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QUARTERLY STATEMENT

As of June 30, 2019

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 16691 | Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 | Commenced Business..... March 7, 1872

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

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Anthony Joseph Mercurio #	Executive Vice President	Michael Eugene Sullivan Jr.	Executive Vice President
David Lawrence Thompson Jr. #	Executive Vice President	Aaron Beasy Latto	Senior Vice President
James Louis Muething #	Senior Vice President	James Richard Niehaus	Senior Vice President & Chief Information Officer
Michael David Pierce	Senior Vice President	Bruce Robert Smith Jr. #	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Assoc. General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David John Witzgall			

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

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

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

Subscribed and sworn to before me
This 8th day of August, 2019

Notary Public, State of Ohio
My Commission Expires June 17, 2024

NOTARIAL SEAL STATE OF OHIO

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,836,865,912	0	3,836,865,912	3,874,400,270
2. Stocks:				
2.1 Preferred stocks	302,611,988	0	302,611,988	274,263,163
2.2 Common stocks	1,077,735,785	15,859,593	1,061,876,192	983,435,371
3. Mortgage loans on real estate:				
3.1 First liens	328,376,234	0	328,376,234	325,454,841
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	57,379,869	0	57,379,869	58,221,275
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....27,402,076), cash equivalents ($.....204,548,847) and short-term investments ($.....184,095,063)	416,045,987	0	416,045,987	318,171,232
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	329,951	0	329,951	745,215
8. Other invested assets	656,083,736	0	656,083,736	593,851,720
9. Receivables for securities	1,746,278	0	1,746,278	1,021,461
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,677,175,741	15,859,593	6,661,316,148	6,429,564,549
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	38,266,214	137,452	38,128,762	35,251,279
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	445,518,808	25,033,267	420,485,541	341,999,769
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	264,721,318	0	264,721,318	259,673,660
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	74,837,536	0	74,837,536	65,592,566
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	8,259,143	0	8,259,143	0
18.2 Net deferred tax asset	138,607,981	0	138,607,981	163,195,781
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	56,124,502	47,894,121	8,230,381	6,974,983
21. Furniture and equipment, including health care delivery assets ($.....0)	9,994,117	9,994,117	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	10,435,821	229,767	10,206,053	10,011,326
24. Health care ($.....0) and other amounts receivable	15,011,797	0	15,011,797	14,885,668
25. Aggregate write-ins for other than invested assets	604,515,574	31,928,444	572,587,130	698,945,455
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,343,468,552	131,076,762	8,212,391,790	8,026,095,036
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	8,343,468,552	131,076,762	8,212,391,790	8,026,095,036

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation	333,700,230	0	333,700,230	466,667,511
2502. Company owned life insurance	182,551,214	0	182,551,214	179,861,963
2503. Funded deductibles	36,649,897	0	36,649,897	28,192,144
2598. Summary of remaining write-ins for Line 25 from overflow page	51,614,233	31,928,444	19,685,789	24,223,837
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	604,515,574	31,928,444	572,587,130	698,945,455

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....674,388,683)	3,095,970,338	3,065,142,336
2.	Reinsurance payable on paid losses and loss adjustment expenses	6,158,463	3,259,184
3.	Loss adjustment expenses	736,710,107	723,949,574
4.	Commissions payable, contingent commissions and other similar charges	82,947,295	77,053,224
5.	Other expenses (excluding taxes, licenses and fees)	181,497,019	177,311,111
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,346,799	21,092,959
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	5,335,703
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....467,093,112 and including warranty reserves of $.....5,873,174 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,352,847,019	1,343,186,228
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	111,904,706	111,234,346
13.	Funds held by company under reinsurance treaties	464,749,155	521,260,285
14.	Amounts withheld or retained by company for account of others	95,087,962	93,632,629
15.	Remittances and items not allocated	2,830,103	3,583,255
16.	Provision for reinsurance (including $.....0 certified)	29,697,000	29,697,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates	23,347,424	22,510,079
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	14,506,784	3,217,800
20.	Derivatives	0	0
21.	Payable for securities	27,192,531	30,486,701
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(120,271,499)	(111,774,311)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	6,121,521,207	6,120,178,103
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	6,121,521,207	6,120,178,103
29.	Aggregate write-ins for special surplus funds	98,992,447	102,620,000
30.	Common capital stock	15,440,600	15,440,600
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	812,899,363	809,251,710
35.	Unassigned funds (surplus)	1,163,538,174	978,604,624
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,090,870,583	1,905,916,933
38.	Totals (Page 2, Line 28, Col. 3)	8,212,391,790	8,026,095,036

DETAILS OF WRITE-INS

2501.	Accounts payable and other liabilities	19,725,324	32,663,641
2502.	Retroactive reinsurance ceded	(139,996,823)	(144,437,953)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(120,271,499)	(111,774,311)
2901.	Retroactive reinsurance gain	98,992,447	102,620,000
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	98,992,447	102,620,000
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....834,388,885)	835,586,985	800,306,310	2,192,975,491
1.2 Assumed (written $.....1,127,040,921)	1,146,486,324	1,100,922,811	2,246,185,871
1.3 Ceded (written $.....579,697,267)	610,001,560	619,455,429	1,585,273,761
1.4 Net (written $.....1,381,732,539)	1,372,071,749	1,281,773,692	2,853,887,601
DEDUCTIONS:			
2. Losses incurred (current accident year $.....840,338,581):			
2.1 Direct	264,043,273	285,921,391	1,185,986,214
2.2 Assumed	502,369,378	530,775,428	1,149,628,152
2.3 Ceded	170,230,094	250,818,407	939,192,344
2.4 Net	596,182,557	565,878,412	1,396,422,022
3. Loss adjustment expenses incurred	182,231,554	165,267,663	336,883,688
4. Other underwriting expenses incurred	525,871,203	480,685,373	969,534,542
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,304,285,314	1,211,831,447	2,702,840,252
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	67,786,435	69,942,245	151,047,350
INVESTMENT INCOME			
9. Net investment income earned	133,243,639	106,088,624	233,462,349
10. Net realized capital gains (losses) less capital gains tax of $.....(398,449)	(7,050,138)	(14,073,176)	(37,851,828)
11. Net investment gain (loss) (Lines 9 + 10)	126,193,501	92,015,448	195,610,520
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....630,489)	(630,489)	(686,937)	(2,708,688)
13. Finance and service charges not included in premiums	531,930	489,496	1,005,738
14. Aggregate write-ins for miscellaneous income	(4,157,749)	2,056,485	5,825,198
15. Total other income (Lines 12 through 14)	(4,256,308)	1,859,044	4,122,248
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	189,723,628	163,816,737	350,780,118
17. Dividends to policyholders	859,654	700,422	1,494,377
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	188,863,973	163,116,315	349,285,741
19. Federal and foreign income taxes incurred	31,191,180	34,586,727	67,207,527
20. Net income (Line 18 minus Line 19) (to Line 22)	157,672,793	128,529,588	282,078,214
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,905,916,933	1,668,372,910	1,668,372,910
22. Net income (from Line 20)	157,672,793	128,529,588	282,078,214
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....23,833,185	101,896,366	7,812,227	(29,808,101)
25. Change in net unrealized foreign exchange capital gain (loss)	435,430	(868,456)	(1,114,736)
26. Change in net deferred income tax	(754,615)	6,081,427	10,590,801
27. Change in nonadmitted assets	(2,348,733)	(5,389,354)	(1,755,339)
28. Change in provision for reinsurance	0	0	(1,120,282)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	3,647,653	3,727,861	7,438,879
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(74,757,900)	(30,000,000)	(30,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(837,345)	(678,174)	1,234,586
38. Change in surplus as regards policyholders (Lines 22 through 37)	184,953,650	109,215,119	237,544,023
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,090,870,583	1,777,588,029	1,905,916,933

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Company owned life insurance	2,689,251	2,637,144	5,291,591
1402. Amortization of intangibles	(633,228)	(633,228)	(1,266,456)
1403. Interest expense on funds held	(6,271,672)	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	57,899	52,569	1,800,064
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(4,157,749)	2,056,485	5,825,198
3701. Change in foreign exchange reserve	(837,345)	(678,174)	1,234,586
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(837,345)	(678,174)	1,234,586

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,296,669,412	1,310,814,847	2,970,199,712
2. Net investment income	131,933,543	100,978,015	225,060,564
3. Miscellaneous income	(5,144,502)	407,128	937,263
4. Total (Lines 1 through 3)	1,423,458,452	1,412,199,990	3,196,197,539
5. Benefit and loss related payments	567,259,115	394,429,318	935,286,157
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	686,215,370	547,413,721	1,185,321,947
8. Dividends paid to policyholders	859,654	700,422	1,494,377
9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	44,387,577	44,104,919	81,084,008
10. Total (Lines 5 through 9)	1,298,721,717	986,648,380	2,203,186,489
11. Net cash from operations (Line 4 minus Line 10)	124,736,735	425,551,610	993,011,050
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	356,326,359	373,458,912	682,310,837
12.2 Stocks	44,582,342	39,495,543	121,457,236
12.3 Mortgage loans	1,551,806	2,340,204	71,924,048
12.4 Real estate	255,506	1,000	1,000
12.5 Other invested assets	18,059,085	22,910,848	47,712,160
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(119,909)	(4,576,386)	(10,690,256)
12.7 Miscellaneous proceeds	0	4,154,032	6,144,442
12.8 Total investment proceeds (Lines 12.1 to 12.7)	420,655,189	437,784,153	918,859,467
13. Cost of investments acquired (long-term only):			
13.1 Bonds	307,458,990	780,310,882	1,502,037,322
13.2 Stocks	54,501,358	143,638,253	336,248,845
13.3 Mortgage loans	4,473,199	8,687,796	89,254,162
13.4 Real estate	1,288,070	2,054,075	3,908,098
13.5 Other invested assets	78,304,402	78,541,152	185,029,626
13.6 Miscellaneous applications	2,260,312	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	448,286,330	1,013,232,158	2,116,478,053
14. Net increase or (decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(27,631,140)	(575,448,004)	(1,197,618,587)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	70,000,000	30,000,000	30,000,000
16.6 Other cash provided (applied)	70,769,160	15,178,642	32,370,687
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	769,160	(14,821,358)	2,370,687
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)	97,874,755	(164,717,752)	(202,236,850)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	318,171,232	520,408,082	520,408,082
19.2 End of period (Line 18 plus Line 19.1)	416,045,987	355,690,330	318,171,232

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

20.0001 Exchange of debt securities	12,089,321	23,226,649	39,129,377
20.0002 Exchange of equity securities	9,029,177	11,694,439	17,527,458
20.0003 Equity security transferred as a dividend	4,757,900	0	0
20.0004 Stock based compensation	3,647,653	3,727,861	7,438,879
20.0005 Payable for securities	3,294,170	3,145,295	7,576,701
20.0006 Exchange of debt to equity securities	2,836,686	731,908	966,245
20.0007 Company owned life insurance	2,689,251	2,637,144	5,291,591
20.0008 Exchange of other invested assets to equity securities	1,500,050	0	3,449,614
20.0009 Miscellaneous expense (purchase accrual)	1,167,829	552,000	840,150
20.0010 Securities acquired in paid in kind interest payment	839,207	499,038	1,119,677
20.0011 Amortization of intangibles	633,228	633,228	1,266,456
20.0012 Receivable for securities	595,833	7,473,055	6,875,568
20.0013 Sinking fund payments offset by a premium tax credit	124,041	114,630	174,655
20.0014 Interest payment offset by a premium tax credit	9,292	18,703	25,345
20.0015 Equity security acquired from a return of capital distribution	0	0	21,349,677

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Great American Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (SAP) and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 157,672,793	$ 282,078,214
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 157,672,793	$ 282,078,214
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 2,090,870,583	$ 1,905,916,933
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 2,090,870,583	$ 1,905,916,933

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

(2) Securities with Recognized Other-Than-Temporary Impairment
The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI Securities
The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during the current year.

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
40432B AZ 2	$ 1,021,035	$ 1,002,953	$ 18,081	$ 1,002,954	$ 886,626	03/31/2019
00703Q AD 4	$ 1,317,305	$ 1,251,869	$ 23,190	$ 1,294,115	$ 1,294,115	03/31/2019
86358R DX 2	$ 184,537	$ 175,713	$ 1,339	$ 183,198	$ 183,198	03/31/2019
Total			$ 42,610			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ (3,059,974)
	2. 12 Months or Longer	$ (7,162,929)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 248,502,161
	2. 12 Months or Longer	$ 291,852,459

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
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 as of June 30, 2019. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

The Company did not engage in repurchase transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company did not engage in reverse repurchase transactions accounted for as a sale.

M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

N. Offsetting and Netting of Assets and Liabilities

Not applicable

P. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year to Date	Prior Year	Current Year to Date	Prior Year	Current Year to Date	Prior Year
(1) Bonds – AC	5	3	$ 1,930,454	$ 288,775	$ 3,457,590	$ 289,245
(2) Bonds – FV	0	0	0	0	0	0
(3) LB & SS – AC	12	11	486,008	154,456	7,857,358	5,410,421
(4) LB & SS – FV	4	4	1,844,799	1,737,033	1,844,799	1,737,033
(5) Preferred Stock – AC	18	12	18,245,568	5,867,893	18,415,152	6,586,854
(6) Preferred Stock – FV	3	0	2,077,468	0	2,077,468	0
(7) Total (1+2+3+4+5+6)	42	30	$ 24,584,297	$ 8,048,157	$ 33,652,367	$ 14,023,554

AC – Amortized Cost FV – Fair Value

R. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	0
(2) Aggregate Amount of Investment Income	$ 172,991	$ 0

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

In 2019, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with its Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of the open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized gain or loss at settlement is reported in net realized capital gains/(losses).

The notional amount of the open contract is $70,000,000 with a book adjusted carrying value and fair value of $329,951. The open contract expires on September 30, 2019.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was $(415,265). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was $(2,131,327).

Note 9 – Income Taxes

No significant changes

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

A. No significant changes

B and C. On March 31, 2019 the Company paid a $4,757,900 ordinary dividend to American Financial Group, Inc. in the form of Insurance (GB) Limited common stock.

On June 13, 2019, the Company paid a $70,000,000 ordinary dividend to American Financial Group, Inc. in the form of cash.

D – O. No significant changes

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any agreements with the Federal Home Loan Bank.

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

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

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

(4) Dates and Amounts of Dividends Paid

On March, 31, 2019 the Company paid a $4,757,900 ordinary dividend to American Financial Group, Inc. in the form of Insurance (GB) Limited common stock.

On June 13, 2019 the Company paid a $70,000,000 ordinary dividend to American Financial Group, Inc. in the form of cash.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

The Company was not involved in any wash sales during the current year.

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Residential MBS	$ 0	$ 4,252,248	$ 879,209	$ 0	$ 5,131,457
Asset backed securities	$ 0	$ 4,091,147	$ 2,649,542	$ 0	$ 6,740,689
All other bonds	$ 1,645,000	$ 22,418,025	$ 17,662,568	$ 0	$ 41,725,593
Preferred stocks	$ 200,606,250	$ 17,237,225	$ 12,220,555	$ 0	$ 230,064,030
Common stocks	$ 469,846,962	$ 15,135	$ 96,164,605	$ 0	$ 566,026,702
Derivatives	$ 0	$ 329,951	$ 0	$ 0	$ 329,951
Total	$ 672,098,212	$ 48,343,731	$ 129,576,479	$ 0	$ 850,018,422
Liabilities at Fair Value					
	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0

All transfers between fair value levels occur at the end of the quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2019 there was 1 preferred stock with a fair value of $4,801,600 transferred from level 1 to level 2.

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Residential MBS	$ 0	$ 879,209	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 879,209
Commercial MBS	$ 4,584,456	$ 0	$ (4,666,811)	$ 65,509	$ 16,846	$ 0	$ 0	$ 0	$ 0	$ 0
Asset backed securities	$ 2,708,448	$ 529,483	$ (317,530)	$ (66)	$ (254,994)	$ 0	$ 0	$ (15,799)	$ 0	$ 2,649,542
All other bonds	$ 5,396,304	$ 11,667,339	$ (3,268,559)	$ 2,683	$ (19,355)	$ 3,892,789	$ 0	$ (8,633)	$ 0	$ 17,662,568
Preferred stocks	$ 628,089	$ 11,592,466	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 12,220,555
Common stocks	$ 91,529,118	$ 3,000,000	$ 0	$ (232,734)	$ (921,912)	$ 2,790,133	$ 0	$ 0	$ 0	$ 96,164,605
Total	$ 104,846,415	$ 27,668,497	$ (8,252,900)	$ (164,608)	$ (1,179,415)	$ 6,682,922	$ 0	$ (24,432)	$ 0	$ 129,576,479
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

See narrative above in Note 20A (1).

