984,660	2,000,000		2FE
963320 AW 6	WHIRLPOOL CORP 4.75 02/26/2029		02/20/2019	JP MORGAN SECURITIES INC		1,976,200	2,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						33,262,743	33,480,820	65,146	XXX
8399997. Total - Bonds - Part 3						33,262,743	33,480,820	65,146	XXX
8399999. Total - Bonds						33,262,743	33,480,820	65,146	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	20.000	3,066,250			RP1FEL
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						3,066,250	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						3,066,250	XXX	0	XXX
8999999. Total - Preferred Stocks						3,066,250	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,066,250	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						36,328,993	XXX	65,146	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		03/25/2019.	MBS Paydown		184	184	184	180		(0)		(0)		184			0	2	05/01/2031.	1
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		03/25/2019.	MBS Paydown		504	504	512	361		(15)		(15)		504			0	3	01/01/2035.	1
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		03/01/2019.	Sinking Fund Redemption		132,535	132,535	141,285	133,005		(184)		(184)		132,535			0	5,633	09/01/2019.	1FE
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2019.	Sinking Fund Redemption		52,615	52,615	52,615	52,615				0		52,615			0	1,168	02/27/2027.	1
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		03/15/2019.	Sinking Fund Redemption		28,571	28,571	28,571	28,571				0		28,571			0	256	12/15/2030.	1
0599999.	Total - Bonds - U.S. Government					214,408	214,408	223,167	214,732	0	(199)	0	(199)	0	214,408	0	0	0	7,062	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2019.	Sinking Fund Redemption		40,000	40,000	48,934	46,869		(6,869)		(6,869)		40,000			0	1,258	03/01/2032.	1FE
549188 HF 0	LUBBOCK TX 4.892 02/15/2021		02/15/2019.	Call		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	24,460	02/15/2021.	1FE
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028		01/01/2019.	Sinking Fund Redemption		65,000	65,000	69,124	67,646		(2,646)		(2,646)		65,000			0	2,031	01/01/2028.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,105,000	1,105,000	1,118,058	1,114,515	0	(9,515)	0	(9,515)	0	1,105,000	0	0	0	27,749	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		03/01/2019.	MBS Paydown		14,742	14,742	14,742	14,742				0		14,742			0	87	02/01/2042.	1FE
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		03/01/2019.	MBS Paydown		11,837	11,837	11,808	11,813		(22)		(22)		11,837			0	61	02/01/2042.	1FE
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		03/01/2019.	MBS Paydown		15,875	15,875	16,347	16,323		161		161		15,875			0	121	03/01/2048.	1FE
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		03/01/2019.	MBS Paydown		40,653	40,653	40,653	40,653				0		40,653			0	159	07/01/2041.	1FE
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		03/01/2019.	MBS Paydown		37,752	37,752	37,752	37,752				0		37,752			0	139	07/01/2041.	1FE
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		03/01/2019.	Partial Call		25,000	25,000	25,000	25,000				0		25,000			0	109	02/01/2042.	1FE
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		02/01/2019.	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	88	11/01/2041.	1FE
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		03/01/2019.	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	150	11/01/2041.	1FE
57419R L7 8	MARYLAND ST CMNTY A 4.416 09/01/2037		02/27/2019.	Partial Call		150,000	150,000	150,000	149,993		7		7		150,000			0	243	09/01/2037.	1FE
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		03/15/2019.	MBS Paydown		2,271	2,271	2,280	2,278		17		17		2,271			0	15	01/15/2046.	1FE
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		03/01/2019.	MBS Paydown		25,045	25,045	25,045	25,045				0		25,045			0	152	03/01/2048.	1FE
60416Q HJ 6	MN HSG FIN AGY I 3.60 01/01/2049		03/01/2019.	MBS Paydown		5,012	5,012	5,012	5,012				0		5,012			0	24	01/01/2049.	1FE
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		03/01/2019.	Partial Call		15,000	15,000	15,000	15,000				0		15,000			0	65	09/01/2040.	1FE
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		03/15/2019.	MBS Paydown		1,843	1,843	1,843	1,843				0		1,843			0	9	06/15/2036.	1FE
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		01/01/2019.	Partial Call		125,000	125,000	125,000	125,000				0		125,000			0	108	10/01/2027.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		01/01/2019.	Sinking Fund Redemption		35,000	35,000	35,000	35,000				0		35,000			0	700	01/01/2030.	1FE
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		03/01/2019.	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	201	01/01/2030.	1FE
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		03/01/2019.	Partial Call		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	309	11/01/2041.	1FE
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		01/01/2019.	Partial Call		10,000	10,000	10,000	10,000				0		10,000			0	145	07/01/2033.	1FE
838530 MP 5	SOUTH JERSEY PORT 6.052 01/01/19		01/01/2019.	Maturity		1,145,000	1,145,000	1,187,434	1,145,000				0		1,145,000			0	34,648	01/01/2019.	2FE
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		03/01/2019.	Partial Call		5,000	5,000	5,000	5,000				0		5,000			0	72	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		03/01/2019.	Partial Call		15,000	15,000	15,000	15,031		(31)		(31)		15,000			0	82	09/01/2039.	1FE
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2019.	Sinking Fund Redemption		45,000	45,000	45,000	45,000				0		45,000			0	1,013	07/20/2036.	1FE
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		03/25/2019.	MBS Paydown		19,785	19,785	19,785	19,785				0		19,785			0	156	12/25/2043.	1FE
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		03/25/2019.	MBS Paydown		30,702	30,702	30,702	30,702				0		30,702			0	165	10/25/2037.	1FE
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		03/25/2019.	MBS Paydown		42,874	42,874	42,874	42,874				0		42,874			0	233	06/25/2041.	1FE
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		03/25/2019.	MBS Paydown		23,565	23,565	23,565	23,565				0		23,565			0	122	08/25/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,981,956	1,981,956	2,024,843	1,982,410	0	132	0	132	0	1,981,956	0	0	0	39,376	XXX	XXX

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)
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		03/16/2019.	MBS Paydown		696,472	696,472	698,649	698,162		(1,556)		(1,556)		696,472			0	4,588	05/16/2042.	1FE
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		01/15/2019.	Sinking Fund Redemption		61,299	61,299	64,155	62,717		(10)		(10)		61,299			0	1,759	01/15/2028.	1FE
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		03/27/2019.	MBS Paydown		56,276	56,276	50,156	52,632		(75)		(75)		56,276			0	250	07/27/2057.	1FE
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		03/15/2019.	MBS Paydown		39,143	39,143	37,983	38,323		36		36		39,143			0	190	06/15/2044.	1FE
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		03/25/2019.	MBS Paydown		65,527	65,527	57,233	60,469		(1,533)		(1,533)		65,527			0	243	04/25/2036.	1FM
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048		03/15/2019.	MBS Paydown		3,579	3,579	3,598	3,598		(0)		(0)		3,579			0	29	11/15/2048.	1FE
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		03/25/2019.	MBS Paydown		2,375	2,375	2,222	2,218		(368)		(368)		2,375			0	18	06/25/2035.	1FM
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	03/31/2019.	Partial Call		436	436	438	436				0		436			0		02/12/2023.	5GI
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		03/22/2019.	Sinking Fund Redemption		47,373	47,373	47,373	47,373				0		47,373			0	853	09/22/2027.	1FE
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		01/15/2019.	Sinking Fund Redemption		155,788	155,788	155,788	155,788				0		155,788			0	3,856	01/15/2023.	2FE
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		03/25/2019.	MBS Paydown		5,885	5,885	4,414	3,546		68		68		5,885			0	20	10/25/2046.	1FM
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		03/17/2019.	MBS Paydown		4,087	4,087	4,087	4,085		(0)		(0)		4,087			0	26	10/17/2036.	1FE
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/17/2019.	MBS Paydown		13,958	13,958	14,080	14,037		(1)		(1)		13,958			0	86	12/17/2036.	1FE
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		03/17/2019.	MBS Paydown		11,218	11,218	11,218	11,209		(0)		(0)		11,218			0	65	04/17/2052.	1FE
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		03/17/2019.	MBS Paydown		2,094	2,094	2,094	2,093		(0)		(0)		2,094			0	13	10/17/2045.	1FE
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		03/15/2019.	MBS Paydown		203,278	203,278	203,273	203,264		6		6		203,278			0	1,006	06/15/2021.	1FE
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		01/23/2019.	Exchanged		3,803,920	4,000,000	3,941,380	3,944,397		293		293		3,944,690		(140,770)	(140,770)	44,950	04/20/2028.	2FE
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		03/26/2019.	MBS Paydown		15,497	15,497	15,265	15,420		(26)		(26)		15,497			0	103	03/26/2036.	1FM
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		03/26/2019.	MBS Paydown		82,682	82,682	68,781	74,724		(9,432)		(9,432)		82,682			0	634	04/26/2035.	1FM
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		03/26/2019.	MBS Paydown		81,831	81,831	77,535	80,518		355		355		81,831			0	963	10/26/2035.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2019.	MBS Paydown		27,953	27,953	24,490	25,214		(171)		(171)		27,953			0	122	06/26/2037.	1FM
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		03/26/2019.	Pass-Through Loss			2,953	2,587					0		2,670		(2,670)	(2,670)		06/26/2037.	1FM
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		03/26/2019.	MBS Paydown		104,963	104,963	95,910	103,778		(961)		(961)		104,963			0	610	12/26/2037.	1FM
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		03/26/2019.	MBS Paydown		26,524	26,524	24,667	27,912		1,204		1,204		26,524			0	186	05/26/2036.	1FM
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		03/20/2019.	MBS Paydown		35,013	35,013	28,930	31,970		(1,110)		(1,110)		35,013			0	178	11/20/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2019.	MBS Paydown		30,404	30,404	24,798	23,435		(7,690)		(7,690)		30,404			0	170	03/25/2036.	1FM
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/25/2019.	Pass-Through Loss			1,492						0					0		03/25/2036.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2019.	MBS Paydown		11,857	11,857	9,612	8,823		(2,226)		(2,226)		11,857			0	57	05/25/2035.	1FM
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/25/2019.	Pass-Through Loss			1,223	1,010					0					0		05/25/2035.	1FM
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		03/25/2019.	MBS Paydown		27,698	27,698	26,780	26,863		198		198		27,698			0	183	02/25/2035.	1FM
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		03/25/2019.	MBS Paydown		24,236	24,236	23,600	23,648		137		137		24,236			0	160	02/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		03/25/2019.	MBS Paydown		17,023	17,023	16,378	14,543		(39)		(39)		17,023			0	184	09/25/2035.	1FM
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		03/25/2019.	Pass-Through Loss			4,774	4,593					0					0		09/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2019.	MBS Paydown		7,684	7,684	6,771	6,912		(3,396)		(3,396)		7,684			0	60	10/25/2035.	1FM
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		03/25/2019.	Pass-Through Loss			84	74					0		76		(76)	(76)		10/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2019.	MBS Paydown		1,210	1,210	1,182	1,218		2		2		1,210			0	7	11/25/2035.	2FM
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/25/2019.	Pass-Through Loss			9	9					0		9		(9)	(9)		11/25/2035.	2FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2019.	MBS Paydown		2,537	2,537	2,410	1,842		(497)		(497)		2,537			0	30	01/25/2037.	1FM
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		03/25/2019.	Pass-Through Loss			609	580					0		(1)		1	1		01/25/2037.	1FM
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2019.	MBS Paydown		1,074	1,074	1,016	802		51		51		1,074			0	14	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					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)
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		03/25/2019	Pass-Through Loss			55	63					0		(11)		11	11		10/25/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2019	MBS Paydown		52,899	52,899	48,909	48,497		457		457		52,899			0	477	05/20/2036	1FM
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/20/2019	Pass-Through Loss			5,109	409					0		404		(404)	(404)		05/20/2036	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2019	MBS Paydown		4,678	4,678	4,088	3,709		(41)		(41)		4,678			0	42	05/25/2037	1FM
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		03/25/2019	Pass-Through Loss			(40)						0					0		05/25/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2019	MBS Paydown		64,640	64,640	40,996	50,363		(9,588)		(9,588)		64,640			0	555	08/26/2037	1FM
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		03/26/2019	Pass-Through Loss			15,843						0					0		08/26/2037	1FM
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		03/26/2019	MBS Paydown		15,894	15,894	15,452	15,421		(622)		(622)		15,894			0	163	07/26/2035	1FM
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024		03/21/2019	BARCLAYS CAPITAL		971,740	1,000,000	990,110	993,882		224		224		994,106		(22,366)	(22,366)	7,828	10/08/2024	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/21/2019	GOLDMAN SACHS		986,620	1,000,000	992,710	992,984		132		132		993,117		(6,497)	(6,497)		12/15/2028	2FE
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		03/22/2019	BNP PARIBAS		992,050	1,000,000	992,710	992,984		134		134		993,118		(1,068)	(1,068)	12,214	12/15/2028	2FE
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		03/25/2019	MBS Paydown		14,348	14,348	14,410	14,338		17		17		14,348			0	104	07/25/2034	1FM
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		03/25/2019	MBS Paydown		17,491	17,491	17,677	17,536		69		69		17,491			0	176	09/25/2033	1FM
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		03/15/2019	MBS Paydown		50,279	50,279	50,278	50,288		(3)		(3)		50,279			0	355	02/15/2033	1FE
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	03/25/2019	MBS Paydown		12,500	12,500	12,215	12,321		14		14		12,500			0	72	10/25/2027	1FE
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	03/25/2019	MBS Paydown		25,000	25,000	24,250	24,510		33		33		25,000			0	140	03/27/2028	1FE
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		03/15/2019	MBS Paydown		2,500	2,500	2,499	2,499		0		0		2,500			0	16	04/15/2047	1FE
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44		03/15/2019	MBS Paydown		12,519	12,519	12,822	12,578		1		1		12,519			0	109	04/15/2044	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2019	MBS Paydown		5,338	5,338	5,222	3,116		(1,000)		(1,000)		5,338			0	24	06/20/2036	1FM
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		03/20/2019	Pass-Through Loss			389	381					0					0		06/20/2036	1FM
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		03/18/2019	MBS Paydown		23,067	23,067	23,058	23,021		3		3		23,067			0	156	06/18/2028	1FE
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		03/18/2019	MBS Paydown		8,950	8,950	8,949	8,932		1		1		8,950			0	55	11/18/2028	1FE
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		03/18/2019	MBS Paydown		104,658	104,658	102,332	102,723		78		78		104,658			0	571	10/18/2029	1FE
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		03/26/2019	MBS Paydown		3,784	3,784	3,784	3,768		(20)		(20)		3,784			0	38	01/26/2036	1FM
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		03/26/2019	MBS Paydown		58,511	58,511	58,511	58,296		25		25		58,511			0	511	10/26/2035	1FM
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		03/26/2019	Pass-Through Loss			137	85					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		9,763	9,763	9,763	9,727		3		3		9,763			0	112	11/26/2035	1FM
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		03/26/2019	Pass-Through Loss			8,449	1,344			(0)		(0)		(25)		25	25		11/26/2035	1FM
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35		03/26/2019	MBS Paydown		2,081	2,081	2,081	2,073		5		5		2,081			0	19	09/26/2035	1FM
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		03/26/2019	Pass-Through Loss			97	46					0					0		09/26/2035	1FM
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36		03/26/2019	MBS Paydown		17,397	17,397	17,397	17,332		10		10		17,397			0	160	01/26/2036	1FM
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35		01/26/2019	MBS Paydown		1,545	1,545	378	1,545				0		1,545			0	6	04/26/2035	1FM
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		01/26/2019	Pass-Through Loss			1	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		2,891	2,891	1,945	1,980		1,124		1,124		2,891			0	38	09/26/2037	1FM
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37		02/26/2019	MBS Paydown		2,862	2,862	2,862	2,122		518		518		2,862			0	22	07/26/2037	1FM
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		03/26/2019	Pass-Through Loss			(73)						0		(109)		109	109		07/26/2037	1FM
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		03/26/2019	MBS Paydown		18,603	18,603	18,603	18,603		0		0		18,603			0	145	11/26/2035	1FM
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		03/26/2019	Pass-Through Loss			4,023	2,212			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		27,976	27,976	27,976	27,879		5		5		27,976			0	170	09/26/2035	1FM
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35		03/26/2019	Pass-Through Loss			855	473			0		0					0		09/26/2035	1FM
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		01/26/2019	MBS Paydown		1,957	1,957	299	497		(440)		(440)		1,957			0	10	12/26/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		03/26/2019.	Pass-Through Loss			1,017				(2,195)		(2,195)		(7)		7	7		12/26/2036.	1FM
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35		03/26/2019.	MBS Paydown		5,068	5,068	5,068	5,068				0		5,068			0	46	08/26/2035.	1FM
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		03/26/2019.	MBS Paydown		12,958	12,958	12,958	12,917		29		29		12,958			0	124	02/26/2035.	1FM
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36		03/26/2019.	MBS Paydown		441	441	441	440		5		5		441			0	6	01/26/2036.	1FM
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		01/26/2019.	Pass-Through Loss			1	1					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		12,578	12,578	12,578	12,578				0		12,578			0	118	06/26/2037.	1FM
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		03/26/2019.	Pass-Through Loss			309	251			(0)		(0)					0		06/26/2037.	1FM
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37		03/26/2019.	MBS Paydown		16,429	16,429	16,354	10,304		(4,730)		(4,730)		16,429			0	49	04/26/2037.	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		02/26/2019.	MBS Paydown		12,455	12,455	12,457	12,020		9		9		12,455			0	93	02/26/2036.	1FM
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		03/26/2019.	Pass-Through Loss			8,822	8,789			13		13					0		02/26/2036.	1FM
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		03/26/2019.	MBS Paydown		30,920	30,920	30,920	30,164		222		222		30,920			0	59	03/26/2037.	1FM
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		03/26/2019.	MBS Paydown		33,116	33,116	33,116	33,116				0		33,116			0	103	03/26/2037.	1FM
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		03/26/2019.	MBS Paydown		24,926	24,926	24,926	24,838		11		11		24,926			0	240	03/26/2036.	1FM
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35		03/26/2019.	MBS Paydown		52,407	52,407	52,407	52,407				0		52,407			0	307	08/26/2035.	1FM
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		03/26/2019.	MBS Paydown		63,596	63,596	48,482	51,056		(8,251)		(8,251)		63,596			0	248	06/26/2036.	1FM
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		03/25/2019.	MBS Paydown		29,865	29,865	27,924	28,140		(148)		(148)		29,865			0	127	03/25/2043.	1FM
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		03/25/2019.	MBS Paydown		12,235	12,235	11,432	11,515		(624)		(624)		12,235			0	53	04/25/2043.	1FM
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		03/25/2019.	MBS Paydown		16,760	16,760	16,153	16,162		(1,706)		(1,706)		16,760			0	82	08/25/2043.	1FM
126650 AW 0	CVS CAREMARK 5.298 01/11/27		03/10/2019.	Sinking Fund Redemption		21,137	21,137	21,137	21,137				0		21,137			0	187	01/11/2027.	2FE
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2019.	MBS Paydown		12,166	12,166	10,610	10,193		2		2		12,166			0	49	02/20/2036.	1FM
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		03/20/2019.	Pass-Through Loss			24						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
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2019.	MBS Paydown		14,791	14,791	13,091	12,702		(1,239)		(1,239)		14,791			0	153	04/25/2035.	1FM
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		03/25/2019.	Pass-Through Loss			1,127						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		19,519	19,519	17,913	16,966		(1,056)		(1,056)		19,519			0	171	04/25/2035.	1FM
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		03/25/2019.	Pass-Through Loss			576						0					0		04/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2019.	MBS Paydown		8,604	8,604	7,901	6,807		(1,926)		(1,926)		8,604			0	80	05/25/2035.	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2019.	Pass-Through Loss			4,845	2,272					0					0		05/25/2035.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		03/20/2019.	MBS Paydown		77,020	77,020	67,461	66,064		1,471		1,471		77,020			0	266	04/20/2036.	1FM
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		03/20/2019.	Pass-Through Loss			156						0					0		04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		03/20/2019.	MBS Paydown		50,096	50,096	45,705	45,799		4,053		4,053		50,096			0	151	04/20/2036.	1FM
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		03/20/2019.	Pass-Through Loss			(3,624)	330					0		322		(322)	(322)		04/20/2036.	1FM
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		03/25/2019.	MBS Paydown		1,542	1,542	1,528	1,532		1		1		1,542			0	17	02/25/2033.	1FM
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		03/20/2019.	MBS Paydown		2,117	2,117	2,120	2,121		64		64		2,117			0	15	09/20/2034.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		02/25/2019.	Pass-Through Loss			115	108					0					0		08/25/2035.	1FM
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		03/25/2019.	MBS Paydown		41,044	41,044	38,300	34,964		(1,352)		(1,352)		41,044			0	239	08/25/2035.	1FM
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		02/20/2019.	MBS Paydown		15,000	15,000	14,884	14,912		3		3		15,000			0	244	08/20/2047.	2FE
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28		02/20/2019.	Distribution		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	17,664	01/20/2028.	1Z
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		03/25/2019.	MBS Paydown		30,306	30,306	23,392	28,884		1,421		1,421		30,306			0	147	01/25/2036.	1FM
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		03/25/2019.	MBS Paydown		50,577	50,577	41,669	50,577				0		50,577			0	211	02/25/2036.	1FM
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/15/2019.	MBS Paydown		7,707	7,707	7,704	7,705		0		0		7,707			0	57	02/15/2046.	1FE

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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)