NOTES TO FINANCIAL STATEMENTS

(5) Fair Value Disclosures
The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

The Company has no additional fair value disclosures.

C. Fair Value Level

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
US Government and government agencies	$ 15,233,467	$ 15,155,982	$ 15,233,467	$ 0	$ 0	$ 0	$ 0
State, municipalities, and political subdivisions	$1,250,292,226	$ 1,212,022,238	$ 0	$1,242,425,336	$ 7,866,890	$ 0	$ 0
Foreign government	$ 136,209,533	$ 166,382,359	$ 0	$ 136,209,533	$ 0	$ 0	$ 0
Residential MBS	$ 364,433,915	$ 306,769,858	$ 0	$ 334,914,842	$ 29,519,073	$ 0	$ 0
Commercial MBS	$ 36,647,106	$ 35,292,315	$ 0	$ 30,978,709	$ 5,668,397	$ 0	$ 0
Collateralized loan obligations	$ 421,262,312	$ 424,446,174	$ 0	$ 420,566,975	$ 695,337	$ 0	$ 0
Asset backed securities	$ 671,537,882	$ 659,097,752	$ 4,268,750	$ 628,075,021	$ 39,194,111	$ 0	$ 0
All other bonds	$1,043,315,872	$ 1,017,699,234	$ 1,645,000	$ 819,891,577	$ 221,779,295	$ 0	$ 0
Preferred stocks	$ 308,338,447	$ 302,611,988	$ 229,053,500	$ 17,237,225	$ 62,047,722	$ 0	$ 0
Common stocks	$ 566,026,702	$ 566,026,702	$ 469,846,962	$ 15,135	$ 96,164,605	$ 0	$ 0
Derivatives	$ 329,951	$ 329,951	$ 0	$ 329,951	$ 0	$ 0	$ 0
Mortgage loans	$ 328,259,000	$ 328,376,234	$ 0	$ 0	$ 328,259,000	$ 0	$ 0
Cash and short term investments	$ 416,045,987	$ 416,045,987	$ 416,045,987	$ 0	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments

Not applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

There have been no events subsequent to June 30, 2019, which the Company believes will have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by $62 million and $55 million as of June 30, 2019 and June 30, 2018, respectively (see page Q14).

For 2019, the $62 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) $62 million of favorable development relating to the multiple peril crop insurance business, (ii) $12 million of favorable development relating to workers' compensation business, (iii) $7 million of favorable development relating to the surety bond business and (iv) $4 million of favorable development relating to the homebuilder's run-off business, partially offset by, (v) $5 million of adverse development relating to the internal reinsurance program, (vi) $6 million of adverse development relating to the accident & health business and (vii) $20 million of adverse development relating to the excess and surplus lines business.

For 2018, the $55 million decrease in reserves for prior years is primarily attributable to (i) $58 million of favorable development relating to the multiple peril crop insurance business, (ii) $3 million of favorable development relating to the directors and officers business, (iii) $6 million of favorable development relating to the surety bond business and (iv) $4 million of favorable development relating to the fidelity & crime business, partially offset by, (v) $3 million of adverse development relating to the specialty human services business (non-profit organizations) and (vi) $2 million of adverse development relating to ocean marine business, (vii) $4 million of adverse development relating to the Singapore branch operations and (viii) $4 million of adverse development relating to the captive program business.

B. Information about Significant Changes in Methodologies and Assumptions

There have been no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Great American International Insurance Designated Activity Company (previously a subsidiary of Great American Holding, Inc.) and Great American Specialty & Affinity Limited (previously a subsidiary of APU Holding Company) became subsidiaries 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
	0	

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

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

Not applicable

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

Not applicable

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

Not applicable

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

Not applicable

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 413,961

INVESTMENT

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

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 322,470,154

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	502,291,656	511,709,083
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	40,000,000	39,728,084
14.26	All Other	25,827,960	25,964,260
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 568,119,616	$ 577,401,427
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	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 [ ] No [X]

18.2 If no, list exceptions:

149556ZZ8 CAZ Creek Tax Lien Fund 6.50 05/08/2021, 09069ZZC8 Biowish Technologies Series E, 2312 8L409 Curiousity Stream Inc. Series A, 499188ZZ6 Knopp Biosciences LLC.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

   Not applicable

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

   Not applicable

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

3.2 If yes, give full and complete information thereto:

   Not applicable

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent 61.400%

   5.2 A&H cost containment percent 30.800%

   5.3 A&H expense percent excluding cost containment expenses 28.900%

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
00000	83-2911972	BSA Series of Fortress Ins.	USA	Unauthorized	0	
00000	83-4312138	Constitution Insurance Company LLC.	USA	Unauthorized	0	
All Other Insurers						
00000	AA-3191289	Fidelis Insurance Bermuda Limited	BMU	Unauthorized	0	
00000	AA-1120175	Fidelis Underwriting Limited	GBR	Unauthorized	0	
00000	AA-5340310	General Insurance Corp of India	IND	Unauthorized	0	
00000	AA-8310006	Kelvin Re Limited	GGY	Unauthorized	0	
00000	AA-1120182	Lloyd's Syndicate Number 2689	GBR	Authorized	0	
00000	AA-1120184	Lloyd's Syndicate Number 3268	GBR	Authorized	0	
00000	AA-1120067	Lloyd's Syndicate Number 4242	GBR	Authorized	0	
00000	AA-5760055	Singapore Reinsurance Corp.	SGP	Unauthorized	0	
00000	AA-5760064	Starr Intnl Ins SGP PTE LTD	SGP	Unauthorized	0	
00000	AA-5480080	Tune Insurance Malaysia Berhad	MYS	Unauthorized	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	L	7,773,065	7,279,272	2,024,962	4,790,824	23,889,322	16,981,464
2.	Alaska AK	L	2,048,482	1,501,531	5,200,151	932,474	14,918,307	7,153,638
3.	Arizona AZ	L	11,419,376	9,683,152	18,346,380	102,785,348	3,315,295	35,928,054
4.	Arkansas AR	L	3,915,548	3,670,518	1,204,179	1,348,043	6,790,673	7,697,573
5.	California CA	L	99,391,551	87,367,208	42,655,712	92,192,911	198,919,899	233,066,278
6.	Colorado CO	L	14,667,402	15,464,771	3,546,487	3,826,681	23,494,639	19,124,770
7.	Connecticut CT	L	6,726,550	5,015,952	1,532,705	1,213,409	12,248,685	9,818,178
8.	Delaware DE	L	3,141,620	3,074,615	16,507,094	10,193,588	77,042,456	60,303,763
9.	District of Columbia DC	L	4,156,883	3,769,294	824,223	528,504	7,844,970	6,807,566
10.	Florida FL	L	52,500,121	39,133,725	23,865,161	39,621,105	62,911,595	71,131,516
11.	Georgia GA	L	25,382,016	22,485,147	49,320,690	33,160,570	39,036,711	42,287,151
12.	Hawaii HI	L	3,492,929	3,093,985	887,580	3,733,378	5,889,192	6,081,651
13.	Idaho ID	L	3,861,654	2,720,206	753,192	586,496	6,113,464	6,501,425
14.	Illinois IL	L	39,562,197	63,317,128	16,757,816	25,818,637	123,643,584	82,159,268
15.	Indiana IN	L	12,262,075	18,135,628	7,597,369	8,316,587	26,576,657	17,696,414
16.	Iowa IA	L	21,402,679	27,746,809	28,240,340	12,307,578	24,039,309	18,785,452
17.	Kansas KS	L	24,588,499	27,708,371	17,693,922	13,920,417	6,027,711	13,662,744
18.	Kentucky KY	L	14,634,083	7,866,273	4,408,107	8,621,451	16,303,130	12,318,697
19.	Louisiana LA	L	8,582,165	7,682,974	316,051	2,067,361	10,411,562	10,437,535
20.	Maine ME	L	1,653,865	1,516,714	607,388	1,584,280	2,573,960	1,807,058
21.	Maryland MD	L	11,976,228	10,057,619	384,203	1,444,369	29,966,775	22,801,093
22.	Massachusetts MA	L	22,209,419	16,663,777	11,747,614	5,471,391	27,164,255	27,497,720
23.	Michigan MI	L	16,567,190	16,247,904	30,476,229	12,511,658	37,211,677	38,249,607
24.	Minnesota MN	L	14,461,930	19,052,306	28,421,950	5,544,141	32,429,801	28,029,711
25.	Mississippi MS	L	4,937,985	4,351,320	4,813,838	1,544,582	8,666,095	9,559,750
26.	Missouri MO	L	17,556,686	27,113,147	30,711,079	11,044,683	34,456,365	20,294,320
27.	Montana MT	L	2,269,152	2,156,806	331,547	640,384	2,291,609	2,799,983
28.	Nebraska NE	L	13,837,759	17,727,454	9,277,151	11,735,710	11,555,395	9,739,300
29.	Nevada NV	L	6,236,040	5,219,141	2,824,577	1,656,110	14,900,096	18,753,902
30.	New Hampshire NH	L	1,387,637	1,119,268	179,420	209,970	5,889,852	5,303,440
31.	New Jersey NJ	L	23,843,057	17,466,674	6,091,858	5,279,483	77,301,616	48,006,514
32.	New Mexico NM	L	3,063,630	2,672,582	779,559	4,128,070	2,985,742	4,096,615
33.	New York NY	L	66,901,362	60,188,994	13,152,081	8,869,308	99,484,860	110,443,539
34.	North Carolina NC	L	19,592,304	16,332,345	6,456,289	4,616,246	28,462,712	24,191,630
35.	North Dakota ND	L	9,095,930	12,275,777	4,377,918	8,507,886	3,133,457	7,514,039
36.	Ohio OH	L	14,113,756	15,772,869	3,485,761	4,797,870	33,440,864	26,619,089
37.	Oklahoma OK	L	8,864,344	8,272,412	3,213,102	8,049,757	8,071,067	12,661,587
38.	Oregon OR	L	6,298,737	6,467,175	5,274,430	2,106,686	15,183,795	19,591,385
39.	Pennsylvania PA	L	24,028,015	21,710,503	18,568,964	5,174,950	44,372,249	53,500,444
40.	Rhode Island RI	L	4,101,377	3,504,276	1,167,076	1,754,425	6,963,101	4,178,937
41.	South Carolina SC	L	7,977,886	6,307,452	2,051,648	2,506,452	16,298,517	16,354,978
42.	South Dakota SD	L	7,317,536	13,715,511	5,898,855	6,511,496	33,273,605	10,817,325
43.	Tennessee TN	L	7,465,911	6,491,132	1,649,831	2,040,538	15,463,475	14,297,194
44.	Texas TX	L	63,620,131	59,938,709	33,748,436	32,459,727	87,725,390	83,652,984
45.	Utah UT	L	5,367,553	4,697,690	1,305,168	2,157,736	10,457,698	10,304,792
46.	Vermont VT	L	651,923	444,574	27,334	44,423	547,871	350,731
47.	Virginia VA	L	10,761,799	9,049,963	3,426,022	1,117,467	23,553,758	23,638,935
48.	Washington WA	L	19,297,012	16,246,970	2,610,239	2,780,406	24,867,600	31,476,044
49.	West Virginia WV	L	2,535,730	2,054,417	3,702,726	180,324	(80,998)	1,360,363
50.	Wisconsin WI	L	13,127,062	10,650,964	8,878,119	6,741,044	27,591,077	14,291,606
51.	Wyoming WY	L	1,555,957	1,132,256	216,543	123,850	1,959,809	1,848,135
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	2,476	1,072	0	0	0	0
54.	Puerto Rico PR	L	229,669	198,507	22,859	11,397	816,552	255,339
55.	US Virgin Islands VI	L	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	L	24,917,401	23,505,817	5,608,132	6,727,049	40,387,247	39,944,145
58.	Aggregate Other Alien OT	XXX	17,055,541	19,806,126	10,425,987	10,620,290	48,820,866	30,393,362
59.	Totals	XXX	834,388,885	816,846,783	503,596,049	546,659,522	1,547,604,970	1,452,568,736

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE	XXX	15,282,555	18,545,816	10,437,948	10,599,360	44,898,414	25,113,598
58002.	GBR UNITED KINGDOM	XXX	1,585,630	738,766	0	0	2,463,407	2,395,147
58003.	NLD NETHERLANDS	XXX	162,016	484,509	0	20,930	1,356,027	2,510,481
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	25,341	37,035	(11,961)	0	103,018	374,136
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	17,055,541	19,806,126	10,425,987	10,620,290	48,820,866	30,393,362

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 2

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

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company	OH	83-1694393	
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0		0	31-1544320	0	1042046	NYSE	American Financial Group, Inc.	OH	UDP		Ownership	0.000		N	0
0		0	31-0996797	0	0		American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0828578	0	0		American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-1577326	0	0		American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-2829629	0	0		Mid-Market Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	41-2112001	0	0		APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000765	0	0		American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6400464	0	0		Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1665396	0	0		Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1548213	0	0		Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-1574094	0	0		Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1852532	0	0		Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-1480078	0	0		Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-6021353	0	0		The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	76-0080537	0	0		PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-1537928	0	0		Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-3246684	0	0		Pennsylvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	23-6000766	0	0		Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	N	0
0		0	23-6207599	0	0		Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	N	0
0		0	98-1073776	0	0		GAI Insurance Company, Ltd	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1446308	0	0		Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1242743	0	0		Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	91-1508644	0	0		Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0823725	0	0		Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	American Financial Group, Inc.	Ownership	69.990	American Financial Group, Inc.	N	2
0		0	98-0606803	0	0		GAI Holding Bermuda Ltd.	BMU	NIA	GAI Australia Pty Ltd.	Ownership	30.010	American Financial Group, Inc.	N	2
0		0	98-0556144	0	0		GAI Indemnity, Ltd.	GBR	IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Capital Limited	GBR	NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		NCM Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Capital Managers	GBR	NIA	NCM Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Holdings (U.K.) Limited	GBR	NIA	Neon Capital Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0412245	0	0		Lavenham Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Italy S.R.L.	ITA	NIA	Neon Holdings (U.K.) Limited	Ownership	60.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Management Services Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Sapphire Underwriting Limited	GGY	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0

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0		0		0	0		Neon Service Company (U.K.) Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Studio Marketform SRL	ITA	NIA	Neon Service Company (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Bermuda Limited	BMU	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	5
0		0		0	0		Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1120817	0	0		Insurance (GB) Limited	GBR	DS	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

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0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	N	4
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	82-2462705	0	0		Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	DS	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0

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0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	83-1694393	0	0		Great American Underwriters Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

Aster	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.