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		03/25/2019.	MBS Paydown		14,598	14,598	14,597	14,560		2		2		14,598			0	130	06/25/2032.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2019.	MBS Paydown		4,057	4,057	3,487	2,986		(429)		(429)		4,057			0	27	01/25/2036.	1FM
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		03/25/2019.	Pass-Through Loss			67						0		(2)		2	2		01/25/2036.	1FM
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		03/25/2019.	MBS Paydown		638	638	556	465		1,885		1,885		638			0	7	11/25/2036.	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2019.	MBS Paydown		29,276	29,276	21,595	18,705		(3,023)		(3,023)		29,276			0	165	09/25/2036.	1FM
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		03/25/2019.	Pass-Through Loss			387	288					0		(2)		2	2		09/25/2036.	1FM
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		03/20/2019.	MBS Paydown		68,498	68,498	68,498	68,493		3		3		68,498			0	427	03/20/2043.	1FE
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		03/25/2019.	MBS Paydown		11,876	11,876	10,747	10,480		(761)		(761)		11,876			0	74	03/25/2034.	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2019.	MBS Paydown		19,847	19,847	19,087	19,096		230		230		19,847			0	158	06/25/2037.	1FM
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		03/25/2019.	MBS Paydown		29,715	29,715	29,715	32,147		11		11		29,715			0	322	04/25/2037.	1FM
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		03/25/2019.	MBS Paydown		6,211	6,211	1,405	3,726		(2,262)		(2,262)		6,211			0	56	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		03/25/2019.	MBS Paydown		1,142	1,142	865	936		266		266		1,142			0	12	11/25/2035.	1FM
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		03/25/2019.	Pass-Through Loss			89						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		42,691	42,691	42,051	42,373		62		62		42,691			0	443	05/25/2037.	1FM
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		03/25/2019.	MBS Paydown		76,641	76,641	76,620	76,623		12		12		76,641			0	348	10/25/2040.	1FE
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		03/15/2019.	MBS Paydown		115,433	115,433	115,430	115,432		1		1		115,433			0	458	09/15/2023.	1FE
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		02/28/2019.	Sinking Fund Redemption		56,310	56,310	56,310	56,310				0		56,310			0	1,689	02/28/2033.	2FE
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052		03/15/2019.	MBS Paydown		91,907	91,907	91,906	91,905		(163)		(163)		91,907			0	327	11/15/2052.	1FE
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		03/25/2019.	MBS Paydown		11,457	11,457	11,534	11,469		(43)		(43)		11,457			0	150	06/25/2033.	1FM
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		03/25/2019.	MBS Paydown		14,445	14,445	11,484	11,882		448		448		14,445			0	101	10/25/2034.	1FM
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	03/18/2019.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	128	04/18/2028.	1FE
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		03/25/2019.	MBS Paydown		46,431	46,431	41,694	41,267		1,291		1,291		46,431			0	227	02/25/2043.	1FM
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		03/25/2019.	MBS Paydown		27,765	27,765	21,031	25,008		3,139		3,139		27,765			0	111	12/25/2046.	1FM
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		02/20/2019.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	75	02/20/2045.	2FE
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		02/20/2019.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	45	11/20/2047.	2FE
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		02/20/2019.	MBS Paydown		10,000	10,000	10,000	10,000				0		10,000			0	101	11/20/2047.	2FE
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021		03/12/2019.	MBS Paydown		1,694	1,694	1,785	1,717		(25)		(25)		1,694			0	7	07/12/2044.	1FM
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		03/25/2019.	MBS Paydown		47,021	47,021	47,007	47,010		6		6		47,021			0	242	06/25/2040.	1FE
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		02/15/2019.	MBS Paydown		6,720	6,720	6,719	6,720				0		6,720			0	28	08/15/2030.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2019.	MBS Paydown		68,653	68,653	63,336	63,553		(349)		(349)		68,653			0	297	02/25/2037.	1FM
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		03/25/2019.	Pass-Through Loss			2,449						0					0		02/25/2037.	1FM
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		03/25/2019.	MBS Paydown		9,935	9,935	8,519	9,985		214		214		9,935			0	41	03/25/2020.	1FM
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20		01/18/2019.	Cash Tender		1,022,810	1,000,000	982,960	997,627		99		99		997,726		2,274	2,274	50,063	02/01/2020.	2FE
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		01/25/2019.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	56	10/25/2045.	2FE
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		01/25/2019.	MBS Paydown		7,500	7,500	7,500	7,500				0		7,500			0	77	07/25/2047.	2FE
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		01/15/2019.	MBS Paydown		84,145	84,145	84,144	84,145		0		0		84,145			0	837	04/15/2027.	2FE
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022		03/10/2019.	Call		1,588,346	1,500,000	1,485,405	1,493,551		6,449		6,449		1,500,000			0	107,424	12/01/2022.	2FE
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2019.	Sinking Fund Redemption		46,275	46,275	46,275	46,275				0		46,275			0	1,205	02/11/2030.	1FE
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020		01/22/2019.	Consent Fee		1,000							0		1,000			0		03/15/2020.	2FE
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/25/2019.	MBS Paydown		26,838	26,838	23,970	24,984		(1,010)		(1,010)		26,838			0	110	10/25/2036.	1FM
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		03/25/2019.	MBS Paydown		35,838	35,838	34,103	28,603		(458)		(458)		35,838			0	357	11/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		03/25/2019.	Pass-Through Loss			11,525	10,967					0					0		11/25/2035.	1FM
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		03/25/2019.	MBS Paydown		43,647	43,647	43,023	39,738		3,082		3,082		43,647			0	164	11/25/2035.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2019.	MBS Paydown		1,967	1,967	1,548	199		416		416		1,967			0	13	02/25/2037.	1FM
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2019.	Pass-Through Loss			216				(161)		(161)		(84)		84	84		02/25/2037.	1FM
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		02/14/2019.	Distribution		2,000,000	2,000,000	1,999,600	1,999,721		253		253		1,999,974		26	26	15,859	12/15/2028.	1Z
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033		03/15/2019.	MBS Paydown		128,158	128,158	128,139	128,143		1		1		128,158			0	709	07/15/2033.	1FE
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		03/25/2019.	MBS Paydown		43,498	43,498	43,036	43,498				0		43,498			0	387	04/25/2033.	1FM
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044		03/10/2019.	MBS Paydown		57,962	57,962	58,539	57,898		106		106		57,962			0	382	08/10/2044.	1FM
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2019.	MBS Paydown		13,723	13,723	8,645	5,062		(744)		(744)		13,723			0	55	09/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2019.	MBS Paydown		13,625	13,625	13,036	13,228		(333)		(333)		13,625			0	82	01/25/2036.	1FM
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036		03/25/2019.	Pass-Through Loss			6	93					0		90		(90)	(90)		01/25/2036.	1FM
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034		03/25/2019.	MBS Paydown		19,723	19,723	19,828	19,823		188		188		19,723			0	158	09/25/2034.	1FM
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		03/25/2019.	MBS Paydown		36,607	36,607	36,008	35,809		14		14		36,607			0	474	12/25/2034.	1FM
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		03/10/2019.	MBS Paydown		31,301	31,301	31,910	31,424		(7)		(7)		31,301			0	258	03/10/2044.	1FM
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		03/09/2019.	Sinking Fund Redemption		19,629	19,629	20,073	19,891		(4)		(4)		19,629			0	210	10/09/2029.	2FE
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29		03/14/2019.	Distribution		2,000,000	2,000,000	2,000,000	1,998,661		116		116		1,998,777		1,223	1,223	32,070	03/08/2029.	1FE
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2019.	MBS Paydown		6,469	6,469	6,436	6,573		(48)		(48)		6,469			0	48	09/25/2034.	1FM
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		03/25/2019.	MBS Paydown		242,936	242,936	242,933	242,933		0		0		242,936			0	1,288	01/25/2023.	1FE
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		03/25/2019.	MBS Paydown		48,587	48,587	48,587	48,587				0		48,587			0	289	01/25/2023.	1FE
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/25/2019.	MBS Paydown		22,134	22,134	20,941	22,033		570		570		22,134			0	202	09/25/2037.	3FM
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		01/19/2019.	MBS Paydown		291,890	291,890	291,803	291,890				0		291,890			0	853	03/19/2037.	1FE
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20		03/18/2019.	Make Whole Call		1,033,698	1,000,000	992,970	998,842		1,158		1,158		1,000,000			0	59,730	04/15/2020.	2FE
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		03/20/2019.	MBS Paydown		39,024	39,024	38,998	38,993		26		26		39,024			0	779	09/21/2040.	1FE
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		03/20/2019.	MBS Paydown		38,190	38,190	38,190	38,190				0		38,190			0	907	09/20/2038.	1FE
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		03/17/2019.	MBS Paydown		19,792	19,792	19,640	19,792				0		19,792			0	107	10/17/2033.	1FE
440405 AE 8	HORZN 2018-1 A ABS SSNR 4.458 12/15/2038		03/15/2019.	MBS Paydown		38,462	38,462	38,461	38,461		(0)		(0)		38,462			0	357	12/15/2038.	1FE
44329H AG 9	HP COMM LLC 5.02 03/15/2023		03/15/2019.	Sinking Fund Redemption		155,385	155,385	150,302	153,918		126		126		155,385			0	3,900	03/15/2023.	1FE
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		01/25/2019.	MBS Paydown		8,460	8,460	8,460	8,460		0		0		8,460			0	89	01/25/2043.	3FE
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		03/25/2019.	MBS Paydown		21,626	21,626	18,166	19,358		(63)		(63)		21,626			0	119	04/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2019.	MBS Paydown		9,772	9,772	4,869	972		1,886		1,886		9,772			0	65	08/25/2035.	1FM
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		03/25/2019.	Pass-Through Loss			630	314					0					0		08/25/2035.	1FM
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		03/17/2019.	MBS Paydown		13,208	13,208	13,208	13,212		4		4		13,208			0	91	03/17/2037.	1FE
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		03/15/2019.	MBS Paydown		15,095	15,095	15,092	15,000		31		31		15,095			0	83	12/15/2048.	1FE
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		03/15/2019.	MBS Paydown		27,752	27,752	27,745	27,743		(0)		(0)		27,752			0	221	10/15/2056.	1FE
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		03/15/2019.	MBS Paydown		36,150	36,150	35,788	35,822		(6)		(6)		36,150			0	200	09/15/2065.	1FE
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		03/15/2019.	MBS Paydown		13,509	13,509	13,500	13,501		2		2		13,509			0	70	04/15/2067.	1FE
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		03/15/2019.	MBS Paydown		23,981	23,981	23,975	23,981		2		2		23,981			0	164	03/15/2062.	1FE
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		03/15/2019.	MBS Paydown		25,649	25,649	25,628	25,629		2		2		25,649			0	175	01/17/2073.	1FE
46617N AS 6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26		01/20/2019.	MBS Paydown		103,625	103,625	103,625	103,625				0		103,625			0	721	07/20/2026.	1FE
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		03/15/2019.	MBS Paydown		12,133	12,133	12,126	12,127		0		0		12,133			0	82	03/15/2063.	1FE
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		03/15/2019.	MBS Paydown		29,361	29,361	29,126	29,136		(2)		(2)		29,361			0	188	01/17/2073.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		03/15/2019.	MBS Paydown		36,508	36,508	36,597	36,595		0		0		36,508			0	221	06/15/2077.	1FE
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		03/15/2019.	MBS Paydown		79,162	79,162	78,457	78,505		78		78		79,162			0	417	09/15/2072.	1FE
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		03/15/2019.	MBS Paydown		19,358	19,358	19,397	19,392		(2)		(2)		19,358			0	114	03/15/2058.	1FE
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		03/15/2019.	MBS Paydown		4,811	4,811	4,808	4,808		0		0		4,811			0	29	08/16/2060.	1FE
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		03/25/2019.	MBS Paydown		8,071	8,071	7,163	7,242		(30)		(30)		8,071			0	41	07/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2019.	MBS Paydown		6,476	6,476	6,223	4,010		4,095		4,095		6,476			0	60	12/25/2035.	1FM
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		03/25/2019.	Pass-Through Loss			(1,480)	316					0					0		12/25/2035.	1FM
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		03/25/2019.	MBS Paydown		114,945	114,945	97,674	97,246		3,227		3,227		114,945			0	943	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2019.	MBS Paydown		32,464	32,464	30,105	23,660		(525)		(525)		32,464			0	368	03/25/2036.	1FM
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		03/25/2019.	Pass-Through Loss			(8,331)	383					0					0		03/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2019.	MBS Paydown		24,184	24,184	19,133	13,371		4,638		4,638		24,184			0	169	06/25/2036.	1FM
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		03/25/2019.	Pass-Through Loss			(16,085)	74					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			44,976				16		16					0		08/25/2036.	1FM
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		01/25/2019.	MBS Paydown		7,069	7,069	5,602	1,759		5,310		5,310		7,069			0	16	07/25/2036.	1FM
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		03/15/2019.	MBS Paydown		12,653	12,653	12,432	12,560		66		66		12,653			0	118	01/15/2049.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		01/25/2019.	Pass-Through Loss			(0)						0		(0)		0	0		04/25/2037.	1FM
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2019.	MBS Paydown		660	660	632	477		4		4		660			0	4	04/25/2037.	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2019.	MBS Paydown		46,502	46,502	36,795	39,563		5,502		5,502		46,502			0	273	07/27/2037.	1FM
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		03/26/2019.	MBS Paydown		3,745	3,745	2,904	3,745				0		3,745			0	42	11/26/2036.	1FM
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		02/26/2019.	MBS Paydown		72,334	72,334	72,334	72,334				0		72,334			0	418	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2019.	MBS Paydown		112,490	112,490	53,353	69,543		29,988		29,988		112,490			0	1,418	04/26/2037.	1FM
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		03/26/2019.	Pass-Through Loss			18,353						0					0		04/26/2037.	1FM
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039		03/26/2019.	MBS Paydown		50,123	50,123	35,249	40,724		(5,562)		(5,562)		50,123			0	488	03/26/2039.	1FM
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46		03/15/2019.	MBS Paydown		17,924	17,924	17,530	17,800		90		90		17,924			0	147	02/15/2046.	1FM
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		02/15/2019.	MBS Paydown		127,832	127,832	129,110	128,064		(431)		(431)		127,832			0	886	08/15/2046.	1FM
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		03/26/2019.	MBS Paydown		95,562	95,562	88,753	94,419		(1,199)		(1,199)		95,562			0	622	06/26/2035.	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2019.	MBS Paydown		67,562	67,562	62,281	51,022		(2,841)		(2,841)		67,562			0	840	06/25/2047.	1FM
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		03/25/2019.	Pass-Through Loss			53,072	49,268					0		40,144		(40,144)	(40,144)		06/25/2047.	1FM
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2019.	MBS Paydown		14,221	14,221	12,291	13,914		(190)		(190)		14,221			0	82	01/25/2037.	1FM
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37		02/26/2019.	Pass-Through Loss			(1,213)						0		(212)		212	212		01/25/2037.	1FM
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2019.	MBS Paydown		52,966	52,966	41,886	50,238		(1,367)		(1,367)		52,966			0	328	01/25/2039.	1FM
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		03/26/2019.	Pass-Through Loss			3,294	2,301			45		45		(945)		945	945		01/25/2039.	1FM
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		03/26/2019.	MBS Paydown		8,339	8,339	8,339	8,282		(6)		(6)		8,339			0	76	09/26/2036.	1FM
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/26/2019.	Pass-Through Loss			3,417	925			0		0		(14)		14	14		09/26/2036.	1FM
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47		03/26/2019.	MBS Paydown		50,465	50,465	50,465	50,161		79		79		50,465			0	203	01/26/2047.	1FM
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47		03/26/2019.	Pass-Through Loss			1,298	823			2		2					0		01/26/2047.	1FM
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		58,044	58,044	55,033	56,556		947		947		58,044			0	380	09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		02/26/2019.	Pass-Through Loss			(48,791)						0					0		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2019.	Book Value Adjustment		(5,055)	(5,055)						0		(5,055)			0		09/26/2036.	1FM
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		5,055	5,055	2,068	3,313		1,640		1,640		5,055			0	29	09/26/2036.	1FM
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		03/26/2019.	MBS Paydown		12,281	12,281	12,494	12,207		3		3		12,281			0	314	01/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		3,280	3,280	3,280	3,020		(1,415)		(1,415)		3,280			0	17	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2019.	MBS Paydown		1,119	1,119	127	0		1,086		1,086				1,119	1,119	8	09/26/2036.	1FM
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		03/26/2019.	Pass-Through Loss			4,364	495			(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		32,191	32,191	31,550	32,002		(15)		(15)		32,191			0	241	07/26/2037.	1FM
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/26/2019.	Pass-Through Loss			25,998	15,803			(18)		(18)					0		07/26/2037.	1FM
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		03/21/2019.	MBS Paydown		5,697	5,697	5,697	5,183		(617)		(617)		5,697			0	39	05/21/2036.	1FM
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47		01/26/2019.	MBS Paydown		3,992	3,992	3,992	3,987		5		5		3,992			0	13	04/26/2047.	1FM
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47		03/26/2019.	MBS Paydown		5,204	5,204	3,140	2,220		2,924		2,924		5,204			0	41	04/26/2047.	1FM
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/26/2019.	Pass-Through Loss			8,786	4,960					0					0		04/26/2047.	1FM
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		03/26/2019.	MBS Paydown		11,783	11,783	11,553	11,515		(22)		(22)		11,783			0	86	06/26/2037.	1FM
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/26/2019.	Pass-Through Loss			(16)						0					0		06/26/2037.	1FM
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		03/26/2019.	MBS Paydown		12,316	12,316	4,558	11,059		119		119		12,316			0	105	08/26/2037.	1FM
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		02/26/2019.	Pass-Through Loss			(5,641)						0					0		08/26/2037.	1FM
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2019.	MBS Paydown		26,039	26,039	26,039	26,039				0		26,039			0	370	08/26/2037.	1FM
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		03/26/2019.	Pass-Through Loss			(593)						0					0		08/26/2037.	1FM
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		03/26/2019.	MBS Paydown		36,449	36,449	22,308	32,436		(1,430)		(1,430)		36,449			0	241	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		03/26/2019.	MBS Paydown		20	20	6	6		11		11		20			0	0	09/26/2035.	1FM
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35		03/26/2019.	Pass-Through Loss			6,288				14		14					0		09/26/2035.	1FM
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37		03/26/2019.	MBS Paydown		43,967	43,967	10,257	22,139		11,017		11,017		43,967			0	425	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2019.	MBS Paydown		35	35	8	3		16		16		35			0	0	04/26/2037.	1FM
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		03/26/2019.	Pass-Through Loss			11,248				(1)		(1)					0		04/26/2037.	1FM
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		03/26/2019.	MBS Paydown		21,771	21,771	21,771	14,399		505		505		21,771			0	88	12/26/2036.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		01/26/2019.	MBS Paydown		419	419	82	419				0		419			0	1	06/26/2037.	1FM
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		02/26/2019.	Pass-Through Loss			73	14					0		73		(73)	(73)		06/26/2037.	1FM
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		03/26/2019.	MBS Paydown		99,149	99,149	96,360	90,149		2,179		2,179		99,149			0	862	11/26/2037.	1FM
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		03/26/2019.	MBS Paydown		8,323	8,323	8,323	8,255		2		2		8,323			0	85	02/26/2037.	1FM
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37		03/26/2019.	Pass-Through Loss			3,535	972					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		29,136	29,136	29,136	28,908		6		6		29,136			0	281	02/26/2037.	1FM
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37		03/26/2019.	Pass-Through Loss			12,372	12,372			(9)		(9)					0		02/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2019.	MBS Paydown		9,436	9,436	2,298	8,442		(340)		(340)		9,436			0	60	11/26/2037.	1FM
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		03/26/2019.	Pass-Through Loss			12	3					0		8		(8)	(8)		11/26/2037.	1FM
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		03/26/2019.	MBS Paydown		4,857	4,857	4,857	4,837		(0)		(0)		4,857			0	41	07/26/2036.	1FM
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36		03/26/2019.	Pass-Through Loss			944	729			(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		11,996	11,996	11,996	11,924		(14)		(14)		11,996			0	111	04/26/2037.	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		03/26/2019.	MBS Paydown		19,168	19,168	19,168	19,107		16		16		19,168			0	152	11/26/2035.	1FM
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		03/26/2019.	Pass-Through Loss			5,517	4,044			(2)		(2)		(3,360)		3,360	3,360		11/26/2035.	1FM
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		03/26/2019.	MBS Paydown		3,174	3,174	3,174	3,155		(20)		(20)		3,174			0	34	05/26/2036.	1FM
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		02/26/2019.	Pass-Through Loss			80	40			(0)		(0)					0		05/26/2036.	1FM
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		03/26/2019.	MBS Paydown		10,152	10,152	10,152	10,132		26		26		10,152			0	93	09/26/2035.	1FM
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		03/26/2019.	Pass-Through Loss			9,175	6,752			(3)		(3)					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			87	16			(0)		(0)					0		04/26/2036.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		03/26/2019.	MBS Paydown		37,763	37,763	37,763	34,116				0		37,763			0	243	02/26/2036.	1FM
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		03/26/2019.	Pass-Through Loss			30,249	25,823			4		4					0		02/26/2036.	1FM
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		03/26/2019.	MBS Paydown		4,249	4,249	4,249	4,154		(165)		(165)		4,249			0	38	04/26/2036.	1FM
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		03/26/2019.	Pass-Through Loss			2,518	695			(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		1,863	1,863	1,566	1,251		639		639		1,863			0	17	07/26/2036.	1FM