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)	*

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,
0	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	5,052,601	2,916,722	57.727	84.131
2. Allied lines	187,487,438	(58,670,840)	(31.293)	(14.138)
3. Farmowners multiple peril	12,540,717	9,458,812	75.425	42.528
4. Homeowners multiple peril	3,631	249,438	6,870.139	255.595
5. Commercial multiple peril	35,555,904	8,728,524	24.549	220.857
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	54,218,864	30,805,662	56.817	36.989
9. Inland marine	40,177,795	17,157,868	42.705	27.113
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(9,122)	0.000	(94.239)
11.2. Medical professional liability - claims-made	221,395	(608,384)	(274.795)	29.351
12. Earthquake	720,917	177,924	24.680	(16.593)
13. Group accident and health	25,254,586	6,641,728	26.299	41.504
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	2,136,517	2,077,604	97.243	49.804
17.1 Other liability-occurrence	120,254,065	114,657,405	95.346	50.894
17.2 Other liability-claims made	136,745,523	38,962,828	28.493	38.315
17.3 Excess workers' compensation	612,001	821,961	134.307	57.842
18.1 Products liability-occurrence	602,004	2,038,310	338.587	13.428
18.2 Products liability-claims made	56,464	(6,000)	(10.626)	29.054
19.1, 19.2 Private passenger auto liability	553,060	342,580	61.943	96.366
19.3, 19.4 Commercial auto liability	20,728,336	9,372,060	45.214	53.179
21. Auto physical damage	4,201,024	2,297,201	54.682	62.701
22. Aircraft (all perils)	19,696,026	16,324,800	82.884	183.088
23. Fidelity	47,183,860	20,199,974	42.811	28.812
24. Surety	53,168,340	8,251,644	15.520	15.248
26. Burglary and theft	473,512	(243,385)	(51.400)	0.683
27. Boiler and machinery	2,082,225	(247,185)	(11.871)	77.072
28. Credit	60,399,064	32,102,485	53.151	70.177
29. International	0	0	0.000	0.000
30. Warranty	2,379,632	557,180	23.415	10.480
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	3,081,484	(314,521)	(10.207)	41.126
35. Totals	835,586,985	264,043,273	31.600	35.726
DETAILS OF WRITE-INS				
3401. Collateral protection	2,852,164	(539,153)	(18.903)	25.855
3402. Supplemental unemployment	229,320	224,632	97.956	100.928
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	3,081,484	(314,521)	(10.207)	41.126

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	3,990,863	7,423,841	1,054,992
2. Allied lines	96,405,514	130,937,755	219,912,710
3. Farmowners multiple peril	7,273,719	12,789,121	12,913,580
4. Homeowners multiple peril	704	1,026	2,512
5. Commercial multiple peril	23,954,303	42,676,565	30,022,364
6. Mortgage guaranty	0	0	0
8. Ocean marine	30,258,068	56,821,055	56,219,518
9. Inland marine	35,335,874	64,928,997	26,837,510
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	6,834	6,834	266
12. Earthquake	634,543	1,224,584	190,292
13. Group accident and health	6,883,511	18,696,275	18,941,034
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	413,939	913,887	2,704,228
17.1 Other liability-occurrence	64,770,912	137,601,151	118,540,751
17.2 Other liability-claims made	74,325,563	143,215,578	132,314,006
17.3 Excess workers' compensation	488,496	966,529	808,597
18.1 Products liability-occurrence	300,961	641,402	583,034
18.2 Products liability-claims made	65,234	84,896	97,731
19.1 19.2 Private passenger auto liability	(63,975)	483,827	1,082,758
19.3 19.4 Commercial auto liability	14,257,813	19,542,935	13,956,681
21. Auto physical damage	2,348,721	4,183,486	3,445,192
22. Aircraft (all perils)	14,332,846	27,145,052	16,662,110
23. Fidelity	22,338,374	43,476,033	39,737,425
24. Surety	29,954,107	56,350,578	56,756,012
26. Burglary and theft	131,104	344,532	336,328
27. Boiler and machinery	1,258,244	2,305,300	1,704,803
28. Credit	28,773,616	57,753,316	57,592,727
29. International	0	0	0
30. Warranty	529,464	1,089,557	777,538
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	1,546,898	2,784,773	3,652,083
35. Totals	460,516,249	834,388,885	816,846,783
DETAILS OF WRITE-INS			
3401. Collateral protection	1,547,500	2,739,022	3,016,640
3402. Supplemental unemployment	(603)	45,750	635,443
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,546,898	2,784,773	3,652,083

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	726,028	1,162,179	1,888,207	185,498	3,247	188,745	632,159	9,444	1,049,419	1,691,022	91,629	(100,070)	(8,441)
2. 2017	222,262	462,277	684,539	86,359	4,491	90,851	197,067	6,977	378,357	582,401	61,164	(72,451)	(11,287)
3. Subtotals 2017 + Prior	948,290	1,624,457	2,572,747	271,857	7,738	279,595	829,226	16,421	1,427,776	2,273,424	152,793	(172,521)	(19,728)
4. 2018	473,662	742,683	1,216,345	252,637	36,644	289,280	259,153	22,976	602,738	884,868	38,128	(80,325)	(42,197)
5. Subtotals 2018 + Prior	1,421,953	2,367,139	3,789,092	524,494	44,382	568,876	1,088,380	39,397	2,030,515	3,158,292	190,921	(252,846)	(61,924)
6. 2019	XXX	XXX	XXX	XXX	165,950	165,950	XXX	252,200	422,189	674,389	XXX	XXX	XXX
7. Totals	1,421,953	2,367,139	3,789,092	524,494	210,331	734,826	1,088,380	291,597	2,452,703	3,832,680	190,921	(252,846)	(61,924)
8. Prior Year-End's Surplus As Regards Policyholders	1,905,917										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 13.4 %	2. (10.7)%	3. (1.6)%
													Col. 13, Line 7 Line 8
													4. (3.2)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Other assets and receivables	30,434,800	29,702,010	732,790	7,356,674
2505. Funds held as collateral	9,996,012	0	9,996,012	10,213,307
2506. Equities and deposits in pools and associations	8,956,986	0	8,956,986	6,653,857
2507. Intangibles	2,226,434	2,226,434	0	0
2597. Summary of remaining write-ins for Line 25	51,614,233	31,928,444	19,685,789	24,223,837

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous income	57,899	52,569	1,800,064
1497. Summary of remaining write-ins for Line 14	57,899	52,569	1,800,064

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS	XXX	0	0	0	0	0	0
58005. DEU GERMANY	XXX	0	0	0	0	0	38,088
58006. HKG HONG KONG, SPECIAL AD	XXX	0	0	(11,961)	0	102,525	336,048
58007. GTM GUATEMALA	XXX	0	0	0	0	0	0
58008. AUS AUSTRALIA	XXX	20,409	37,035	0	0	0	0
58009. LUX LUXEMBOURG	XXX	4,932	0	0	0	493	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	25,341	37,035	(11,961)	0	103,018	374,136

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	58,221,275	58,358,036
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	1,288,070	3,908,098
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	77,270	999
5. Deduct amounts received on disposals	255,506	1,000
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	1,951,241	4,044,858
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	57,379,869	58,221,275
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	57,379,869	58,221,275

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	325,454,841	308,124,727
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,575	88,617,764
2.2 Additional investment made after acquisition	4,463,624	636,398
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	1,551,806	71,924,048
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	328,376,234	325,454,841
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	328,376,234	325,454,841
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	328,376,234	325,454,841

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	593,851,720	430,737,607
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	29,934,883	46,938,888
2.2 Additional investment made after acquisition	48,369,519	138,090,738
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	4,919,757	40,092,800
6. Total gain (loss) on disposals	37,939	62,137
7. Deduct amounts received on disposals	19,559,135	51,161,775
8. Deduct amortization of premium and depreciation	1,470,945	2,375,571
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	8,533,105
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	656,083,736	593,851,720
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	656,083,736	593,851,720

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	5,145,750,963	4,191,267,375
2. Cost of bonds and stocks acquired	384,960,618	1,929,404,917
3. Accrual of discount	5,398,065	17,471,372
4. Unrealized valuation increase (decrease)	120,809,794	(82,341,138)
5. Total gain (loss) on disposals	9,198,774	24,546,003
6. Deduct consideration for bonds and stocks disposed of	430,283,734	876,650,623
7. Deduct amortization of premium	4,634,730	11,607,484
8. Total foreign exchange change in book/adjusted carrying value	352,279	(685,552)
9. Deduct current year's other-than-temporary impairment recognized	14,511,334	46,370,910
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	172,991	717,002
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,217,213,686	5,145,750,963
12. Deduct total nonadmitted amounts	15,859,593	13,652,158
13. Statement value at end of current period (Line 11 minus Line 12)	5,201,354,092	5,132,098,804

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,388,055,988	157,099,968	202,793,617	(46,781,604)	3,388,055,988	3,295,580,734		3,336,445,952
2. NAIC 2 (a)	568,131,315	24,543,314	20,603,229	29,934,237	568,131,315	602,005,637		547,138,833
3. NAIC 3 (a)	67,324,621	6,261,222	11,157,832	15,144,050	67,324,621	77,572,061		68,326,611
4. NAIC 4 (a)	43,023,769	1,081,493	738,619	(292,549)	43,023,769	43,074,094		34,260,807
5. NAIC 5 (a)	6,297,203	1,552,089	67,054	1,494,586	6,297,203	9,276,824		9,841,403
6. NAIC 6 (a)	3,101,810	0	85,271	997,235	3,101,810	4,013,774		3,960,532
7. Total Bonds	4,075,934,706	190,538,086	235,445,623	495,955	4,075,934,706	4,031,523,124	0	3,999,974,137
PREFERRED STOCK								
8. NAIC 1	12,081,449	11,511,463	0	1,479,432	12,081,449	25,072,344		11,884,297
9. NAIC 2	192,967,519	4,000,000	4,106,131	3,158,886	192,967,519	196,020,274		191,495,526
10. NAIC 3	49,373,139	0	0	871,549	49,373,139	50,244,688		38,865,948
11. NAIC 4	24,210,768	0	0	(9,648,917)	24,210,768	14,561,851		19,160,303
12. NAIC 5	13,251,408	353,832	8,011,465	11,119,055	13,251,408	16,712,831		12,857,089
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	291,884,283	15,865,295	12,117,596	6,980,006	291,884,283	302,611,988	0	274,263,163
15. Total Bonds and Preferred Stock	4,367,818,989	206,403,381	247,563,219	7,475,962	4,367,818,989	4,334,135,113	0	4,274,237,300

(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 $.....144,344,338; NAIC 2 $.....33,161,330; NAIC 3 $.....0; NAIC 4 $.....16,970,735; NAIC 5 $.....180,809; 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	184,095,063	XXX	183,803,165	3,445,402	462

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	125,573,867	71,370,252
2. Cost of short-term investments acquired	101,881,542	130,925,389
3. Accrual of discount	237,358	178,774
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	27
6. Deduct consideration received on disposals	43,595,222	76,720,024
7. Deduct amortization of premium	2,482	0
8. Total foreign exchange change in book/adjusted carrying value	0	(180,551)
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	184,095,063	125,573,867
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	184,095,063	125,573,867

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)	745,215
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	0
4.	Total gain (loss) on termination recognized	(2,131,327)
5.	Considerations received/(paid) on terminations	(2,131,327)
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(415,265)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	329,951
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	329,951

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	329,951	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		329,951
4.	Part D, Section 1, Column 5	329,951	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	329,951	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		329,951
10.	Part D, Section 1, Column 8	329,951	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	175,000	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	175,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	161,203,500	361,805,597
2. Cost of cash equivalents acquired	582,780,951	1,955,527,666
3. Accrual of discount	24,601	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	539,544,528	2,156,129,763
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	84,323	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	204,548,847	161,203,500
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	204,548,847	161,203,500

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999	Worldwide Building, St. Louis	0	0	0	21,449
Building, Land, and Improvements	Danbury	CT	12/19/1995	Danbury	0	0	0	13,950
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina	0	0	0	370,574
Building, Land, and Improvements	Stevensville	MD	05/11/2005	Bay Bridge Marina	0	0	0	73,818
Building, Land, and Improvements	Whitefield	NH	06/02/2005	Mountain View Grand Resort LLC	0	0	0	410,560
0199999. Totals					0	0	0	890,349
0399999. Totals					0	0	0	890,349

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Office Building and Land	Cincinnati	OH	04/01/2019	Prior Period Adjustment	0	0	0	0	0	0	0	0	(105,945)	0	0	105,945	105,945	25,116	190,025
Building, Land, and Improvements	Florida City	FL	04/05/2019	Leiva Group	83,247	0	83,247	0	0	0	0	0	83,247	160,517	0	77,270	77,270	0	2,170
0199999. Totals					83,247	0	83,247	0	0	0	0	0	(22,698)	160,517	0	183,215	183,215	25,116	192,194
0399999. Totals					83,247	0	83,247	0	0	0	0	0	(22,698)	160,517	0	183,215	183,215	25,116	192,194

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
797241ZB5	Miramar Beach	FL		06/17/2019	6.090	9,575	0	2,196,000
797241ZZ2	Miramar Beach	FL		06/21/2019	6.090	0	1,419,752	10,422,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	9,575	1,419,752	12,618,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	9,575	1,419,752	12,618,000
3399999. Total Mortgages				XXX	XXX	9,575	1,419,752	12,618,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
114840ZA2	Coral Gables	FL		08/12/2016	06/01/2019	68,828	0	0	0	0	0	0	68,828	68,828	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016	06/01/2019	150,587	0	(0)	0	0	(0)	0	150,587	150,587	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018	06/04/2019	68,435	0	0	0	0	0	0	68,435	68,435	0	0	0
385535ZZ5	Austin	TX		10/24/2017	06/20/2019	199,703	0	0	0	0	0	0	199,703	199,703	0	0	0
560222ZA2	Lincolnshire	IL		01/28/2016	06/01/2019	52,144	0	(0)	0	0	(0)	0	52,144	52,144	0	0	0
581222ZZ2	Baltimore	MD		08/22/2012	06/01/2019	73,009	0	0	0	0	0	0	73,009	73,009	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018	06/04/2019	68,435	0	0	0	0	0	0	68,435	68,435	0	0	0
696551ZZ6	Carlsbad	CA		10/17/2013	06/01/2019	43,114	0	0	0	0	0	0	43,114	43,114	0	0	0
983444ZZ6	Lehi	UT		02/24/2014	06/01/2019	66,959	0	0	0	0	0	0	66,959	66,959	0	0	0
0299999. Total - Mortgages With Partial Repayments						791,214	0	(0)	0	0	(0)	0	791,214	791,214	0	0	0
0599999. Total Mortgages						791,214	0	(0)	0	0	(0)	0	791,214	791,214	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	0	782,197	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	782,197	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
000000 00 0	Industrial Piping Inc.	Charlotte	NC	Industrial Piping Inc.		12/01/2016	0	0	136	0	0	39.000
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015	0	0	1,771,771	0	0	1.300
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017	0	0	402,393	0	0	0.370
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014	0	0	84,853	0	0	1.700
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit Feeder, LP		11/28/2018	0	0	102,621	0	0	0.970
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP		10/09/2018	0	0	63,863	0	0	1.340
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2	0	31,604	0	0	1.180
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Capital Partners III LP		07/18/2017	2	0	234,282	0	0	0.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	2,691,523	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	ALLOS III-Q L.P.	Cincinnati	OH	ALLOS III-Q L.P.		12/19/2018	0	0	195,000	0	0	4.780
000000 00 0	Blackstone Diversified Alternatives Issuer LLC	Columbia	MD	Blackstone Diversified Alternatives Issuer LLC		05/21/2019	0	2,088,000	0	0	0	0.161
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities III, LP		02/08/2019	0	0	518,269	0	0	0.110
000000 00 0	Bridge Growth Partners- Accedian Holdings, LLC	New York	NY	Bridge Growth Partners- Accedian Holdings, LLC		05/19/2017	3	0	133,779	0	0	2.860
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings II	New York	NY	Bridge Growth Partners L.P.-Accedian Holdings II		03/08/2019	3	0	794,999	0	0	2.860
000000 00 0	Cincinnati Cornerstone Investors BWV I, LLC	Cincinnati	OH	Cincinnati Cornerstone Investors BWV I, LLC		06/28/2019	0	500,000	0	0	0	10.780
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1	0	12,367	0	0	1.040
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1	0	52,238	0	0	6.030
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/19/2017	0	0	21,729	0	0	0.540
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018	0	0	500,000	0	0	0.700
000000 00 0	Goldner Hawn Fund VII L.P.	Minneapolis	MN	Goldner Hawn Fund VII L.P.		04/29/2019	0	778,718	0	0	0	3.440
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	0	0	75,000	0	0	0.450
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	0	0	270,000	0	0	0.340
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	0	0	72,092	0	0	4.650
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring Global Partners IX-B, LP		02/08/2019	0	0	148,548	0	0	0.280
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		03/23/2017	1	0	39,852	0	0	1.340
000000 00 0	Medley Aspect Management, LLC	New York	NY	Medley Aspect Management, LLC		07/15/2016	0	0	300	0	0	0.600
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3	0	13,500	0	0	29.710
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017	0	0	13,500	0	0	29.610
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3	0	375,000	0	0	0.230
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3	0	6,564	0	0	0.430
000000 00 0	OBIP, LP (Bolt Topco, LLC)	Cincinnati	OH	OBIP, LP (Bolt Topco, LLC)		06/27/2019	0	7,762,500	0	0	0	49.970
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.		07/21/2017	3	0	625,000	0	0	1.290
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP		02/28/2018	3	0	66,828	0	0	0.520
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Venture Fund I, LP		11/20/2017	0	0	26,765	0	0	6.640
000000 00 0	Residences ORC, LLC	Sunrise	FL	Residences ORC, LLC		05/03/2019	0	5,000,000	0	0	0	16.666