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		03/26/2019.	Pass-Through Loss			724	692			(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		25,517	25,517	25,517	25,316		(44)		(44)		25,517			0	259	03/26/2036.	1FM
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		03/26/2019.	Pass-Through Loss			(5,202)	1,053					0					0		03/26/2036.	1FM
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		03/26/2019.	MBS Paydown		4,533	4,533	4,570	4,519		2		2		4,533			0	53	03/26/2037.	1FM
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		03/26/2019.	Pass-Through Loss			1,892	1,903					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		9,823	9,823	9,971	9,787		6		6		9,823			0	117	04/26/2037.	1FM
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		03/26/2019.	Pass-Through Loss			6,303	6,398			(3)		(3)					0		04/26/2037.	1FM
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36		03/26/2019.	MBS Paydown		24,186	24,186	24,186	24,104		3		3		24,186			0	230	01/26/2036.	1FM
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		03/26/2019.	Pass-Through Loss			2,352	2,687			11		11		(265)		265	265		01/26/2036.	1FM
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		03/26/2019.	MBS Paydown		8,154	8,154	8,154	8,122		2		2		8,154			0	72	02/26/2036.	1FM
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		03/26/2019.	Pass-Through Loss			6,728	6,728			23		23					0		02/26/2036.	1FM
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		03/26/2019.	MBS Paydown		14,606	14,606	11,240	11,335		(4,191)		(4,191)		14,606			0	71	01/26/2047.	1FM
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		01/26/2019.	MBS Paydown		5,049	5,049	5,049	4,202		66		66		5,049			0	45	03/26/2036.	1FM
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		03/26/2019.	Pass-Through Loss			8,276	1,944			(2)		(2)					0		03/26/2036.	1FM
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		03/26/2019.	Pass-Through Loss			1,603	109			0		0					0		01/26/2047.	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		03/26/2019.	MBS Paydown		47,697	47,697	44,835	47,697				0		47,697			0	309	09/26/2036.	1FM
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		01/30/2019.	MBS Paydown		2,500	2,500	2,500	2,500				0		2,500			0	23	07/30/2047.	2FE
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		01/30/2019.	MBS Paydown		2,000	2,000	2,000	2,000				0		2,000			0	24	07/30/2047.	2FE
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		03/15/2019.	MBS Paydown		43,769	43,769	43,768	43,768		(0)		(0)		43,769			0	320	12/15/2042.	1FE
49255P AA 1	KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038		03/15/2019.	MBS Paydown		29,009	29,009	28,190	28,199		21		21		29,009			0	210	12/15/2038.	1FE
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		03/15/2019.	MBS Paydown		31,250	31,250	30,644	30,782		13		13		31,250			0	224	01/15/2042.	1FE
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		02/25/2019.	Pass-Through Loss			1						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		16,403	16,403	15,411	13,709		5,764		5,764		16,403			0	93	11/25/2035.	1FM
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		03/25/2019.	MBS Paydown		93,783	93,783	79,979	81,389		2,322		2,322		93,783			0	545	02/25/2036.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		02/25/2019.	MBS Paydown		2,337	2,337	1,510	1,652		(1,389)		(1,389)		2,337			0	16	01/25/2037.	1FM
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		03/25/2019.	Pass-Through Loss			350	286			(1,184)		(1,184)		249		(249)	(249)		01/25/2037.	1FM
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		03/15/2019.	MBS Paydown		50,192	50,192	48,632	48,991		49		49		50,192			0	249	01/15/2045.	1FE
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		02/15/2019.	MBS Paydown		133,244	133,244	133,244	133,267		2		2		133,244			0	1,453	08/15/2028.	1FE
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		02/15/2019.	MBS Paydown		66,630	66,630	66,630	66,630				0		66,630			0	897	08/15/2028.	2FE
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		03/25/2019.	MBS Paydown		12,069	12,069	11,814	10,645		(557)		(557)		12,069			0	100	05/25/2036.	1FM
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		03/25/2019.	MBS Paydown		96,417	96,417	87,197	91,402		408		408		96,417			0	359	09/25/2037.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2019.	MBS Paydown		4,096	4,096	3,674	3,137		791		791		4,096			0	22	12/25/2035.	1FM
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		03/25/2019.	Pass-Through Loss			(5)						0		(5)		5	5		12/25/2035.	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2019.	Sinking Fund Redemption		36,973	36,973	36,973	36,973				0		36,973			0	1,109	03/15/2025.	2FE
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		03/15/2019.	Sinking Fund Redemption		35,585	35,585	35,585	35,585				0		35,585			0	934	03/15/2025.	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)
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		03/25/2019	MBS Paydown		6,878	6,878	4,660	3,004		(2,684)		(2,684)		6,878			0	26	10/25/2046	1FM
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		03/25/2019	MBS Paydown		54,726	54,726	49,852	47,922		(267)		(267)		54,726			0	266	07/25/2047	1FM
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		03/26/2019	MBS Paydown		116,873	116,873	121,376	112,253		(2,509)		(2,509)		116,873			0	1,409	04/26/2036	1FM
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		01/26/2019	MBS Paydown		20,162	20,162	18,070	20,162				0		20,162			0	73	07/26/2035	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2019	MBS Paydown		25,890	25,890	10,731	14,927		1,709		1,709		25,890			0	129	10/26/2037	1FM
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2019	Pass-Through Loss			1,736	720					0					0		10/26/2037	1FM
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2019	MBS Paydown		11,300	11,300	6,215	7,588		323		323		11,300			0	56	05/25/2035	1FM
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/25/2019	MBS Paydown		45,935	45,935	43,868	44,117		(396)		(396)		45,935			0	260	07/25/2043	1FM
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		03/25/2019	MBS Paydown		1,583	1,583	1,460	715		1		1		1,583			0	4	07/25/2036	1FM
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		03/25/2019	MBS Paydown		5,741	5,741	3,817	2,184		6		6		5,741			0	18	10/25/2036	1FM
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		03/25/2019	MBS Paydown		2,870	2,870	1,909	1,096		4		4		2,870			0	9	10/25/2036	1FM
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		03/25/2019	MBS Paydown		27,157	27,157	27,152	27,152		0		0		27,157			0	163	05/25/2023	1FE
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		03/25/2019	MBS Paydown		54,315	54,315	54,310	54,310		0		0		54,315			0	352	05/25/2023	1FE
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		03/25/2019	MBS Paydown		57,096	57,096	44,630	56,726		(325)		(325)		57,096			0	254	03/25/2036	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2019	MBS Paydown		6,731	6,731	6,692	3,479		(711)		(711)		6,731			0	57	03/25/2047	1FM
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		03/25/2019	Pass-Through Loss			4,812	4,784					0					0		03/25/2047	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		01/26/2019	Pass-Through Loss			(301)						0		(273)		273	273		12/26/2036	1FM
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		03/26/2019	MBS Paydown		17,324	17,324	14,391	15,640		(1,924)		(1,924)		17,324			0	102	12/26/2036	1FM
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/19	C	02/10/2019	Maturity		1,000,000	1,000,000	1,044,690	1,000,619		(619)		(619)		1,000,000			0	25,625	02/10/2019	1FE
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019		03/15/2019	Maturity		2,000,000	2,000,000	2,187,200	2,005,037		(5,037)		(5,037)		2,000,000			0	61,000	03/15/2019	2FE
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19		01/15/2019	Maturity		1,000,000	1,000,000	999,820	1,000,000		(0)		(0)		1,000,000			0	41,250	01/15/2019	1FE
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/18/2019	MBS Paydown		154,309	154,309	154,283	154,304		4		4		154,309			0	1,016	03/20/2028	1FE
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		03/25/2019	MBS Paydown		27,450	27,450	21,102	25,074		1,398		1,398		27,450			0	143	07/25/2035	1FM
68504R AA 6	ONGLT 2014-AA A ABS SSNR 2.29 07/09/2029		03/09/2019	MBS Paydown		20,504	20,504	20,500	20,502		1		1		20,504			0	77	07/09/2029	1FE
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		03/25/2019	MBS Paydown		43,029	43,029	41,927	41,937		(269)		(269)		43,029			0	290	09/25/2043	1FM
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026		02/01/2019	GOLDMAN SACHS		1,592,500	2,000,000	1,994,680	1,996,032		(165)		(165)		1,995,866		(403,366)	(403,366)		03/01/2026	5FE
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019		03/04/2019	Call		2,017,300	2,000,000	1,998,100	1,999,693		307		307		2,000,000			0	55,550	10/01/2019	2FE
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019		01/15/2019	Maturity		50,000	50,000	41,563	49,869		131		131		50,000			0	1,469	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	20,777	06/01/2019	1FE
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		03/26/2019	MBS Paydown		9,223	9,223	9,166	9,188		23		23		9,223			0	117	10/26/2037	1FM
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		03/26/2019	MBS Paydown		90,278	90,278	84,749	83,292		(2,669)		(2,669)		90,278			0	1,082	10/26/2034	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2019	Pass-Through Loss			2,540	1,575					0		(869)		869	869		06/26/2037	1FM
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2019	MBS Paydown		68,734	68,734	31,736	24,529				0		68,734			0	355	06/26/2037	1FM
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2019	Pass-Through Loss			2,908						0					0		03/26/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2019	MBS Paydown		16,121	16,121	11,421	13,011		(3,309)		(3,309)		16,121			0	136	08/25/2036	1FM
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		03/26/2019	Pass-Through Loss			359						0		(70)		70	70		08/25/2036	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2019	MBS Paydown		57,945	57,945	24,723	21,796		4,175		4,175		57,945			0	272	03/10/2037	1FM
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/10/2019	Pass-Through Loss			112,746	48,105					0		41,663		(41,663)	(41,663)		03/10/2037	1FM
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		02/25/2019	MBS Paydown		87,900	87,900	87,900	87,959		(59)		(59)		87,900			0	317	05/25/2034	1FE
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		03/25/2019	MBS Paydown		11,643	11,643	8,383	9,059		771		771		11,643			0	68	09/25/2037	1FM
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035		03/25/2019	MBS Paydown		58,447	58,447	52,766	53,744		(2,187)		(2,187)		58,447			0	480	02/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034	..	03/25/2019.	MBS Paydown		70,052	70,052	66,024	68,914		(1,388)		(1,388)		70,052			0	603	12/25/2034.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	03/25/2019.	MBS Paydown		2,129	2,129	1,954	1,557		901		901		2,129			0	23	10/25/2035.	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	03/25/2019.	Pass-Through Loss			615	565					0					0		10/25/2035.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	03/25/2019.	MBS Paydown		8,562	8,562	8,557	6,231		(14)		(14)		8,562			0	90	02/25/2036.	1FM
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	03/25/2019.	Pass-Through Loss			1,765	1,764					0					0		02/25/2036.	1FM
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	01/25/2019.	MBS Paydown		55,191	55,191	51,914	51,997		2,558		2,558		55,191			0	187	03/25/2035.	1FM