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3	0	173,810	0	0	0.710
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	0	71,170	0	0	0.760
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3	0	31,332	0	0	0.820
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III, LP		11/20/2018	3	0	46,843	0	0	0.750
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP		07/25/2018	0	0	205,909	0	0	0.550
000000 00 0	WCI One, LLC	Beverly Hills	CA	WCI One, LLC		08/24/2018	0	0	875,000	0	0	0.610
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								16,129,218	5,365,394	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Fund LP		12/05/2018	0	0	62,500	0	0	2.390
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Osprey Pointe Sandestin, LLC		12/19/2018	0	0	777,646	0	0	16.500
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA	PRCP-Arcadia Partners, LP		10/26/2016	0	0	120,000	0	0	40.000
000000 00 0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners, LP		04/02/2019	0	1,145,840	(620,404)	0	0	40.000
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners, LP		11/27/2017	0	0	103,600	0	0	40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners, LP		05/15/2019	0	401,913	7,380,732	0	0	40.000
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO	PRCP-CS Partners II, LP		09/15/2017	0	0	202,000	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners, LP		11/06/2015	0	0	281,834	0	0	40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP		05/15/2018	0	0	204,000	0	0	40.000
000000 00 0	PRCP-Everett Partners, L.P	Seattle	WA	PRCP-Everett Partners, L.P		07/21/2016	0	0	133,056	0	0	43.200
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners, LP		05/15/2018	0	0	131,600	0	0	40.000
000000 00 0	PRCP-Missouri Partners, L.P	St. Charles	MO	PRCP-Missouri Partners, L.P		10/15/2015	0	0	110,000	0	0	40.000
000000 00 0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners, LP		04/12/2019	0	493,117	4,600,513	0	0	40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017	0	0	59,600	0	0	40.000
000000 00 0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners, LP		03/20/2019	0	0	85,497	0	0	40.000
000000 00 0	PRCP-Stuart Partners, L.P	Stuart	FL	PRCP-Stuart Partners, L.P		12/06/2016	0	0	184,000	0	0	40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners, LP		08/29/2018	0	0	70,400	0	0	40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018	0	0	346,000	0	0	40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights		06/18/2018	0	0	44,800	0	0	40.000
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	PRCP – University Village, LP		09/11/2018	0	0	161,200	0	0	40.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,040,870	14,438,573	0	0	XXX
4499999. Subtotal - Unaffiliated								18,170,088	22,495,490	0	0	XXX
4599999. Subtotal - Affiliated								0	782,197	0	0	XXX
4699999. Totals								18,170,088	23,277,687	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH.	Distribution	02/01/1999	05/29/2019	394,000	0	0	0	0	0	0	394,000	394,000	0	0	0	351,197
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							394,000	0	0	0	0	0	0	394,000	394,000	0	0	0	351,197
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY.	NB Private Equity Credit Opportunities Fund LP	06/07/2017	06/28/2019	140,807	0	0	0	0	0	0	140,807	140,807	0	0	0	89,845
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH.	Northcreek Mezzanine Fund II, L.P.	01/31/2014	04/22/2019	317	0	0	0	0	0	0	317	317	0	0	0	21,214
000000 00 0	Sagard Credit Partners, LP	Toronto	ON.	Sagard Credit Partners, LP	10/09/2018	05/20/2019	243,680	0	0	0	0	0	0	243,680	243,680	0	0	0	16,841
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN.	Yukon Capital Partners II L.P.	07/17/2014	06/12/2019	230,126	0	0	0	0	0	0	230,126	230,126	0	0	0	84,043
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN.	Yukon Capital Partners III LP	07/18/2017	06/12/2019	189,712	0	0	0	0	0	0	189,712	189,712	0	0	0	61,508
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							804,642	0	0	0	0	0	0	804,642	804,642	0	0	0	273,451
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA.	Arclight Energy Partners Fund VI, LP	08/04/2015	06/04/2019	216,543	0	0	0	0	0	0	216,543	216,543	0	0	0	310,582
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH.	Cincy Tech Fund IV, LLC	03/18/2016	05/22/2019	26,193	0	0	0	0	0	0	26,193	26,193	0	0	0	291,879
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH.	Cintrifuse Syndicate Fund I, LLC	04/29/2013	04/03/2019	1,326	0	0	0	0	0	0	1,326	1,326	0	0	0	2,548
000000 00 0	Energy Impact Fund LP	New York	NY.	Energy Impact Fund LP	05/19/2017	06/30/2019	(110,872)	0	0	0	0	0	0	(110,872)	(110,872)	0	0	0	(136,499)
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA.	Foresite Capital Fund IV, LP	04/16/2018	04/19/2019	56,259	0	0	0	0	0	0	56,259	56,259	0	0	0	0
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA.	Gryphon Partners V, L.P.	08/29/2018	06/28/2019	88,183	0	0	0	0	0	0	88,183	88,183	0	0	0	4,173
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY.	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	05/24/2019	585,436	0	0	0	0	0	0	585,436	585,436	0	0	0	0
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY.	Medley Tactical Opportunities, LLC	11/16/2017	06/03/2019	4,439,890	0	0	0	0	0	0	4,439,890	4,439,890	0	0	0	1,447,310
000000 00 0	MOD Super Fast Pizza Holdings LLC	Bellevue	WA.	Transfer to Schedule D	12/21/2017	05/31/2019	1,500,050	0	0	0	0	0	0	1,500,050	1,500,050	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY.	NB Secondary Opportunities Fund III L.P.	05/23/2013	06/06/2019	7,760	0	0	0	0	0	0	7,760	7,760	0	0	0	444,968
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY.	NB Secondary Opportunities Fund IV L.P.	04/19/2017	06/17/2019	9,155	0	0	0	0	0	0	9,155	9,155	0	0	0	26,553
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY.	NB Strategic Co-Investment Partners III L.P.	01/28/2016	05/28/2019	98,361	0	0	0	0	0	0	98,361	98,361	0	0	0	(4,166)
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA.	Patriot Financial Partners II, L.P.	04/30/2014	05/09/2019	435,076	0	0	0	0	0	0	435,076	435,076	0	0	0	352,424
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH.	River Cities Capital Fund V, LP	12/31/2012	04/16/2019	57,456	0	0	0	0	0	0	57,456	57,456	0	0	0	85,044
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Solamere Capital Fund II, LP	08/19/2013	06/28/2019	34,514	0	0	0	0	0	0	34,514	34,514	0	0	0	118,365
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	08/19/2013	05/28/2019	21,162	0	0	0	0	0	0	21,162	21,162	0	0	0	111,098
000000 00 0	TS OpCo Holdings, LLC	Minneapolis	MN.	TS OpCo Holdings, LLC	09/28/2018	06/14/2019	65,160	0	0	0	0	0	0	65,160	65,160	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,531,652	0	0	0	0	0	0	7,531,652	7,531,652	0	0	0	3,054,279
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA.	PRCP-Arcadia Partners, LP	10/26/2016	06/10/2019	3,162,446	0	0	0	0	0	0	3,162,446	3,162,446	0	0	0	0
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA.	PRCP-Everett Partners, L.P.	07/21/2016	06/14/2019	2,407,388	0	0	0	0	0	0	2,407,388	2,407,388	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,569,834	0	0	0	0	0	0	5,569,834	5,569,834	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY.	Pretium Mortgage Credit Partners I, L.P.	12/04/2014	04/05/2019	296,267	0	0	0	0	0	0	296,267	296,267	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							296,267	0	0	0	0	0	0	296,267	296,267	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Monza Energy, LLC	Houston	TX.	Monza Energy, LLC	04/17/2018	06/26/2019	127,557	0	0	0	0	0	0	127,557	127,557	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							127,557	0	0	0	0	0	0	127,557	127,557	0	0	0	0
4499999. Subtotal - Unaffiliated							14,329,953	0	0	0	0	0	0	14,329,953	14,329,953	0	0	0	3,327,730
4599999. Subtotal - Affiliated							394,000	0	0	0	0	0	0	394,000	394,000	0	0	0	351,197
4699999. Totals							14,723,953	0	0	0	0	0	0	14,723,953	14,723,953	0	0	0	3,678,927

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 - All Other Government									
13509P EF 6	CANADA HOUSING TRUST NO 1		06/27/2019	RBC CAPITAL MARKETS		62,596,050	59,000,000	56,252	1FE
780097 BK 6	Monetary Authority of Singapore		06/01/2019	HSBC SECURITIES		291,037	0	0	2FE
Y4900E BV 6	HOUSING AND DEVELOPMENT BOARD	B	04/30/2019	DBS BANK		547,017	550,620	184	1FE
1099999. Total - Bonds - All Other Government						63,434,104	59,550,620	56,436	XXX
Bonds - Industrial and Miscellaneous									
05587T AC 0	BSPRT 19FL5 AS - CDO		05/20/2019	CREDIT SUISSE SECURITIES (USA)		1,500,000	1,500,000	0	1FE
08888# AA 4	BIDTELLECT, INC.		06/01/2019	VARIOUS		12,918	12,918	0	5GI
09260M AA 5	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU		05/21/2019	WELLS FARGO SECURITIES LLC		8,781,000	8,781,000	0	1FE
09260M AC 1	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU		05/21/2019	WELLS FARGO SECURITIES LLC		2,631,000	2,631,000	0	2FE
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021		06/28/2019	AFG Private Placement		1,842,857	1,842,857	0	1Z
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS		06/01/2019	VARIOUS		(2)	1	0	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS		06/01/2019	VARIOUS		(517)	10	0	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS		06/01/2019	CREDIT SUISSE		(60)	0	0	1FM
134999 ZD 6	CRANEMERE UK HLDGS	C	06/07/2019	AFG Private Placement		857,958	857,958	0	5GI
19421U AA 2	CASL 19A A1 - ABS		06/26/2019	BARCLAYS CAPITAL INC FIXED INC		995,164	1,000,000	0	1FE
25746U DB 2	DOMINION ENERGY INC		06/24/2019	CREDIT SUISSE SECURITIES (USA)		5,001,250	5,000,000	11,667	2FE
30069L AA 6	XAN 19RSO7 A - CDO	C	04/04/2019	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0	1FE
34956N AA 0	FORTRESS CREDIT BSL VII LTD. - CDO	C	06/21/2019	MITSUBISHI UFJ SECURITIES		4,000,000	4,000,000	0	1FE
44040H AA 0	HORZN 191 A - ABS		06/21/2019	MIZUHO SECURITIES USA INC		999,996	1,000,000	0	1FE
466365 AA 1	JIB FUNDING, LLC - ABS		06/28/2019	GUGGENHEIM		7,000,000	7,000,000	0	2FE
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO		(5,925)	0	0	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	VARIOUS		(8)	301	0	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	JEFFRIES & CO		(260,216)	0	0	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	VARIOUS		(29,323)	15	0	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	INTERNAL ACCOUNT		(21)	0	0	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019	INTERNAL ACCOUNT		(3,760)	0	0	1FM
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	Direct		0	1,744	0	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	Direct		0	614	0	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	JEFFRIES & CO		(11,663)	0	0	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019	VARIOUS		0	17	0	1FM
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025		05/08/2019	AFG Private Placement		990,000	1,000,000	0	3FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/12/2019	AFG Private Placement		1,200,000	1,200,000	0	1FE
63874L AA 2	NCMS 18TECH A - CMBS		04/03/2019	Amherst Securities Group LLC		991,875	1,000,000	1,916	1FM
71424# AA 3	PERMIAN HOLDCO 2 INC		06/30/2019	AFG Private Placement		6,846	6,846	0	5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		06/30/2019	AFG Private Placement		3,525	3,525	0	5GI
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		06/25/2019	AFG Private Placement		581,510	581,510	0	1PL
78397A AA 2	SCFET 191 A1 - ABS		04/03/2019	Bank of America Merrill Lynch		8,999,708	9,000,000	0	1FE
89656F AC 0	TRL 131 A1 - ABS		04/15/2019	Direct		0	0	0	1FE
89657B AA 2	TRL 191 A1 - ABS		04/02/2019	WELLS FARGO SECURITIES LLC		2,198,898	2,200,000	0	1FE
95058X AG 3	WEN 191 A21 - ABS		06/13/2019	GUGGENHEIM		1,000,000	1,000,000	0	2FE
98877G AA 6	Z CAPITAL CREDIT PARTNERS CLO 2019-1 LIM	C	06/19/2019	Amherst Securities Group LLC		12,500,000	12,500,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						62,783,010	63,120,317	13,582	XXX
Bonds - Bank Loans									
050777 ZZ 7	Avetta, LLC/Second Amendment Tranche B T		05/24/2019	Ares Capital Management		531,902	542,185	0	3FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
240888 ZZ 3	Datix Bidco Limited/Term Loan B3 5/19	D	05/28/2019	Ares Capital Management		296,381	300,895	0	3FE
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		04/15/2019	Ares Capital Management		281,155	286,892	0	3FE
05400K AE 0	Term Loan B : Avolon Ltd	C	05/03/2019	MORGAN STANLEY CO		1,198,500	1,200,000	0	2FE
055444 ZZ 9	Axiom Merger Sub Inc./Facility B Term Lo		04/04/2019	Ares Capital Management		451,889	468,810	0	3FE
11283H AF 4	Term Loan A : Brookfield Prpty		06/10/2019	WELLS FARGO SECURITIES LLC		389,000	400,000	0	3FE
14886M AM 3	Checkout Holdings		06/01/2019	Direct		29,686	0	0	4PL
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		06/15/2019	VARIOUS		(55,363)	(69,565)	0	4Z
15670B AD 4	CENTURYLINK 5/17 TLA		05/29/2019	CITIGROUP		896,120	897,242	0	3FE
16282F AH 4	CHECKOUT HOLDING CORP		04/01/2019	VARIOUS		4,187	0	0	5PL
23582L AK 7	Delay Draw Term Loan : Dana Corp		04/02/2019	CITIGROUP		399,500	400,000	0	2FE
293444 ZZ 1	Entertainment Partners Canada ULC/Canadi	A	05/08/2019	Ares Capital Management		321,103	331,034	0	3FE
315777 ZZ 8	Ferraro Fine Foods Corp./Second Amendmen		05/10/2019	Ares Capital Management		131,774	133,781	0	2FE
345999 ZZ 2	Foundation Risk Partners, Corp./Second A		05/01/2019	Ares Capital Management		191,502	203,050	0	3PL
36198M AD 9	Term Loan A : Gaming & Leisure		04/02/2019	JP Morgan		398,500	400,000	0	2FE
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		06/14/2019	VARIOUS		11,835	11,835	0	3PL
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**		06/21/2019	VARIOUS		1,801,469	1,824,525	0	2FE
455111 ZZ 0	Implus Footcare, LLC/Initial Term Loan 0		04/18/2019	Ares Capital Management		293,169	293,904	0	3FE
455333 ZZ 0	Implus Footcare, LLC/Spenco Incremental		04/18/2019	Ares Capital Management		45,620	45,735	0	3FE
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie		04/09/2019	Ares Capital Management		1,118,813	1,177,698	0	4FE
466022 ZZ 6	IVY HILL XV LIBOR 215 Class A 05/15/20		04/17/2019	AFG Private Placement		10,000,000	10,000,000	0	1FE
52729K AN 6	Term Loan B : Level 3 Financin		05/29/2019	VARIOUS		2,381,660	2,395,889	0	2FE
61506U AB 0	Montreign Resort Casino		05/08/2019	Stifel, Nicolaus & Co., Inc		508,500	600,000	0	5FE
661000 ZZ 5	NSM Insurance Group, LLC/Third Amendment		06/28/2019	Ares Capital Management		189,824	193,698	0	3Z
661333 ZZ 0	NSM Sub Holdings Corp./2019 Incremental		05/01/2019	Ares Capital Management		596,114	609,151	0	3FE
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa		06/17/2019	Ares Capital Management		148,079	148,268	0	3FE
705444 ZZ 3	Pegasus Global Enterprise Holdings, LLC/		05/24/2019	Ares Capital Management		537,648	551,875	0	2FE
78249L AB 6	RUSSELL INVESTMENTS		04/03/2019	MORGAN STANLEY CO		398,000	400,000	0	3FE
815333 ZZ 5	SOS Security Holdings, LLC/Delayed Draw		06/25/2019	Ares Capital Management		69,887	69,887	0	3FE
815888 ZZ 8	SOS Security Holdings, LLC/Term Loan 4/1	C	06/01/2019	Ares Capital Management		954,144	985,479	0	3FE
818555 ZZ 0	SecurAmerica, LLC/Delayed Draw Term Loan	C	04/18/2019	Ares Capital Management		17,230	17,426	0	2FE
870999 ZZ 5	TerSera Therapeutics LLC/Third Amendment		04/01/2019	Ares Capital Management		19,827	20,485	0	3FE
87239P AD 6	VISTRA OPERATIONS CO LLC TL B STRIP*A&E*		04/03/2019	CREDIT SUISSE SECURITIES (USA)		597,000	600,000	0	2FE
893444 ZZ 5	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		05/08/2019	Ares Capital Management		1,618,897	1,668,966	0	3FE
91839* AA 4	VPROP Operating, LLC/New Loan 11/17		06/03/2019	Capitalized Interest		3,205	3,205	0	2FE
92645D AE 9	Victory Capital Holdings, Inc		06/11/2019	BARCLAYS CAPITAL INC FIXED INC		891,000	900,000	0	3FE
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		05/31/2019	Ares Capital Management		1,854	1,854	0	3PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		06/13/2019	VARIOUS		2,482	2,482	0	3PL
BL2870 02 2	NEXSTAR BROADCASTING INC TL B 1L		06/21/2019	Bank of America Merrill Lynch		796,000	800,000	0	3FE
BL2967 88 5	SpareFoot, LLC/Incremental Term Loan 2/1		04/02/2019	Ares Capital Management		22,338	22,678	0	3FE
C9413P AZ 6	VALEANT PHARMACEUTICALS	C	06/05/2019	BARCLAYS CAPITAL INC FIXED INC		399,000	400,000	0	3FE
8299999. Total - Bonds - Bank Loans						28,889,431	29,239,363	0	XXX
8399997. Total - Bonds - Part 3						155,106,545	151,910,301	70,019	XXX
8399999. Total - Bonds						155,106,545	151,910,301	70,019	XXX

Preferred Stocks - Industrial and Miscellaneous

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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)
29402T 2# 5	ENVEN ENERGY CORPORATION		06/30/2019	AFG Private Placement	21,842.000	353,832	0.00	0	P5V
29402T 2# 5	ENVEN ENERGY CORPORATION		06/30/2019	VARIOUS	604,274.500	7,382,343	0.00	0	P1ZV
44987# 10 1	IPI ACQUISITION INC		06/01/2019	Private Placement	1,500.000	4,500	0.00	0	RP5*A
609300 ZZ 4	MONELION SERIES C		05/10/2019	AFG Private Placement	67,620.000	3,499,998	0.00	0	P4ZA
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		06/01/2019	VARIOUS	4,877.077	24,622	0.00	0	P1ZV
693475 AM 7	PNC FINANCIAL SERVICES GROUP INC		06/01/2019	JP MORGAN SECURITIES INC		0	0.00	16,167	P2FEV
693475 AM 7	PNC FINANCIAL SERVICES GROUP INC		06/01/2019	JP MORGAN SECURITIES INC	4,000,000.000	4,000,000	0.00	0	P2FEV
88429@ 12 2	THIRD POLE, INC		06/01/2019	Private Placement	30,000.000	600,000	0.00	0	P1ZV
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						15,865,295	XXX	16,167	XXX
8999997. Total - Preferred Stocks - Part 3						15,865,295	XXX	16,167	XXX
8999999. Total - Preferred Stocks						15,865,295	XXX	16,167	XXX
Common Stocks - Industrial and Miscellaneous									
00163U 10 6	AMAG PHARMACEUTICALS ORD		06/17/2019	RAYMOND JAMES & ASSOCIATES INC	15,000.000	136,611	XXX	0	L
00287Y 10 9	ABBVIE ORD		06/26/2019	ISI GROUP INC	20,000.000	1,341,942	XXX	0	L
03676B 10 2	ANTERO MIDSTREAM ORD		06/26/2019	VE CAPITAL	11,000.000	135,817	XXX	0	L
124857 20 2	CBS CL B ORD		06/11/2019	WOLFE TRAHAN SECURITIES	40,000.000	1,931,164	XXX	0	L
12654A 10 1	CNX MIDSTREAM PARTNERS UNT		04/02/2019	VE CAPITAL	1,000.000	15,181	XXX	0	L
126650 10 0	CVS HEALTH ORD		06/05/2019	Strategas Securities LLC	25,000.000	1,333,415	XXX	0	L
133999 ZA 3	CGL HOLDINGS V CLASS A		06/27/2019	AFG Private Placement	2,579.000	2,578,543	XXX	0	V
133999 ZB 1	CGL HOLDINGS VI CLASS B		06/27/2019	AFG Private Placement	421.000	421,457	XXX	0	V
23311P 10 0	DCP MIDSTREAM UNT		05/29/2019	VE CAPITAL	1,000.000	30,800	XXX	0	L
292480 10 0	ENABLE MIDSTREAM PARTNERS COM UNT		05/31/2019	VE CAPITAL	5,000.000	68,249	XXX	0	L
29402T 10 9	ENVEN ENERGY CL A ORD		06/19/2019	B.RILEY & CO., LLC	50,000.000	547,042	XXX	0	V
29402T 11 7	ENVEN ENERGY SRS B EQ WARRANT 144A		06/19/2019	B.RILEY & CO., LLC	50,000.000	668	XXX	0	V
29402T 30 7	ENVEN ENERGY SRS A EQ WARRANT 144A		06/19/2019	B.RILEY & CO., LLC	50,000.000	2,291	XXX	0	V
29414J 10 7	ENVIVA PARTNERS UNT		06/21/2019	VE CAPITAL	1,000.000	29,873	XXX	0	L
371927 10 4	GENESIS ENERGY UNT		06/04/2019	VE CAPITAL	500.000	10,945	XXX	0	L
389375 10 6	GRAY TELEVISION ORD		06/11/2019	WOLFE TRAHAN SECURITIES	64,000.000	1,044,965	XXX	0	L
428104 10 3	HESS MIDSTREAM PARTNERS UNT		06/26/2019	VE CAPITAL	2,000.000	40,127	XXX	0	L
606366 ZZ 8	MOD Pizza		05/01/2019	AFG Private Placement	10,720.000	1,500,050	XXX	0	V
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD		06/11/2019	VARIOUS	14,000.000	1,385,286	XXX	0	L
65506L 10 5	NOBLE MIDSTREAM PARTNERS UNT		04/29/2019	VE CAPITAL	500.000	17,722	XXX	0	L
682680 10 3	ONEOK ORD		06/03/2019	VE CAPITAL	5,000.000	321,369	XXX	0	L
693656 10 0	PVH ORD		05/30/2019	ISI GROUP INC	12,500.000	1,073,433	XXX	0	L
695114 ZZ 4	PACIFICO INC		04/01/2019	VARIOUS		2,119	XXX	0	V
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		04/18/2019	VE CAPITAL	1,000.000	49,276	XXX	0	L
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		05/30/2019	VE CAPITAL	5,000.000	116,016	XXX	0	L
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		06/11/2019	VE CAPITAL	500.000	9,795	XXX	0	L
876030 10 7	TAPESTRY ORD		06/06/2019	VARIOUS	35,000.000	1,025,671	XXX	0	L
87612G 10 1	TARGA RESOURCES ORD		04/03/2019	VE CAPITAL	500.000	20,240	XXX	0	L
88870P 10 6	TIVO ORD		05/10/2019	CORNERSTONE MACRO	100,000.000	756,490	XXX	0	L
92553P 20 1	VIACOM CL B ORD		06/11/2019	VARIOUS	43,000.000	1,251,495	XXX	0	L
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT		04/24/2019	VE CAPITAL	1,000.000	32,878	XXX	0	L
G1890L 10 7	CAPRI HOLDINGS LTD	D	05/30/2019	Strategas Securities LLC	15,000.000	510,036	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						17,740,962	XXX	0	XXX