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35	..	03/25/2019.	MBS Paydown		78,931	78,931	46,767	78,931				0		78,931			0	408	09/25/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2019.	MBS Paydown		81,646	81,646	75,498	74,991		(2,325)		(2,325)		81,646			0	478	05/18/2035.	1FM
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035	..	03/18/2019.	Pass-Through Loss			(6,944)						0		(7,170)		7,170	7,170		05/18/2035.	1FM
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021	..	02/15/2019.	MBS Paydown		48,548	48,548	48,491	48,546		1		1		48,548			0	634	05/17/2021.	1FE
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	03/15/2019.	MBS Paydown		93,916	93,916	93,916	93,916				0		93,916			0	899	05/16/2044.	1FE
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027	..	03/15/2019.	MBS Paydown		130,741	130,741	130,704	130,741				0		130,741			0	387	05/17/2027.	1FE
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047	..	03/15/2019.	MBS Paydown		6,321	6,321	6,010	6,315		6		6		6,321			0	40	03/15/2047.	1FE
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030	..	03/15/2019.	MBS Paydown		235,707	235,707	235,707	235,707				0		235,707			0	1,382	06/17/2030.	1FE
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025	..	03/25/2019.	MBS Paydown		84,031	84,031	84,022	84,025		1		1		84,031			0	453	08/25/2025.	1FE
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25	..	03/25/2019.	MBS Paydown		55,757	55,757	55,756	55,757		0		0		55,757			0	284	12/26/2025.	1FE
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040	..	03/15/2019.	MBS Paydown		30,675	30,675	30,660	28,643		1		1		30,675			0	218	03/15/2040.	1FE
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	..	03/25/2019.	MBS Paydown		36,929	36,929	34,962	35,175		(305)		(305)		36,929			0	182	05/25/2043.	1FM
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	..	03/25/2019.	MBS Paydown		30,590	30,590	30,179	30,224		22		22		30,590			0	178	09/25/2043.	1FM
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	..	03/25/2019.	MBS Paydown		46,183	46,183	41,372	41,673		57		57		46,183			0	131	02/25/2043.	1FM
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025	..	03/25/2019.	MBS Paydown		189,539	189,539	189,510	189,525		5		5		189,539			0	981	10/27/2025.	1FE
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	03/25/2019.	MBS Paydown		145,252	145,252	145,239	145,244		2		2		145,252			0	790	01/26/2026.	1FE
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026	..	03/25/2019.	MBS Paydown		339,666	339,666	339,652	339,658		7		7		339,666			0	1,208	09/25/2026.	1FE
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026	..	03/25/2019.	MBS Paydown		234,766	234,766	234,676	234,719		28		28		234,766			0	856	11/25/2026.	1FE
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027	..	03/25/2019.	MBS Paydown		183,908	183,908	183,896	183,901		4		4		183,908			0	786	02/25/2027.	1FE
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	..	01/20/2019.	MBS Paydown		12,319	12,319	12,318	12,319				0		12,319			0	248	07/20/2044.	2FE
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	..	02/20/2019.	MBS Paydown		17,839	17,839	17,830	17,834		1		1		17,839			0	373	08/21/2045.	1FE
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48	..	03/20/2019.	MBS Paydown		3,750	3,750	3,750	3,750		(0)		(0)		3,750			0	25	02/20/2048.	2FE
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035	..	03/25/2019.	MBS Paydown		21,250	21,250	16,256	19,684		(2,112)		(2,112)		21,250			0	87	12/25/2035.	1FM
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025	..	01/22/2019.	Consent Fee		2,000							0		2,000			0		03/15/2025.	2FE
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030	..	02/15/2019.	Sinking Fund Redemption		28,423	28,423	28,423	28,425		(0)		(0)		28,423			0	480	02/15/2030.	1FE
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047	..	03/20/2019.	MBS Paydown		2,108	2,108	2,119	2,118		(0)		(0)		2,108			0	15	12/20/2047.	1FE
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	03/25/2019.	MBS Paydown		83,466	83,466	83,936	83,466				0		83,466			0	431	04/25/2029.	1FE
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	03/15/2019.	MBS Paydown		125,771	125,771	125,746	125,770		1		1		125,771			0	639	11/15/2024.	1FE
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	02/25/2019.	Pass-Through Loss			1,064	1,036					0		996		(996)	(996)		01/25/2037.	1FM
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	03/25/2019.	MBS Paydown		7,926	7,926	7,412	7,404		(858)		(858)		7,926			0	60	01/25/2037.	1FM
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	03/20/2019.	MBS Paydown		7,093	7,093	7,089	7,090		0		0		7,093			0	47	10/20/2046.	1FE
86212V AD 6	STR 2018-1A A1 ABS SSNR 3.96 10/20/2048	..	03/20/2019.	MBS Paydown		10,331	10,331	10,328	10,328		0		0		10,331			0	68	10/20/2048.	1FE
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	..	03/20/2019.	MBS Paydown		1,250	1,250	1,230	1,236		0		0		1,250			0	9	04/20/2045.	1FE
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	03/25/2019.	MBS Paydown		30,195	30,195	21,101	19,266		1,505		1,505		30,195			0	205	08/25/2035.	1FM
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	03/25/2019.	Pass-Through Loss			87	61					0					0		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)
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		03/25/2019.	MBS Paydown		72,911	72,911	73,206	73,114		159		159		72,911			0	793	08/25/2034.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2019.	MBS Paydown		13,772	13,772	11,296	10,412		(23)		(23)		13,772			0	120	05/25/2036.	1FM
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		03/25/2019.	Pass-Through Loss			860						0		(14)		14	14		05/25/2036.	1FM
86934N AA 7	SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039		03/25/2019.	MBS Paydown		147,739	147,739	147,733	148,290		116		116		147,739			0	1,199	05/25/2039.	1FE
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		02/15/2019.	MBS Paydown		2,205	2,205	2,204	2,204		(1)		(1)		2,205			0	14	01/15/2071.	1FE
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/15/2019.	MBS Paydown		254,866	254,866	249,371	254,866				0		254,866			0	2,075	01/15/2024.	1FE
87342R AF 1	BELL 2018-1AW A2W ABS SNR 4.59 11/25/48		02/25/2019.	MBS Paydown		2,500	2,500	2,500	2,500		0		0		2,500			0	26	11/25/2048.	1FE
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		03/20/2019.	MBS Paydown		72,500	72,500	72,550	72,523		(1)		(1)		72,500			0	341	02/22/2038.	1FE
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		03/20/2019.	MBS Paydown		50,000	50,000	49,845	49,896		6		6		50,000			0	295	11/20/2038.	1FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		01/18/2019.	Cash Tender		1,350,000	2,000,000	1,400,000	1,479,955		102,916		102,916		1,482,871		(132,871)	(132,871)	44,417	09/15/2024.	4FE
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024		01/18/2019.	Consent Fee		100,000							0		100,000			0		09/15/2024.	4FE
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		02/25/2019.	Pass-Through Loss			(3)						0					0		01/25/2038.	1FM
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/25/2019.	MBS Paydown		12,089	12,089	10,319	10,959		(4,701)		(4,701)		12,089			0	56	01/25/2038.	1FM
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		03/25/2019.	MBS Paydown		60,488	60,488	31,454	39,353		18,876		18,876		60,488			0	207	08/25/2038.	1FM
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	03/20/2019.	MBS Paydown		24,019	24,019	24,117	24,104		(3)		(3)		24,019			0	150	05/20/2042.	1FE
887317 AK 1	TIME WARNER INC 4.75 03/29/2021		03/27/2019.	Call		1,039,762	1,000,000	989,430	997,165		2,835		2,835		1,000,000			0	63,248	03/29/2021.	2FE
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		02/14/2019.	Maturity		2,000,000	2,000,000	2,405,380	2,009,741		(9,741)		(9,741)		2,000,000			0	87,500	02/14/2019.	2FE
89289U AQ 1	TRAL 2013-1A AR CLO SSNR FLT 07/20/2029		03/28/2019.	CANTOR FITZGERALD & CO		1,995,000	2,000,000	2,000,000	1,997,807		113		113		1,997,920		(2,920)	(2,920)	19,366	07/20/2029.	1FE
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		01/15/2019.	MBS Paydown		25,437	25,437	20,541	18,459		(6,410)		(6,410)		25,437			0	433	07/15/2034.	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2019.	MBS Paydown		25,623	25,623	25,623	25,623				0		25,623			0	295	11/16/2039.	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2019.	MBS Paydown		35,931	35,931	37,427	26,463		(749)		(749)		35,931			0	336	10/16/2040.	1FE
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		03/15/2019.	MBS Paydown		10,390	10,390	10,040	10,163		(45)		(45)		10,390			0	30	01/15/2043.	1FE
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		01/15/2019.	MBS Paydown		24,089	24,089	24,563	24,471		(172)		(172)		24,089			0	78	07/15/2043.	1FE
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		03/20/2019.	MBS Paydown		200,000	200,000	196,000	196,577		3,423		3,423		200,000			0	2,181	09/20/2039.	1FE
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025		03/26/2019.	Consent Fee		1,000							0		1,000			0		10/15/2025.	2FE
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025		03/26/2019.	Exchanged		1,024,660	1,000,000	997,610	998,278		53		53		997,330		27,330	27,330	16,547	10/15/2025.	2FE
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		03/25/2019.	MBS Paydown		46,192	46,192	46,192	46,192				0		46,192			0	291	04/25/2048.	1FE
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		02/23/2019.	Maturity		9,581	9,581	9,223	9,567		15		15		9,581			0	321	02/23/2019.	1FE
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2019.	Sinking Fund Redemption		231,732	231,732	231,732	231,732				0		231,732			0	6,261	07/02/2025.	1FE
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		03/29/2019.	Distribution		183,851	181,818	181,818	181,817		0		0		181,818		1	1	5,220	05/15/2020.	1FE
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		01/02/2019.	Sinking Fund Redemption		31,480	31,480	30,378	31,031		0		0		31,480			0	1,045	07/02/2022.	2FE
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		03/03/2019.	Sinking Fund Redemption		27,898	27,898	27,898	27,898				0		27,898			0	523	09/03/2026.	1FE
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	C	01/30/2019.	HSBC SECURITIES		248,750	250,000	230,473	242,018		203		203		242,221		6,529	6,529	6,076	01/11/2022.	2FE
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		03/15/2019.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	34	02/16/2043.	1FE
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		03/25/2019.	MBS Paydown		62,486	62,486	62,470	61,605		(401)		(401)		62,486			0	305	05/25/2047.	1FE
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	01/23/2019.	Sinking Fund Redemption		25,124	25,124	25,124	25,124				0		25,124			0	314	10/23/2023.	2FE
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2019.	MBS Paydown		53,242	53,242	48,683	49,548		1,130		1,130		53,242			0	363	02/25/2037.	1FM
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/25/2019.	Pass-Through Loss			61	56					0		58		(58)	(58)		02/25/2037.	1FM
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44		03/15/2019.	MBS Paydown		23,109	23,109	24,277	23,364		(293)		(293)		23,109			0	196	02/15/2044.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2019.	MBS Paydown		192,380	192,380	180,816	181,408		2,518		2,518		192,380			0	1,252	11/25/2036.	1FM
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		03/25/2019.	Pass-Through Loss			2,477						0		(172)		172	172		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 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)
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2019.	MBS Paydown		2,209	2,209	1,745	803		70		70		2,209			0	16	07/25/2036.	1FM
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	03/25/2019.	Pass-Through Loss			2,388	1,887			(145)		(145)					0		07/25/2036.	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	..	03/25/2019.	MBS Paydown		1,857	1,857	1,646	1,667		(224)		(224)		1,857			0	15	03/25/2036.	1FM