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)
9799997.	Total - Common Stocks - Part 3					17,740,962	XXX	0	XXX
9799999.	Total - Common Stocks					17,740,962	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					33,606,257	XXX	16,167	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					188,712,802	XXX	86,185	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FN 511797 - RMBS		06/01/2019.	Paydown		451	451	451	443	0	9	0	9	0	451	0	0	0	11	05/01/2031.	1
31388D ZU 5	FN 602055 - RMBS		06/01/2019.	Paydown		622	622	635	613	0	9	0	9	0	622	0	0	0	17	09/01/2031.	1
31388G VW 8	FN 604629 - RMBS		06/01/2019.	Paydown		213	213	212	47	0	166	0	166	0	213	0	0	0	5	09/01/2031.	1
31388K WT 5	FN 607358 - RMBS		06/01/2019.	Paydown		359	359	368	273	0	86	0	86	0	359	0	0	0	10	10/01/2031.	1
31390V ER 1	FN 657244 - RMBS		06/01/2019.	Paydown		261	261	264	210	0	50	0	50	0	261	0	0	0	7	09/01/2032.	1
0599999.	Total - Bonds - U.S. Government					1,906	1,906	1,931	1,586	0	320	0	320	0	1,906	0	0	0	50	XXX	XXX
Bonds - All Other Government																					
13509P EG 4	CANADA HOUSING TRUST NO 1		06/15/2019.	Maturity @ 100.00		60,000,000	60,000,000	60,293,100	60,028,495	0	(28,495)	0	(28,495)	0	60,000,000	0	0	0	585,000	06/15/2019.	1FE
780097 BK 6	Monetary Authority of Singapore		06/14/2019.	Maturity @ 100.00		292,365	289,038	291,037	0	0	1,328	0	1,328	0	292,365	0	0	0	0	03/22/2025.	2FE
EJ2382 59 0	HOUSING & DEV 1.52 06/18/19	B	06/18/2019.	Maturity @ 100.00		2,925,369	2,916,940	2,886,041	2,922,557	0	2,811	0	2,811	0	2,925,369	0	0	0	22,217	06/18/2019.	1FE
Y31714 AM 3	HOUSING AND DEVELOPMENT BOARD	B	05/28/2019.	Maturity @ 100.00		365,664	363,663	380,049	366,318	0	(653)	0	(653)	0	365,664	0	0	0	3,030	05/28/2019.	1FE
1099999.	Total - Bonds - All Other Government					63,583,397	63,569,641	63,850,227	63,317,370	0	(25,009)	0	(25,009)	0	63,583,398	0	0	0	610,247	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C XS 4	CALIFORNIA ST		06/03/2019.	Direct		1,335,000	1,335,000	1,335,000	1,335,005	0	1	0	1	0	1,335,000	0	0	0	14,050	12/01/2031.	1FE
68609T HV 3	OREGON ST		06/03/2019.	Direct		5,000	5,000	5,283	5,280	0	(12)	0	(12)	0	5,000	0	0	0	108	06/01/2049.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,340,000	1,340,000	1,340,283	1,340,285	0	(11)	0	(11)	0	1,340,000	0	0	0	14,158	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		06/01/2019.	Paydown		54,699	54,699	54,699	54,699	0	(0)	0	(0)	0	54,699	0	0	0	737	07/01/2043.	1FE
051687 DB 4	AURORA ILL SINGLE FAMILY MTG REV - MBS		06/01/2019.	Paydown		2,772	2,772	2,814	2,806	0	(34)	0	(34)	0	2,772	0	0	0	65	12/01/2039.	1FE
130333 BW 6	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		06/03/2019.	Direct		70,000	70,000	70,285	70,058	0	(14)	0	(14)	0	70,000	0	0	0	1,717	08/01/2028.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		06/01/2019.	Paydown		3,668	3,668	3,668	3,668	0	0	0	0	0	3,668	0	0	0	41	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		06/01/2019.	Paydown		5,809	5,809	5,795	5,798	0	12	0	12	0	5,809	0	0	0	71	02/01/2042.	1FE
196479 E6 2	COLORADO HSG & FIN AUTH		06/01/2019.	Direct		155,000	155,000	168,297	169,271	0	(1,028)	0	(1,028)	0	155,000	0	0	0	3,158	05/01/2048.	1FE
196479 N9 6	COLORADO HSG & FIN AUTH		06/01/2019.	Direct		90,000	90,000	95,323	94,686	0	(253)	0	(253)	0	90,000	0	0	0	1,817	11/01/2048.	1FE
19647P BA 0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/01/2019.	Paydown		26,030	25,944	25,816	25,739	0	291	0	291	0	26,030	0	0	0	340	02/01/2044.	1FE
19647P BH 5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2019.	VARIOUS		6,800	6,800	6,800	6,800	0	0	0	0	0	6,800	0	0	0	98	06/01/2056.	1FE
19647P BK 8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2019.	Call @ 100.00		13,461	13,461	13,461	12,729	0	4	0	4	0	12,733	0	728	728	168	09/01/2056.	1FE
19647P BQ 5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		06/03/2019.	Call @ 100.00		42,569	42,569	42,569	42,568	0	0	0	0	0	42,568	0	1	1	597	11/01/2045.	1FE
20774W G9 6	CONNECTICUT ST HSG FIN AUTH		06/01/2019.	Direct		450,000	450,000	468,471	455,072	0	(553)	0	(553)	0	450,000	0	0	0	2,805	11/15/2040.	1FE
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2019.	Direct		155,000	155,000	157,426	157,329	0	(388)	0	(388)	0	155,000	0	0	0	1,600	11/15/2035.	1FE
20775B N8 5	CONN ST HSG FIN AUTH HSG MTG FIN PG		06/13/2019.	Direct		430,000	430,000	457,731	442,848	0	(1,697)	0	(1,697)	0	430,000	0	0	0	6,738	11/15/2032.	1FE
20775C B6 0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2019.	Direct		10,000	10,000	10,530	10,465	0	(18)	0	(18)	0	10,000	0	0	0	101	11/15/2039.	1FE
20775C XL 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2019.	Direct		360,000	360,000	392,270	372,475	0	(623)	0	(623)	0	360,000	0	0	0	5,888	05/15/2047.	1FE
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		06/13/2019.	Direct		45,000	45,000	47,643	47,170	0	(94)	0	(94)	0	45,000	0	0	0	706	11/15/2041.	1FE
23410B CH 2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA		06/03/2019.	Direct		170,000	170,000	182,614	172,960	0	(711)	0	(711)	0	170,000	0	0	0	1,685	06/01/2035.	1FE
246395 WY 9	DELAWARE ST HSG AUTH REV		06/03/2019.	Direct		10,000	10,000	10,396	10,125	0	(33)	0	(33)	0	10,000	0	0	0	252	07/01/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
25477P HN 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		06/01/2019.	Direct		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	480	11/01/2036.	1FE
31392C EM 2	FNW 02W2 AF5 - CMO/RMBS		06/01/2019.	Paydown		6,110	6,110	5,868	5,824	0	286	0	286	0	6,110	0	0	0	164	06/25/2032.	1
31397P PN 4	FHM M012 AA2 - CMBS		06/01/2019.	Paydown		99,007	99,007	94,304	95,932	0	3,075	0	3,075	0	99,007	0	0	0	670	08/15/2051.	1
31397P PP 9	FHM M012 AA3 - CMBS		06/01/2019.	Paydown		264,017	264,017	264,017	264,017	0	0	0	0	0	264,017	0	0	0	2,958	08/15/2051.	1
31397P PV 6	FHM M012 A31 - CMBS		06/01/2019.	Paydown		49,503	49,503	49,732	49,728	0	(225)	0	(225)	0	49,503	0	0	0	523	08/15/2051.	1
34074M QB 0	FLORIDA HSG FIN CORP REV		06/01/2019.	Direct		160,000	160,000	160,000	160,001	0	(0)	0	(0)	0	160,000	0	0	0	2,904	07/01/2037.	1FE
373539 2E 4	GEORGIA ST HSG & FIN AUTH REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	143	12/01/2045.	1FE
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	50	06/01/2039.	1FE
373539 Y2 5	GEORGIA ST HSG & FIN AUTH REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	150	06/01/2045.	1FE
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	201	06/01/2029.	1FE
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI		06/01/2019.	Paydown		24,069	24,069	24,069	24,069	0	0	0	0	0	24,069	0	0	0	264	07/01/2037.	1FE
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS		06/01/2019.	Paydown		137,633	137,633	137,633	137,633	0	(1)	0	(1)	0	137,633	0	0	0	1,911	12/01/2043.	1FE
45201Y F3 6	ILLINOIS HSG DEV AUTH REV		06/01/2019.	Direct		315,000	315,000	324,878	323,653	0	(381)	0	(381)	0	315,000	0	0	0	6,557	02/01/2034.	1FE
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2019.	Paydown		45,572	45,572	45,572	45,568	0	4	0	4	0	45,572	0	0	0	597	02/01/2047.	1FE
45201Y R3 3	ILLINOIS HSG DEV AUTH REV		06/01/2019.	Direct		120,000	120,000	128,397	129,472	0	(321)	0	(321)	0	120,000	0	0	0	2,409	10/01/2048.	1FE
45201Y S5 7	ILLINOIS HSG DEV AUTH REV		06/01/2019.	Direct		65,000	65,000	68,366	68,037	0	(152)	0	(152)	0	65,000	0	0	0	1,456	08/01/2048.	1FE
45201Y X8 5	ILLINOIS HSG DEV AUTH REV		04/01/2019.	Direct		45,000	45,000	48,081	47,973	0	(66)	0	(66)	0	45,000	0	0	0	878	10/01/2048.	1FE
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS		06/01/2019.	Paydown		18,698	18,698	17,727	17,756	0	941	0	941	0	18,698	0	0	0	201	06/01/2043.	1FE
45203F AM 8	ILLINOIS HSG DEV AUTH CAP FD REV		06/01/2019.	Direct		785,000	785,000	757,737	770,044	0	639	0	639	0	785,000	0	0	0	20,136	09/01/2025.	1FE
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2019.	Paydown		5,487	5,487	5,487	5,487	0	0	0	0	0	5,487	0	0	0	69	02/01/2031.	1FE
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2019.	Paydown		9,069	9,069	9,069	9,099	0	(30)	0	(30)	0	9,069	0	0	0	130	07/01/2032.	1FE
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2019.	Paydown		19,091	19,091	19,091	19,091	0	0	0	0	0	19,091	0	0	0	269	07/01/2032.	1FE
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/03/2019.	Call @ 100.00		18,271	18,271	18,271	18,271	0	0	0	0	0	18,271	0	(0)	(0)	309	03/01/2059.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		06/03/2019.	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	193	02/01/2042.	1FE
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL		06/01/2019.	Paydown		10,125	10,125	10,125	15,459	0	0	0	0	0	10,125	0	0	0	105	02/01/2033.	1FE
49130T ME 3	KENTUCKY HSG CORP HSG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	9	01/01/2028.	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	562	07/01/2033.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		06/03/2019.	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	189	11/01/2041.	1FE
49130T VQ 6	KENTUCKY HSG CORP HSG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	81	07/01/2037.	1FE
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2019.	Paydown		35,626	35,626	34,854	34,868	0	758	0	758	0	35,626	0	0	0	480	12/01/2038.	1FE
56052E 7K 8	MAINE ST HSG AUTH MTG PUR		06/01/2019.	Direct		120,000	120,000	124,559	122,453	0	(176)	0	(176)	0	120,000	0	0	0	1,953	11/15/2043.	1FE
56052F BR 5	MAINE ST HSG AUTH MTG PUR		06/01/2019.	Direct		25,000	25,000	26,350	26,193	0	(163)	0	(163)	0	25,000	0	0	0	555	11/15/2045.	1FE
56052F CE 3	MAINE ST HSG AUTH MTG PUR		06/01/2019.	Direct		65,000	65,000	66,977	66,748	0	(205)	0	(205)	0	65,000	0	0	0	1,181	11/15/2035.	1FE
56052F DF 9	MAINE ST HSG AUTH MTG PUR		06/01/2019.	Direct		20,000	20,000	21,200	20,541	0	(63)	0	(63)	0	20,000	0	0	0	367	11/15/2045.	1FE
57419P K2 4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/28/2019.	Direct		375,000	375,000	397,395	380,792	0	(3,072)	0	(3,072)	0	375,000	0	0	0	13,435	03/01/2041.	1FE
57419R 3B 9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/28/2019.	Direct		285,000	285,000	301,616	301,133	0	(837)	0	(837)	0	285,000	0	0	0	4,141	09/01/2048.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2019.	Call @ 100.00		4,659	4,659	4,659	4,659	0	0	0	0	0	4,659	0	(0)	(0)	77	11/01/2058.	1FE
57419R JY 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/28/2019.	Direct		170,000	170,000	175,857	173,079	0	(575)	0	(575)	0	170,000	0	0	0	3,194	09/01/2044.	1FE
57419R YB 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/28/2019.	Direct		180,000	180,000	190,553	189,781	0	(1,460)	0	(1,460)	0	180,000	0	0	0	3,487	09/01/2045.	1FE
574204 VT 7	MARYLAND ST DEPT TRANSN CONS TRANSN		05/15/2019.	Call @ 100.00		2,600,000	2,600,000	2,782,728	2,608,385	0	(8,385)	0	(8,385)	0	2,600,000	0	0	0	52,000	05/15/2021.	1FE
57587A A8 1	MASSACHUSETTS ST HSG FIN AGY HSG REV		06/03/2019.	Direct		25,000	25,000	26,375	26,218	0	(53)	0	(53)	0	25,000	0	0	0	500	12/01/2048.	1FE
592113 AV 6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	6	03/15/2028.	1FE
59259N AY 9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		04/01/2019.	Direct		4,155,000	4,155,000	5,078,835	4,290,510	0	(26,454)	0	(26,454)	0	4,155,000	0	0	0	124,650	04/01/2020.	1FE
594653 6J 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2019.	Direct		80,000	80,000	84,314	83,345	0	(217)	0	(217)	0	80,000	0	0	0	1,438	06/01/2046.	1FE
594653 7K 7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2019.	Direct		255,000	255,000	269,703	269,324	0	(785)	0	(785)	0	255,000	0	0	0	4,619	06/01/2046.	1FE
594654 BE 4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2019.	Direct		200,000	200,000	213,272	210,925	0	(522)	0	(522)	0	200,000	0	0	0	3,340	06/01/2048.	1FE
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2019.	Direct		115,000	115,000	122,079	121,141	0	(267)	0	(267)	0	115,000	0	0	0	2,257	12/01/2048.	1FE
594654 DQ 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/03/2019.	Direct		250,000	250,000	263,808	263,318	0	(535)	0	(535)	0	250,000	0	0	0	6,198	06/01/2049.	1FE
59465M D3 6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		06/01/2019.	Direct		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,663	10/01/2022.	1FE
60415N 4Z 2	MINNESOTA ST HSG FIN AGY		06/01/2019.	Direct		20,000	20,000	20,319	20,031	0	(16)	0	(16)	0	20,000	0	0	0	513	07/01/2034.	1FE
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		46,061	46,061	45,008	44,888	0	1,173	0	1,173	0	46,061	0	0	0	575	09/01/2044.	1FE
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		257,183	257,182	256,764	256,671	0	511	0	511	0	257,183	0	0	0	2,695	11/01/2044.	1FE
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		346,794	346,791	346,486	346,455	0	339	0	339	0	346,794	0	0	0	4,434	02/01/2045.	1FE
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		210,149	210,149	208,845	208,865	0	1,285	0	1,285	0	210,149	0	0	0	2,645	04/01/2045.	1FE
60416Q GF 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		241,586	241,586	241,586	241,586	0	(0)	0	(0)	0	241,586	0	0	0	2,987	11/01/2045.	1FE
60416Q GG 3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		249,432	249,432	249,432	249,432	0	(0)	0	(0)	0	249,432	0	0	0	3,153	02/01/2046.	1FE
60416Q GJ 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		137,772	137,772	137,772	137,772	0	(0)	0	(0)	0	137,772	0	0	0	1,319	08/01/2046.	1FE
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		114,540	114,540	109,948	109,515	0	5,024	0	5,024	0	114,540	0	0	0	1,137	10/01/2046.	1FE
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		68,584	68,583	68,583	68,583	0	0	0	0	0	68,584	0	0	0	845	03/01/2047.	1FE
60416Q GY 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2019.	Paydown		102,398	102,399	102,399	102,399	0	(0)	0	(0)	0	102,398	0	0	0	1,203	12/01/2047.	1FE
60416S B6 6	MINNESOTA ST HSG FIN AGY		05/01/2019.	Direct		55,000	55,000	58,115	58,083	0	(98)	0	(98)	0	55,000	0	0	0	3	01/01/2049.	1FE
60416S BE 9	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		50,000	50,000	53,202	51,101	0	(315)	0	(315)	0	50,000	0	0	0	1,078	07/01/2040.	1FE
60416S BU 3	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		90,000	90,000	92,865	91,429	0	(294)	0	(294)	0	90,000	0	0	0	1,427	07/01/2031.	1FE
60416S HX 1	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		245,000	245,000	266,989	252,464	0	(937)	0	(937)	0	245,000	0	0	0	5,053	01/01/2045.	1FE
60416S KD 1	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		30,000	30,000	31,667	31,291	0	(168)	0	(168)	0	30,000	0	0	0	619	01/01/2041.	1FE
60416S MZ 0	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		405,000	405,000	426,048	419,934	0	(1,736)	0	(1,736)	0	405,000	0	0	0	7,319	01/01/2046.	1FE
60416S PH 7	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		25,000	25,000	25,000	25,001	0	(0)	0	(0)	0	25,000	0	0	0	383	07/01/2031.	1FE
60416S TC 4	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		130,000	130,000	137,706	134,294	0	(515)	0	(515)	0	130,000	0	0	0	2,689	01/01/2047.	1FE
60416S UA 6	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		45,000	45,000	45,000	45,001	0	(0)	0	(0)	0	45,000	0	0	0	717	07/01/2030.	1FE
60416S WB 2	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		15,000	15,000	15,000	15,000	0	(0)	0	(0)	0	15,000	0	0	0	248	01/01/2030.	1FE
60416S WD 8	MINNESOTA ST HSG FIN AGY		06/03/2019.	Direct		210,000	210,000	225,683	222,504	0	(869)	0	(869)	0	210,000	0	0	0	4,264	01/01/2048.	1FE
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/01/2019.	Paydown		15,333	15,333	15,333	15,333	0	0	0	0	0	15,333	0	0	0	172	12/01/2032.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/03/2019.	Direct		75,000	75,000	79,642	77,536	0	(271)	0	(271)	0	75,000	0	0	0	487	12/01/2038.	1FE
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Paydown		81,218	81,218	80,840	80,761	0	457	0	457	0	81,218	0	0	0	888	10/01/2034.	1FE
60637B EZ 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Direct		55,000	55,000	60,476	58,378	0	(454)	0	(454)	0	55,000	0	0	0	1,237	11/01/2040.	1FE
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Paydown		44,391	44,391	44,391	44,391	0	(0)	0	(0)	0	44,391	0	0	0	543	08/01/2036.	1FE
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Direct		35,000	35,000	36,113	35,984	0	(104)	0	(104)	0	35,000	0	0	0	670	05/01/2038.	1FE
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/03/2019.	Direct		35,000	35,000	36,736	36,398	0	(158)	0	(158)	0	35,000	0	0	0	440	11/01/2045.	1FE
60637B HV 5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Direct		190,000	190,000	206,104	200,570	0	(745)	0	(745)	0	190,000	0	0	0	3,904	11/01/2036.	1FE
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2019.	Direct		70,000	70,000	74,983	73,979	0	(220)	0	(220)	0	70,000	0	0	0	1,414	05/01/2047.	1FE
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		05/01/2019.	Direct		25,000	25,000	26,460	26,434	0	(46)	0	(46)	0	25,000	0	0	0	452	05/01/2049.	1FE
61212R 3Q 7	MONTANA ST BRD HSG		06/03/2019.	Direct		120,000	120,000	121,879	121,561	0	(159)	0	(159)	0	120,000	0	0	0	1,525	12/01/2043.	1FE
61212R T9 7	MONTANA ST BRD HSG		06/03/2019.	Direct		10,000	10,000	10,422	10,223	0	(37)	0	(37)	0	10,000	0	0	0	192	12/01/2027.	1FE
61212R X7 6	MONTANA ST BRD HSG		06/03/2019.	Direct		90,000	90,000	94,585	92,207	0	(173)	0	(173)	0	90,000	0	0	0	1,512	12/01/2038.	1FE
613907 BU 7	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F		06/03/2019.	Direct		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,275	06/01/2031.	1FE
63968M EV 7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/03/2019.	Direct		55,000	55,000	58,264	56,375	0	(299)	0	(299)	0	55,000	0	0	0	878	03/01/2043.	1FE
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		06/03/2019.	Direct		60,000	60,000	63,830	63,336	0	(148)	0	(148)	0	60,000	0	0	0	1,206	09/01/2048.	1FE
641279 LM 4	NEVADA HSG DIV SINGLE FAMILY MTG REV		06/01/2019.	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,393	10/01/2029.	1FE
641279 LR 3	NEVADA HSG DIV SINGLE FAMILY MTG REV		06/01/2019.	Direct		455,000	455,000	490,349	474,976	0	(982)	0	(982)	0	455,000	0	0	0	7,963	04/01/2044.	1FE
646129 6Y 7	NEW JERSEY ST HSG & MTG FIN AGY REV		06/01/2019.	Direct		125,000	125,000	130,575	126,773	0	(148)	0	(148)	0	125,000	0	0	0	2,656	10/01/2032.	1FE
647200 2F 0	NEW MEXICO MTG FIN AUTH		06/03/2019.	Direct		15,000	15,000	16,109	15,562	0	(109)	0	(109)	0	15,000	0	0	0	351	03/01/2044.	1FE
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		21,363	21,363	20,600	20,623	0	740	0	740	0	21,363	0	0	0	222	12/01/2035.	1FE
647200 3H 5	NEW MEXICO MTG FIN AUTH		06/03/2019.	Direct		60,000	60,000	62,711	61,849	0	(225)	0	(225)	0	60,000	0	0	0	1,035	03/01/2045.	1FE
647200 3M 4	NEW MEXICO MTG FIN AUTH		06/03/2019.	Call @ 100.00		75,000	75,000	75,000	74,830	0	2	0	2	0	74,832	0	168	168	951	09/01/2041.	1FE
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		22,843	22,843	22,329	22,343	0	500	0	500	0	22,843	0	0	0	309	02/01/2037.	1FE
647200 3P 7	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		142,399	142,399	142,399	142,399	0	0	0	0	0	142,399	0	0	0	1,810	09/01/2037.	1FE
647200 4R 2	NEW MEXICO MTG FIN AUTH		06/03/2019.	Direct		55,000	55,000	56,839	56,887	0	(189)	0	(189)	0	55,000	0	0	0	990	03/01/2046.	1FE
647200 6Z 2	NEW MEXICO MTG FIN AUTH		06/03/2019.	Direct		60,000	60,000	63,997	63,629	0	(235)	0	(235)	0	60,000	0	0	0	1,142	03/01/2048.	1FE
647200 7V 0	NEW MEXICO MTG FIN AUTH		04/01/2019.	Direct		65,000	65,000	69,014	68,684	0	(216)	0	(216)	0	65,000	0	0	0	1,308	01/01/2049.	1FE
647200 N4 2	NEW MEXICO MTG FIN AUTH		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	185	03/01/2030.	1FE
647200 P6 5	NEW MEXICO MTG FIN AUTH		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	371	09/01/2028.	1FE
647200 P8 1	NEW MEXICO MTG FIN AUTH		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	49	03/01/2028.	1FE
647200 V3 5	NEW MEXICO MTG FIN AUTH		06/03/2019.	Direct		60,000	60,000	63,527	61,294	0	(197)	0	(197)	0	60,000	0	0	0	1,154	03/01/2043.	1FE
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		1,711	1,711	1,645	1,646	0	65	0	65	0	1,711	0	0	0	19	02/01/2043.	1FE
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		35,694	35,694	34,695	34,844	0	851	0	851	0	35,694	0	0	0	376	07/01/2043.	1FE
647200 X5 8	NEW MEXICO MTG FIN AUTH - MBS		06/01/2019.	Paydown		31,015	31,015	31,015	31,015	0	(0)	0	(0)	0	31,015	0	0	0	317	10/01/2034.	1FE
64986M K3 8	NEW YORK ST HSG FIN AGY REV		06/01/2019.	Direct		55,000	55,000	53,625	54,126	0	33	0	33	0	55,000	0	0	0	1,238	11/15/2027.	1FE
649883 D8 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		06/01/2019.	Direct		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	3,946	10/01/2034.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
649883 F2 6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		06/01/2019.	VARIOUS		(148,902)	(148,902)	(159,608)	7,020	0	(1,080)	0	(1,080)	0	(160,370)	0	11,468	11,468	2,884	10/01/2034.	1FE
649883 F2 6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		06/01/2019.	Call @ 100.00		493,902	493,902	507,963	504,455	0	2,181	0	2,181	0	509,547	0	(15,646)	(15,646)	(8,671)	10/01/2034.	1FE
649883 H6 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		06/01/2019.	Direct		105,000	105,000	108,206	107,474	0	(330)	0	(330)	0	105,000	0	0	0	1,911	10/01/2035.	1FE
658207 LZ 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/01/2019.	Direct		40,000	40,000	42,440	40,627	0	(213)	0	(213)	0	40,000	0	0	0	985	07/01/2028.	1FE
658207 SL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/03/2019.	Direct		260,000	260,000	274,804	269,706	0	(1,928)	0	(1,928)	0	260,000	0	0	0	4,672	07/01/2039.	1FE
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/01/2019.	Direct		55,000	55,000	59,459	58,589	0	(408)	0	(408)	0	55,000	0	0	0	1,138	07/01/2047.	1FE
658546 RJ 7	NORTH CENT TEX HEALTH FAC DEV CORP REV		06/03/2019.	Direct		1,100,000	1,100,000	1,289,750	1,147,722	0	(8,122)	0	(8,122)	0	1,100,000	0	0	0	30,250	06/01/2021.	1
658877 EZ 4	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		06/01/2019.	Direct		165,000	165,000	170,108	166,270	0	(153)	0	(153)	0	165,000	0	0	0	4,258	07/01/2028.	1FE
677377 U9 2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2019.	Direct		30,000	30,000	32,466	30,667	0	(90)	0	(90)	0	30,000	0	0	0	720	11/01/2028.	1FE
677377 Y2 3	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2019.	Direct		180,000	180,000	195,205	184,152	0	(566)	0	(566)	0	180,000	0	0	0	4,050	11/01/2028.	1FE
67756Q NM 5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2019.	Paydown		294,660	294,660	301,142	300,552	0	(5,892)	0	(5,892)	0	294,660	0	0	0	3,655	02/01/2044.	1FE
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2019.	Paydown		39,151	39,151	37,723	37,764	0	1,388	0	1,388	0	39,151	0	0	0	460	03/01/2036.	1FE
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2019.	Paydown		189,323	189,323	189,218	189,220	0	103	0	103	0	189,323	0	0	0	2,054	03/01/2046.	1FE
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2019.	Paydown		93,461	93,461	91,883	91,897	0	1,565	0	1,565	0	93,461	0	0	0	1,243	03/01/2046.	1FE
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/03/2019.	Direct		150,000	150,000	156,000	156,469	0	(1,486)	0	(1,486)	0	150,000	0	0	0	2,832	09/01/2036.	1FE
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	7	09/01/2031.	1FE
67756Q UV 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/01/2032.	1FE
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/03/2019.	Direct		70,000	70,000	76,070	74,330	0	(437)	0	(437)	0	70,000	0	0	0	1,623	03/01/2047.	1FE
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	5	09/01/2037.	1FE
67756Q XP 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/01/2019.	Paydown		308,650	308,650	308,650	308,650	0	(0)	0	(0)	0	308,650	0	0	0	4,626	04/01/2040.	1FE
67886M PT 0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/03/2019.	Call @ 100.00		103,234	103,234	103,234	103,234	0	0	0	0	0	103,234	0	0	0	1,788	03/01/2044.	1FE
67886M PU 7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		06/03/2019.	Call @ 100.00		109,162	109,162	109,162	109,162	0	0	0	0	0	109,162	0	0	0	1,445	09/01/2035.	1FE
68450W CA 7	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER M		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	522	03/01/2031.	1FE
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2019.	Direct		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	255	07/01/2034.	1FE
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2019.	Direct		55,000	55,000	59,122	57,081	0	(212)	0	(212)	0	55,000	0	0	0	1,123	07/01/2043.	1FE
686087 RY 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2019.	Direct		45,000	45,000	47,271	45,596	0	(95)	0	(95)	0	45,000	0	0	0	707	07/01/2044.	1FE
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2019.	Direct		20,000	20,000	20,834	20,651	0	(44)	0	(44)	0	20,000	0	0	0	355	07/01/2036.	1FE
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2019.	VARIOUS		120,000	120,000	128,335	126,859	0	(330)	0	(330)	0	120,000	0	0	0	2,454	01/01/2040.	1FE
708796 4R 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/28/2019.	Direct		225,000	225,000	239,357	233,795	0	(561)	0	(561)	0	225,000	0	0	0	4,602	10/01/2046.	1FE
708796 8E 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/01/2019.	Direct		30,000	30,000	30,000	29,999	0	1	0	1	0	30,000	0	0	0	555	10/01/2037.	1FE
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/28/2019.	Direct		125,000	125,000	130,156	126,375	0	(287)	0	(287)	0	125,000	0	0	0	2,626	10/01/2041.	1FE
708796 N9 4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/01/2019.	Direct		3,225,000	3,225,000	3,225,000	3,225,148	0	(6)	0	(6)	0	3,225,000	0	0	0	62,081	10/01/2030.	1FE
708796 T8 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/28/2019.	Direct		210,000	210,000	220,101	214,006	0	(351)	0	(351)	0	210,000	0	0	0	3,576	04/01/2040.	1FE
708796 X3 6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/01/2019.	Direct		365,000	365,000	365,000	365,003	0	(0)	0	(0)	0	365,000	0	0	0	7,026	10/01/2030.	1FE
708796 YR 2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		06/28/2019.	Direct		385,000	385,000	408,439	385,821	0	(260)	0	(260)	0	385,000	0	0	0	8,581	04/01/2028.	1FE
72316W XD 4	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	138	09/01/2028.	1FE
72316W ZE 0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA		06/01/2019.	Paydown		142,000	142,000	144,898	144,580	0	(2,580)	0	(2,580)	0	142,000	0	0	0	1,996	01/01/2046.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
76221R RB 1	RHODE ISLAND HSG & MTG FIN CORP		06/28/2019.	Direct		75,000	75,000	79,484	76,518	0	(338)	0	(338)	0	75,000	0	0	0	1,446	10/01/2040.	1FE
76221R SE 4	RHODE ISLAND HSG & MTG FIN CORP		06/01/2019.	Direct		100,000	100,000	103,702	101,386	0	(101)	0	(101)	0	100,000	0	0	0	1,375	04/01/2040.	1FE
76221R UK 7	RHODE ISLAND HSG & MTG FIN CORP		06/28/2019.	Direct		165,000	165,000	172,722	170,951	0	(388)	0	(388)	0	165,000	0	0	0	3,265	04/01/2033.	1FE
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		06/01/2019.	Direct		20,000	20,000	21,771	21,131	0	(81)	0	(81)	0	20,000	0	0	0	411	07/01/2043.	1FE
83712D XJ 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		06/01/2019.	Direct		5,000	5,000	5,367	5,225	0	(12)	0	(12)	0	5,000	0	0	0	100	01/01/2047.	1FE
88045R B7 6	TENNESSEE HSG DEV AGY		06/03/2019.	Direct		80,000	80,000	83,858	83,134	0	(259)	0	(259)	0	80,000	0	0	0	1,445	07/01/2045.	1FE
88045R C6 7	TENNESSEE HSG DEV AGY		06/01/2019.	Direct		15,000	15,000	15,000	15,000	0	(0)	0	(0)	0	15,000	0	0	0	267	07/01/2031.	1FE
88045R UR 1	TENNESSEE HSG DEV AGY		06/03/2019.	Direct		105,000	105,000	111,618	106,611	0	(379)	0	(379)	0	105,000	0	0	0	2,473	01/01/2028.	1FE
88045R WH 1	TENNESSEE HSG DEV AGY		06/03/2019.	Direct		50,000	50,000	51,812	50,458	0	(130)	0	(130)	0	50,000	0	0	0	1,193	07/01/2031.	1FE
880461 AR 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2019.	Direct		30,000	30,000	27,291	27,914	0	79	0	79	0	30,000	0	0	0	552	01/01/2031.	1FE
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		35,000	35,000	37,237	36,062	0	(170)	0	(170)	0	35,000	0	0	0	732	07/01/2043.	1FE
880461 DN 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		135,000	135,000	148,622	143,237	0	(895)	0	(895)	0	135,000	0	0	0	2,786	07/01/2045.	1FE
880461 JR 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2019.	Direct		215,000	215,000	202,261	203,152	0	161	0	161	0	215,000	0	0	0	3,544	07/01/2036.	1FE
880461 KB 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		50,000	50,000	51,938	51,557	0	(128)	0	(128)	0	50,000	0	0	0	901	01/01/2047.	1FE
880461 NJ 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2019.	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	91	07/01/2032.	1FE
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		70,000	70,000	74,990	73,673	0	(233)	0	(233)	0	70,000	0	0	0	1,425	07/01/2042.	1FE
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		35,000	35,000	37,777	37,249	0	(153)	0	(153)	0	35,000	0	0	0	714	01/01/2042.	1FE
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/01/2019.	Direct		10,000	10,000	9,914	9,917	0	1	0	1	0	10,000	0	0	0	186	07/01/2036.	1FE
880461 SC 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		50,000	50,000	54,636	53,753	0	(234)	0	(234)	0	50,000	0	0	0	1,007	07/01/2048.	1FE
880461 XF 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		06/03/2019.	Direct		55,000	55,000	59,111	59,010	0	(209)	0	(209)	0	55,000	0	0	0	327	07/01/2049.	1FE
88275A CW 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		06/01/2019.	Paydown		22,738	22,738	22,966	22,880	0	(142)	0	(142)	0	22,738	0	0	0	357	01/01/2032.	1FE
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/03/2019.	Call @ 100.00		110,000	110,000	111,638	111,673	0	(104)	0	(104)	0	111,568	0	(1,568)	(1,568)	1,755	03/01/2046.	1FE
88275F NW 5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/03/2019.	Call @ 100.00		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,531	03/01/2046.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2019.	Paydown		35,363	35,362	34,335	34,378	0	985	0	985	0	35,363	0	0	0	399	09/01/2047.	1FE
924190 EL 1	VERMONT HSG FIN AGY		06/01/2019.	Direct		115,000	115,000	119,802	118,674	0	(413)	0	(413)	0	115,000	0	0	0	2,372	11/01/2042.	1FE
924190 FR 7	VERMONT HSG FIN AGY		06/01/2019.	Direct		100,000	100,000	105,443	102,630	0	(186)	0	(186)	0	100,000	0	0	0	2,000	11/01/2043.	1FE
924190 HG 9	VERMONT HSG FIN AGY		06/01/2019.	Direct		180,000	180,000	188,510	189,521	0	(501)	0	(501)	0	180,000	0	0	0	3,375	11/01/2045.	1FE
924190 MD 0	VERMONT HSG FIN AGY		06/01/2019.	Direct		145,000	145,000	154,535	152,395	0	(273)	0	(273)	0	145,000	0	0	0	2,900	11/01/2047.	1FE
924190 NA 5	VERMONT HSG FIN AGY		06/01/2019.	Direct		115,000	115,000	123,975	122,464	0	(279)	0	(279)	0	115,000	0	0	0	2,300	05/01/2048.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2019.	Paydown		224,045	224,045	224,045	224,045	0	0	0	0	0	224,045	0	0	0	3,342	10/25/2037.	1FE
92812U Q5 0	VASHSG 15A A - RMBS		06/01/2019.	Paydown		181,836	181,836	181,836	182,125	0	(289)	0	(289)	0	181,836	0	0	0	2,525	06/25/2042.	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS		06/01/2019.	Paydown		50,989	50,989	50,299	50,311	0	677	0	677	0	50,989	0	0	0	646	11/25/2039.	1FE
93978T QX 0	WASHINGTON ST HSG FIN COMMN		06/03/2019.	Direct		155,000	155,000	160,560	157,792	0	(267)	0	(267)	0	155,000	0	0	0	2,107	06/01/2037.	1FE
93978T VD 8	WASHINGTON ST HSG FIN COMMN		06/03/2019.	Direct		65,000	65,000	68,741	67,311	0	(249)	0	(249)	0	65,000	0	0	0	1,165	12/01/2046.	1FE
93978T WE 5	WASHINGTON ST HSG FIN COMMN		06/03/2019.	Direct		50,000	50,000	53,155	52,526	0	(212)	0	(212)	0	50,000	0	0	0	1,013	06/01/2039.	1FE
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	320	09/01/2045.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	249	03/01/2046.	1FE
97689Q FK 7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	279	03/01/2048.	1FE
98321C AY 5	WYOMING CMNTY DEV AUTH HOMEOWNERSHIP MTG		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,173	12/01/2025.	1FE
98322Q HV 2	WYOMING CMNTY DEV AUTH HSG REV		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	24	12/01/2044.	1FE
98322Q PM 3	WYOMING CMNTY DEV AUTH HSG REV		06/03/2019.	Direct		115,000	115,000	125,165	122,953	0	(505)	0	(505)	0	115,000	0	0	0	2,318	12/01/2046.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					30,952,820	30,952,733	32,895,566	31,705,526	0	(68,890)	0	(68,890)	0	30,957,669	0	(4,849)	(4,849)	607,506	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 171 A - ABS		06/16/2019.	Paydown		41,092	41,092	41,091	41,091	0	0	0	0	0	41,092	0	0	0	688	05/16/2042.	1FE
00100F AC 9	ACIS 143 A1F - CDO		06/01/2019.	Paydown		157,497	157,497	156,709	157,322	0	175	0	175	0	157,497	0	0	0	2,914	02/02/2026.	1FE
001406 AA 5	DCAL 2015 A1 - ABS	C	06/15/2019.	Paydown		19,152	19,152	19,152	19,152	0	0	0	0	0	19,152	0	0	0	336	02/15/2040.	1FE
00176J AH 9	AMMC 16R XR - CDO		06/01/2019.	Paydown		10,000	10,000	10,000	9,692	0	308	0	308	0	10,000	0	0	0	185	04/16/2029.	1FE
00214M AA 1	ARLFR 1406 A1 - ABS		06/15/2019.	Paydown		96,235	96,235	93,397	94,231	0	2,004	0	2,004	0	96,235	0	0	0	1,182	06/15/2044.	1FE
00443P AA 7	ACE 07HE2 A1 - RMBS		06/25/2019.	Paydown		80,418	80,418	61,369	63,591	0	16,827	0	16,827	0	80,418	0	0	0	891	12/25/2036.	1FM
006346 AS 9	ADMSO 181 A - ABS		06/15/2019.	Paydown		15,390	15,390	15,418	15,417	0	(27)	0	(27)	0	15,390	0	0	0	308	11/16/2048.	1FE
00703Q AD 4	ARMT 063A A11 - RMBS		06/25/2019.	Paydown		51,516	51,516	33,947	34,903	0	171	612	(442)	0	51,516	0	0	0	470	08/25/2036.	1FM
01448Q AA 8	ALESC 4 A1 - CDO		06/01/2019.	Paydown		3,476	3,476	2,951	2,835	0	641	0	641	0	3,476	0	0	0	55	07/30/2034.	1FE
01450B AA 6	ALESC 15 A1 - CDO		06/24/2019.	Paydown		60,675	60,675	56,750	56,182	0	4,494	0	4,494	0	60,675	0	0	0	910	12/23/2037.	1FE
02149M AB 5	CWALT 07J1B 1A2 - CMO/RMBS		06/01/2019.	Paydown		127,619	138,112	120,058	111,004	0	1,876	0	1,876	0	127,619	0	0	0	3,311	03/25/2037.	1FM
02315Q AA 6	AMBAC LSNI LLC		06/30/2019.	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	02/12/2023.	5GI
02368* AE 2	American Academy Holdings, LLC/Term Loan		06/01/2019.	Adjustment		0	0	0	0	0	22,774	0	22,774	0	0	0	0	0	(5)	12/15/2022.	3FE
02660L AA 8	AHMA 064 A11 - RMBS		06/25/2019.	Paydown		13,576	13,576	9,014	8,179	0	123	0	123	0	13,576	0	0	0	157	10/25/2046.	1FM
02660T AR 4	AHM 041 4A - RMBS		06/01/2019.	Paydown		14,660	14,660	14,496	14,496	6	159	0	165	0	14,660	0	0	0	313	04/25/2044.	1FM
02665U AA 3	AH4R 14SFR2 A - ABS		06/01/2019.	Paydown		6,662	6,662	6,766	6,726	0	(64)	0	(64)	0	6,662	0	0	0	103	10/17/2036.	1FE
02665X AA 7	AH4R 14SFR3 A - ABS		06/01/2019.	Paydown		62,745	62,745	63,348	63,135	0	(390)	0	(390)	0	62,745	0	0	0	962	12/18/2036.	1FE
02666A AA 6	AH4R 15SFR1 A - ABS		06/01/2019.	Paydown		20,193	20,193	20,192	20,175	0	17	0	17	0	20,193	0	0	0	292	04/17/2052.	1FE
03235T AA 5	ACEF 141 A - ABS		06/20/2019.	Paydown		15,811	15,811	15,811	13,597	2,214	0	0	2,214	0	15,811	0	0	0	525	12/20/2024.	3FE
03789X AA 6	DIN 141 A2 - ABS		06/12/2019.	Paydown		2,271,250	2,271,250	2,202,811	2,211,270	0	59,980	0	59,980	0	2,271,250	0	0	0	48,448	09/06/2044.	2FE
038779 AA 2	ARBYS 151 A2 - ABS		06/01/2019.	Paydown		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	155	10/30/2045.	2FE
04544N AD 6	ABSHE 06HE6 A4 - RMBS		06/25/2019.	Paydown		463,248	463,248	389,129	425,564	0	37,684	0	37,684	0	463,248	0	0	0	5,346	11/25/2036.	1FM
05352P AA 5	AVNT 18A A - ABS		06/15/2019.	Paydown		665,900	665,900	665,884	665,855	0	45	0	45	0	665,900	0	0	0	8,085	06/15/2021.	1FE
05364C AS 1	AVERY 7 A2 - CDO	C	06/27/2019.	Paydown		2,500,000	2,500,000	2,495,750	2,497,794	0	2,206	0	2,206	0	2,500,000	0	0	0	56,350	01/18/2028.	1FE
05530M AA 7	BCAP 06AA2 A1 - RMBS		06/25/2019.	Paydown		140,227	153,166	117,240	120,455	0	1,134	0	1,134	0	140,227	0	0	0	1,751	01/25/2037.	1FM
05533D AK 2	BCAP 10RR7 2A1 - CMO/RMBS		06/01/2019.	Paydown		112,881	112,881	109,847	111,241	0	1,640	0	1,640	0	112,881	0	0	0	1,751	07/26/2045.	1FM
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS	C	06/01/2019.	Paydown		205,911	214,060	187,540	193,080	0	1,192	0	1,192	0	205,911	0	0	0	3,113	06/26/2037.	1FM
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS		06/26/2019.	Paydown		233,735	233,735	208,609	217,845	0	15,890	0	15,890	0	233,735	0	0	0	2,265	02/25/2037.	1FM
05568Y AA 6	BNSF 071 PTC - ABS		06/01/2019.	Paydown		214,020	214,020	214,020	214,020	0	(0)	0	(0)	0	214,020	0	0	0	6,416	04/01/2024.	1FE