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	..	03/25/2019.	MBS Paydown		5,374	5,374	4,316	3,763		912		912		5,374			0		12/28/2037.	1FM
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26	..	02/20/2019.	MBS Paydown		229,852	229,852	228,972	227,454		2,399		2,399		229,852			0	1,031	12/20/2026.	1FE
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028	..	03/20/2019.	MBS Paydown		53,009	53,009	52,819	52,873		(0)		(0)		53,009			0	311	12/20/2028.	1FE
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028	..	03/20/2019.	MBS Paydown		26,505	26,505	26,336	26,397		(3)		(3)		26,505			0	200	12/20/2028.	2FE
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28	..	03/20/2019.	MBS Paydown		42,237	42,237	42,181	42,237		(1)		(1)		42,237			0	226	07/20/2028.	1FE
963320 AW 6	WHIRLPOOL CORP 4.75 02/26/2029	..	03/12/2019.	MORGAN STANLEY		2,016,760	2,000,000	1,976,200			94		94		1,976,294		40,466	40,466	4,750	02/26/2029.	2FE
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	03/15/2019.	Paydown		7,619	7,619	7,619	7,619				0		7,619			0	85	06/15/2033.	2
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	03/15/2019.	Paydown		9,328	9,328	9,328	9,328				0		9,328			0	156	05/15/2034.	2
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	03/20/2019.	MBS Paydown		12,722	12,722	12,642	12,645		(45)		(45)		12,722			0	93	06/20/2044.	1FM
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26	..	01/25/2019.	MBS Paydown		134,366	134,366	134,366	134,366		(0)		(0)		134,366			0	981	07/25/2026.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					48,639,396	49,983,894	48,943,633	46,328,666	0	111,559	0	111,559	0	49,135,510	0	(704,041)	(704,041)	912,524	XXX	XXX
8399997.	Total - Bonds - Part 4					51,940,761	53,285,259	52,309,701	49,640,324	0	101,977	0	101,977	0	52,436,875	0	(704,041)	(704,041)	986,711	XXX	XXX
8399999.	Total - Bonds					51,940,761	53,285,259	52,309,701	49,640,324	0	101,977	0	101,977	0	52,436,875	0	(704,041)	(704,041)	986,711	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
811054 40 2	EW SCRIPPS CO/THE-A	..	03/12/2019.	WOLFE RESEARCH	20,000.000	464,512	XXX	319,896	314,600	5,296			5,296		319,896		144,616	144,616	500	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					464,512	XXX	319,896	314,600	5,296	0	0	5,296	0	319,896	0	144,616	144,616	500	XXX	XXX
9799997.	Total - Common Stocks - Part 4					464,512	XXX	319,896	314,600	5,296	0	0	5,296	0	319,896	0	144,616	144,616	500	XXX	XXX
9799999.	Total - Common Stocks					464,512	XXX	319,896	314,600	5,296	0	0	5,296	0	319,896	0	144,616	144,616	500	XXX	XXX
9899999.	Total - Preferred and Common Stocks					464,512	XXX	319,896	314,600	5,296	0	0	5,296	0	319,896	0	144,616	144,616	500	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					52,405,273	XXX	52,629,597	49,954,924	5,296	101,977	0	107,273	0	52,756,771	0	(559,425)	(559,425)	987,211	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		1,823,129	2,604.47	53,126			90,655		90,655	76,376		(13,281)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		1,562,682	2,604.47	39,195			66,192		66,192	54,966		(9,799)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		1,562,682	2,604.47	50,373			86,778		86,778	73,889		(12,593)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		10,938,774	2,604.47	235,596			392,913		392,913	322,210		(58,899)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	04/06/2019		3,646,258	2,604.47	86,554			145,434		145,434	120,201		(21,638)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/09/2018	04/06/2019		5,820,051	2,604.47	151,911			264,708		264,708	127,381		(37,978)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		2,302,008	2,670.14	60,082			94,447		94,447	85,526		(15,021)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		3,611,971	2,670.14	82,714			129,868		129,868	116,124		(20,679)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2018	04/20/2019		1,869,098	2,670.14	55,534			86,739		86,739	79,514		(13,883)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2018	04/20/2019		9,078,476	2,670.14	188,952			296,660		296,660	262,674		(47,238)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		1,577,814	2,670.14	38,025			59,872		59,872	53,796		(9,506)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/20/2018	04/20/2019		5,277,299	2,670.14	121,378			167,754		167,754	155,437		(30,344)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		3,954,179	2,663.42	89,760			137,966		137,966	117,865		(22,440)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		9,755,842	2,663.42	200,970			308,932		308,932	260,756		(50,243)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		1,080,927	2,663.42	32,860			50,613		50,613	44,690		(8,215)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,906,217	2,663.42	61,190			94,374		94,374	83,790		(15,297)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		1,025,904	2,663.42	24,622			37,818		37,818	32,526		(6,155)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,882,516	2,663.42	49,698			76,614		76,614	66,607		(12,425)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		1,042,384	2,663.42	28,770			44,358		44,358	38,756		(7,192)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		6,943,619	2,663.42	154,148			287,925		287,925	235,826		(38,537)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		2,170,376	2,712.97	69,483			90,073		90,073	84,951		(17,371)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		1,016,848	2,712.97	27,048			36,575		36,575	34,129		(6,762)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	05/20/2019		1,085,188	2,712.97	26,166			35,890		35,890	33,278		(6,541)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		3,025,189	2,712.97	69,277			95,041		95,041	87,836		(17,319)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		8,383,187	2,712.97	175,209			240,333		240,333	220,793		(43,802)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		1,392,566	2,712.97	38,713			51,843		51,843	48,503		(9,678)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		5,541,434	2,712.97	125,791			106,652		106,652	117,072		(31,448)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		1,386,175	2,772.35	35,087			35,086		35,086	34,825		(8,772)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2018	06/06/2019		3,989,841	2,772.35	91,367			92,980		92,980	91,888		(22,842)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		1,386,175	2,772.35	36,887			36,385		36,385	36,237		(9,222)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		9,626,869	2,772.35	200,239			207,651		207,651	204,266		(50,060)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		1,386,175	2,772.35	40,077			38,800		38,800	38,820		(10,019)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		2,772,350	2,772.35	89,304			83,945		83,945	84,585		(22,326)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	06/06/2019		831,705	2,772.35	28,372			26,175		26,175	26,491		(7,093)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		7,745,530	2,772.35	166,529			39,289		39,289	67,974		(41,632)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		1,314,640	2,767.32	31,420			32,500		32,500	31,441		(7,855)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,267,239	2,767.32	28,767			29,918		29,918	28,903		(7,192)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,466,984	2,767.32	40,490			40,805		40,805	39,744		(10,122)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		1,628,955	2,767.32	49,357			48,627		48,627	47,642		(12,339)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		11,897,428	2,767.32	251,034			264,361		264,361	254,601		(62,758)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		1,731,346	2,767.32	45,359			46,092		46,092	44,796		(11,340)				0002

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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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		6,245,315	2,767.32	138,636			31,363		31,363	56,705		(34,659)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,454	2,759.82	25,268			26,959		26,959	25,399		(6,317)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,815,208	2,759.82	41,205			44,520		44,520	41,812		(10,301)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,165,830	2,759.82	30,428			32,101		32,101	30,333		(7,607)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		10,009,420	2,759.82	211,199			230,750		230,750	216,134		(52,800)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,048,661	2,759.82	28,943			30,243		30,243	28,651		(7,236)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		1,664,669	2,759.82	50,439			51,755		51,755	49,273		(12,610)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		6,666,877	2,759.82	152,672			78,000		78,000	96,586		(38,168)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		985,011	2,801.83	23,542			21,312		21,312	20,789		(5,885)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,350,538	2,801.83	35,249			31,496		31,496	30,839		(8,812)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		1,383,039	2,801.83	31,257			28,560		28,560	27,785		(7,814)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		1,173,434	2,801.83	31,213			27,787		27,787	27,236		(7,803)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		12,285,548	2,801.83	261,682			241,145		241,145	234,040		(65,421)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	07/20/2019		3,082,013	2,801.83	95,584			82,609		82,609	81,653		(23,896)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		6,503,748	2,801.83	146,334			16,422		16,422	46,091		(36,584)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		805,702	2,850.40	26,185			17,817		17,817	18,723		(6,546)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		12,789,431	2,850.40	267,284			197,320		197,320	201,383		(66,821)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		1,326,234	2,850.40	35,012			24,958		24,958	25,775		(8,753)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		3,724,760	2,850.40	106,901			75,043		75,043	77,876		(26,725)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		2,136,232	2,850.40	48,813			35,753		35,753	36,592		(12,203)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		6,040,824	2,850.40	129,878			5,676		5,676	33,781		(32,469)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		2,208,071	2,857.05	66,242			45,429		45,429	47,065		(16,561)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		10,473,888	2,857.05	226,236			163,928		163,928	166,642		(56,559)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		1,870,682	2,857.05	43,868			31,401		31,401	32,058		(10,967)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		1,036,366	2,857.05	27,671			19,406		19,406	19,951		(6,918)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		915,170	2,857.05	25,533			17,767		17,767	18,313		(6,383)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		5,985,548	2,857.05	133,477			4,295		4,295	34,353		(33,369)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,446,163	2,878.05	34,490			25,086		25,086	25,822		(8,623)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,500,385	2,878.05	34,058			25,055		25,055	25,684		(8,514)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		10,049,489	2,878.05	213,033			157,656		157,656	161,212		(53,258)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		1,728,931	2,878.05	48,064			34,113		34,113	35,559		(12,016)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		4,076,096	2,878.05	129,617			89,284		89,284	94,580		(32,404)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2018	09/06/2019		5,991,956	2,878.05	136,014			6,430		6,430	36,564		(34,003)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		2,517,426	2,930.75	70,736			39,629		39,629	45,649		(17,684)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		1,411,244	2,930.75	42,620			23,406		23,406	27,184		(10,655)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,473,493	2,930.75	34,334			20,102		20,102	22,683		(8,584)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		11,807,494	2,930.75	253,861			150,614		150,614	168,654		(63,465)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		1,438,998	2,930.75	34,679			20,151		20,151	22,824		(8,670)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		5,549,961	2,930.75	124,319			740		740	30,563		(31,080)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		2,161,079	2,885.57	72,180			49,776		49,776	52,112		(18,045)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		865,671	2,885.57	25,981			18,366		18,366	18,980		(6,495)				0002

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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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		1,001,552	2,885.57	28,344			20,248		20,248	20,786		(7,086)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		1,731,342	2,885.57	46,244			33,437		33,437	34,073		(11,561)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		1,495,150	2,885.57	35,286			25,972		25,972	26,176		(8,821)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		10,622,764	2,885.57	231,593			171,615		171,615	172,456		(57,898)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		1,294,524	2,885.57	29,905			22,045		22,045	22,203		(7,476)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		6,243,858	2,885.57	147,979			11,028		11,028	42,990		(36,995)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,830,582	2,767.78	42,653			45,667		45,667	39,020		(10,663)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		12,080,557	2,767.78	256,108			274,869		274,869	234,224		(64,027)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		1,937,446	2,767.78	58,922			62,252		62,252	53,773		(14,730)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,804,122	2,767.78	49,253			52,127		52,127	44,856		(12,313)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/19/2018	10/20/2019		5,682,746	2,767.78	138,091			81,193		81,193	98,330		(34,523)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		11,973,474	2,755.45	251,443			284,529		284,529	234,775		(62,861)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,316,193	2,755.45	42,645			47,447		47,447	39,821		(10,661)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		2,300,525	2,755.45	53,602			60,550		60,550	50,105		(13,401)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,321,460	2,755.45	38,190			42,632		42,632	35,605		(9,548)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,766,905	2,755.45	48,060			53,749		53,749	44,781		(12,015)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		1,169,330	2,755.45	25,491			28,793		28,793	23,788		(6,373)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		6,458,298	2,755.45	151,124			125,234		125,234	133,661		(37,781)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2018	11/20/2019		2,616,163	2,641.89	60,250			80,799		80,799	54,393		(15,063)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		11,524,136	2,641.89	238,549			318,720		318,720	213,502		(59,637)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,873,285	2,641.89	48,893			65,783		65,783	44,777		(12,223)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,146,342	2,641.89	33,703			45,400		45,400	31,354		(8,426)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		1,367,947	2,641.89	43,090			58,341		58,341	40,604		(10,773)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		5,147,817	2,641.89	124,577			177,668		177,668	154,814		(31,144)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	28,698			35,741		35,741	26,403		(7,174)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	30,318			37,704		37,704	27,977		(7,579)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		11,862,180	2,695.95	243,338			303,418		303,418	219,737		(60,834)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	52,592			65,457		65,457	49,071		(13,148)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	35,606			44,494		44,494	32,378		(8,902)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,887,165	2,695.95	47,960			59,635		59,635	43,911		(11,990)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		6,286,350	2,695.95	152,130			184,531		184,531	171,873		(38,032)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,553,817	2,467.42	39,716			62,170		62,170	31,774		(9,929)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,605,373	2,467.42	42,944			67,423		67,423	34,595		(10,736)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,746,930	2,467.42	54,417			87,110		87,110	45,259		(13,604)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		11,427,067	2,467.42	229,684			351,600		351,600	176,546		(57,421)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,890,101	2,467.42	39,957			61,980		61,980	31,170		(9,989)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		5,620,866	2,467.42	128,156			240,578		240,578	143,503		(32,039)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		2,015,673	2,531.94		55,028		83,085		83,085	37,228		(9,171)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		12,381,229	2,531.94		245,148		364,122		364,122	159,832		(40,858)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		1,644,032	2,531.94		35,018		52,154		52,154	22,972		(5,836)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		2,184,947	2,531.94		53,313		80,168		80,168	35,741		(8,885)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		5,999,832	2,531.94		135,596		245,051		245,051	132,054		(22,599)				0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		10,158,336	2,670.71		212,309		267,242		267,242	90,318		(35,385)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		2,196,475	2,670.71		49,860		62,933		62,933	21,383		(8,310)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		952,300	2,670.71		23,331		29,491		29,491	10,048		(3,889)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		1,107,919	2,670.71		29,914		37,921		37,921	12,993		(4,986)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		2,089,474	2,670.71		62,475		80,180		80,180	28,118		(10,413)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		5,731,292	2,670.71		130,100		190,094		190,094	81,677		(21,683)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		2,853,346	2,731.61		63,915		75,210		75,210	16,621		(5,326)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		910,027	2,731.61		22,205		26,147		26,147	5,793		(1,850)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		12,617,017	2,731.61		259,911		305,738		305,738	67,487		(21,659)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		1,809,173	2,731.61		52,468		62,367		62,367	14,271		(4,372)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		1,764,422	2,731.61		45,169		53,274		53,274	11,869		(3,764)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2019	02/06/2020		5,500,418	2,731.61		122,109		155,956		155,956	44,023		(10,176)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		3,227,774	2,784.70		71,981		77,349		77,349	11,367		(5,998)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		9,118,027	2,784.70		189,649		203,428		203,428	29,583		(15,804)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		1,602,651	2,784.70		40,068		43,150		43,150	6,421		(3,339)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		1,011,960	2,784.70		27,222		29,366		29,366	4,412		(2,269)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		2,322,384	2,784.70		73,615		80,162		80,162	12,681		(6,135)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/20/2019	02/20/2020		5,543,416	2,784.70		124,450		135,818		135,818	21,739		(10,371)				0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		1,108,580	2,771.45		28,394		29,583		29,583	1,189						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		1,108,580	2,771.45		30,498		31,954		31,954	1,457						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		2,748,741	2,771.45		64,046		66,592		66,592	2,547						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		9,631,060	2,771.45		204,178		211,833		211,833	7,655						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		2,217,160	2,771.45		71,859		75,879		75,879	4,019						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2019	03/06/2020		5,220,630	2,771.45		122,163		132,263		132,263	10,100						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2019	03/20/2020		2,036,380	2,824.23		61,804		60,369		60,369	(1,435)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		10,831,067	2,824.23		225,286		219,078		219,078	(6,208)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		1,076,568	2,824.23		27,023		26,348		26,348	(675)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		2,724,538	2,824.23		62,392		60,627		60,627	(1,765)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/20/2019	03/20/2020		1,318,287	2,824.23		37,308		36,352		36,352	(956)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		5,763,040	2,824.23		130,245		124,127		124,127	(6,118)						0002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX
0429999999. Total-Purchased Options										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX
1409999999. Total-Hedging Other										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX
1449999999. TOTAL										10,515,682	3,190,050	0	14,481,215	XX	14,481,215	10,375,093	0	(2,891,999)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	A	Equity Index

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)

(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 S&P 500 index.

Statement as of March 31, 2019 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

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		2,727,276		2,727,276	2,727,276		2,727,276		0
BNP PARIBAS NY	Y	Y		398,635		398,635	398,635		398,635		0
CHICAGO BOARD OF EXCHANGE	N	N		2,392,256		2,392,256	2,392,256		2,392,256		0
CITIBANK	Y	Y		1,650,478		1,650,478	1,650,478		1,650,478		0
CREDIT SUISSE	Y	Y		482,850		482,850	482,850		482,850		0
GOLDMAN SACHS	Y	Y		59,283		59,283	59,283		59,283		0
JP MORGAN CHASE	Y	Y		37,793		37,793	37,793		37,793		0
MERRILL LYNCH	Y	Y		3,535,393		3,535,393	3,535,393		3,535,393		0
MORGAN STANLEY	Y	Y	40,000	416,554		376,554	416,554		376,554		0
ROYAL BANK OF CANADA	Y	Y		80,168		80,168	80,168		80,168		0
SOCIETE GENERALE	Y	Y		497,188		497,188	497,188		497,188		0
WELLS FARGO	Y	Y		2,203,341		2,203,341	2,203,341		2,203,341		0
0299999999. Total NAIC 1 Designation			40,000	14,481,215	0	14,441,215	14,481,215	0	14,441,215	0	0
0999999999. Gross Totals			40,000	14,481,215	0	14,441,215	14,481,215	0	14,441,215	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				14,481,215	0						

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								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999999. Totals				40,000	40,000	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									
PNC Bank	Pittsburgh, PA					(796,302)	983,270	(6,190,990)	XXX
Bank of New York Mellon	New York, NY		0.850	880	151	5,871	161,156	1,050,869	XXX
The Neighborhood National Bank	National City, CA		1.190	202	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	1,082	251	(690,431)	1,244,426	(5,040,121)	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,082	251	(690,431)	1,244,426	(5,040,121)	XXX
0599999. Total Cash		XXX	XXX	1,082	251	(690,431)	1,244,426	(5,040,121)	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		03/28/2019	2.330		52,586,506	90,695	158,943
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						52,586,506	90,695	158,943
8899999. Total - Cash Equivalents						52,586,506	90,695	158,943