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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)
05584A AA 8	HGVGI 17A A - ABS		06/25/2019.	Paydown		96,552	96,552	96,527	96,530	0	22	0	22	0	96,552	0	0	0	1,179	05/25/2029.	1FE
05605G AA 0	B2R 152 A - ABS		06/01/2019.	Paydown		263,466	263,466	263,464	263,247	0	219	0	219	0	263,466	0	0	0	4,430	11/18/2048.	1FE
05946X H5 5	BAFC 05H 2A1 - CMO/RMBS		06/01/2019.	Paydown		170,754	177,360	158,827	157,584	0	350	0	350	0	170,754	0	0	0	3,608	11/20/2035.	1FM
05946X YV 9	BAFC 05F 2A1 - CMO/RMBS		06/01/2019.	Paydown		12,551	13,162	12,265	12,148	0	55	0	55	0	12,551	0	0	0	282	09/20/2035.	1FM
059475 AG 8	BOAA 072 2A2 - CMO/RMBS		06/01/2019.	Paydown		55,392	65,719	56,038	40,035	0	542	0	542	0	55,392	0	0	0	1,593	06/25/2037.	1FM
05948K ZF 9	BOAA 054 CB6 - CMO/RMBS		06/25/2019.	Paydown		581,159	583,186	196,124	433,979	0	150,606	0	150,606	0	581,159	0	0	0	8,250	05/25/2035.	1FM
05948X 5V 9	BOAMS 04C B1 - CMO/RMBS		06/26/2019.	Paydown		528,098	528,098	493,772	493,068	0	35,030	0	35,030	0	528,098	0	0	0	11,996	04/25/2034.	1FM
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS		06/01/2019.	Paydown		2,372	2,419	2,364	2,418	18	(10)	0	8	0	2,372	0	0	0	50	11/25/2035.	1FM
05951U AC 5	BAFC 068T2 A2 - RMBS		06/01/2019.	Paydown		921	1,007	771	751	0	4	0	4	0	921	0	0	0	23	10/25/2036.	1FM
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS		06/01/2019.	Paydown		172,888	178,102	164,258	163,284	0	389	0	389	0	172,888	0	0	0	3,300	05/20/2036.	1FM
05952G AT 8	BAFC 07DB 3A1 - CMO/RMBS		06/01/2019.	Paydown		31,572	31,606	30,974	0	0	1	0	1	0	31,572	0	0	0	158	06/20/2037.	1Z
05952G AV 3	BAFC 07DB 3A3 - CMO/RMBS		06/01/2019.	Paydown		47,217	47,268	46,322	0	0	2	0	2	0	47,217	0	0	0	237	06/20/2037.	1FM
05953Y AH 4	BAFC 074B A1B - RMBS		06/01/2019.	Paydown		14,551	18,864	6,219	14,954	0	150	0	150	0	14,551	0	0	0	431	05/26/2037.	1FM
05990E AD 2	BANC OF AMERICA FUNDING 2012-R6 TRUST -		06/25/2019.	Paydown		48,497	48,211	41,956	43,710	0	282	0	282	0	48,497	0	0	0	568	07/25/2036.	2FM
07384M S8 6	BSARM 045 3A - CMO/RMBS		06/01/2019.	Paydown		20,321	20,321	20,593	20,619	0	(298)	0	(298)	0	20,321	0	0	0	407	07/25/2034.	1FM
07384Y KF 2	BSABS 03AC4 A - RMBS		06/01/2019.	Paydown		45,259	45,259	45,740	45,376	0	(62)	0	(62)	0	45,259	0	0	0	1,077	09/25/2033.	1FM
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS		06/01/2019.	Paydown		117,060	114,822	98,427	94,549	0	831	0	831	0	117,060	0	0	0	2,018	04/25/2035.	1FM
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS		06/01/2019.	Paydown		16,770	16,770	16,969	16,864	0	(94)	0	(94)	0	16,770	0	0	0	342	09/25/2020.	1FM
08179C AE 1	BSP 11 A2A - CDO		06/18/2019.	BNP Paribas		997,300	1,000,000	1,000,000	999,756	0	(358)	0	(358)	0	999,397	0	(2,097)	(2,097)	30,011	04/15/2029.	1FE
08180F AQ 4	BSP 4R A2R - CDO		04/22/2019.	Paydown		1,050,000	1,050,000	1,050,000	1,049,954	0	46	0	46	0	1,050,000	0	0	0	24,755	01/22/2029.	1FE
08888# AA 4	BIDTELLECT, INC		06/01/2019.	Redemption @ 0.00		0	8,462	8,462	8,462	0	0	0	0	0	8,462	0	(8,462)	(8,462)	0	07/16/2019.	5GI
11042A AA 2	BRITISH AIRWAYS PLC - ABS	C	06/20/2019.	Paydown		46,344	46,344	46,421	46,383	0	(39)	0	(39)	0	46,344	0	0	0	1,071	12/20/2025.	1FE
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	06/20/2019.	Paydown		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	1,791	12/20/2021.	1FE
123262 AN 7	BJETS 181 A - ABS		06/15/2019.	Paydown		125,637	125,637	125,634	125,660	0	(24)	0	(24)	0	125,637	0	0	0	2,361	02/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	06/25/2019.	Paydown		75,000	75,000	73,854	74,281	0	719	0	719	0	75,000	0	0	0	1,084	10/25/2027.	1FE
12479L AC 4	CAI 131 NTS - ABS	C	06/25/2019.	Paydown		116,250	116,250	114,276	115,090	0	1,160	0	1,160	0	116,250	0	0	0	1,622	03/27/2028.	1FE
12479R AB 3	CAUTO 141 A - ABS		06/15/2019.	Paydown		10,370	10,370	10,363	10,367	0	3	0	3	0	10,370	0	0	0	146	10/17/2044.	1FE
12479R AE 7	CAUTO 171 A2 - ABS		06/15/2019.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	04/15/2047.	1FE
12489W QE 7	CBASS 05CB8 AF3 - RMBS		06/01/2019.	Paydown		79,323	79,323	76,547	77,226	0	2,098	0	2,098	0	79,323	0	0	0	1,747	12/25/2035.	1FM
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS		06/01/2019.	Paydown		27,268	27,015	11,242	15,768	0	362	0	362	0	27,268	0	0	0	397	06/20/2036.	1FM
125634 AG 0	CLIF 131 NTS - ABS		06/18/2019.	Paydown		48,333	48,333	48,326	48,232	0	101	0	101	0	48,333	0	0	0	506	03/20/2028.	1FE
125634 AJ 4	CLIF 132 NTS - ABS		06/18/2019.	Paydown		31,733	31,733	31,722	31,670	0	63	0	63	0	31,733	0	0	0	424	06/19/2028.	1FE
125634 AQ 8	CLIF 142 NTS - ABS		06/18/2019.	Paydown		583,857	583,857	577,582	577,899	0	5,958	0	5,958	0	583,857	0	0	0	7,951	10/18/2029.	1FE
12563L AA 5	CLIF 161 NTS - ABS		06/01/2019.	Paydown		748,335	748,335	748,259	748,275	0	60	0	60	0	748,335	0	0	0	12,789	02/18/2041.	1FE
12641P CH 5	CSMC 096R 9A3 - CMO/RMBS		06/01/2019.	Paydown		40,198	40,198	40,198	38,028	0	5,172	0	5,172	0	40,198	0	0	0	412	09/27/2038.	1FM
12641P CJ 1	CSMC 096R 9A4 - CMO/RMBS		06/01/2019.	Paydown		14,565	14,565	7,197	10,554	0	633	0	633	0	14,565	0	0	0	288	09/27/2038.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS		06/01/2019.	Paydown		0	5,729	0	92	0	(38)	0	(38)	0	0	0	0	0	99	09/27/2038.	1FM
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS		06/01/2019.	Paydown		1,879	2,102	868	1,399	0	26	0	26	0	1,879	0	0	0	52	09/25/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS		06/01/2019.	Paydown		37,769	37,769	29,078	27,997	0	937	0	937	0	37,769	0	0	0	1,018	07/27/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS		06/01/2019.	Paydown		0	1,048	(0)	402	0	(9)	0	(9)	0	0	0	0	0	32	07/27/2037.	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS		06/25/2019.	Paydown		73,107	92,214	13,777	23,417	0	3,427	0	3,427	0	73,107	0	0	0	2,593	12/26/2036.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS		06/01/2019.	Paydown		2,078	2,078	2,078	2,072	0	(1)	0	(1)	0	2,078	0	0	0	45	01/25/2036.	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS		06/01/2019.	Paydown		0	1,261	625	597	0	1	0	1	0	0	0	0	0	30	01/25/2036.	1FM
12641Q DH 2	CSMC 097R 146 - CMO/RMBS		06/01/2019.	Paydown		16,415	16,415	10,729	10,591	0	136	0	136	0	16,415	0	0	0	135	04/27/2037.	1FM
12641Q DM 1	CSMC 097R 151 - CMO/RMBS		06/01/2019.	Paydown		11,135	11,135	10,041	10,516	0	239	0	239	0	11,135	0	0	0	291	04/27/2037.	1FM
12641Q DQ 2	CSMC 097R 154 - CMO/RMBS		06/25/2019.	Paydown		0	2,588	1,801	87	0	365	0	365	0	0	0	0	0	66	04/27/2037.	6FM
12641Q EA 6	CSMC 097R 171 - CMO/RMBS		06/25/2019.	Paydown		65,587	65,587	10,237	63,983	0	1,193	0	1,193	0	65,587	0	0	0	282	03/25/2037.	1FM
12641Q EF 5	CSMC 097R 176 - CMO/RMBS		06/24/2019.	Adjustment		0	0	0	0	0	0	0	0	0	(1,723)	0	1,723	1,723	0	03/25/2037.	1FM
12641Q EK 4	CSMC 097R 181 - CMO/RMBS		06/26/2019.	Paydown		103,686	103,686	103,686	103,686	0	(496)	0	(496)	0	103,686	0	0	0	517	03/25/2037.	1FM
12641Q EL 2	CSMC 097R 182 - CMO/RMBS		06/01/2019.	Paydown		13,388	13,388	13,388	13,242	0	17	0	17	0	13,388	0	0	0	121	03/25/2037.	1FM
12647H BC 9	CSMC 138R 4A2 - CMO/RMBS		06/25/2019.	Paydown		72,059	72,057	52,300	56,779	0	1,114	0	1,114	0	72,059	0	0	0	868	12/30/2036.	1FM
126670 CJ 5	CWL 0511 AF4 - RMBS		06/01/2019.	Paydown		202,647	202,647	111,268	178,108	0	24,539	0	24,539	0	202,647	0	0	0	3,897	03/27/2034.	1FM
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS		06/01/2019.	Paydown		143,970	161,610	164,104	153,395	0	331	0	331	0	143,970	0	0	0	3,457	04/25/2035.	3FM
12667F RE 7	CWALT 04J6 1A1 - CMO/RMBS		06/01/2019.	Paydown		82,849	82,849	84,092	83,206	0	(357)	0	(357)	0	82,849	0	0	0	1,762	08/25/2024.	1FM
12667F VF 9	CWALT 04J10 4B1 - CMO/RMBS		06/01/2019.	Paydown		9,443	9,443	9,608	9,521	0	(78)	0	(78)	0	9,443	0	0	0	249	10/25/2034.	1FM
12668A 4C 6	CWALT 05IM1 A2 - RMBS		06/25/2019.	Paydown		45,783	86,531	0	17,639	0	2,862	0	2,862	0	45,783	0	0	0	1,048	01/25/2036.	1FM
12668B YA 5	CWALT 067CB 1A9 - CMO/RMBS		06/01/2019.	Paydown		6,615	9,307	1,654	4,100	0	119	0	119	0	6,615	0	0	0	227	05/25/2036.	1FM
126694 D5 4	CWHL 06HYB2 3A1 - CMO/RMBS		06/01/2019.	Paydown		102,473	102,445	89,730	87,872	0	1,086	0	1,086	0	102,473	0	0	0	1,702	04/22/2036.	1FM
126694 HN 1	CWHL 0525 A9 - CMO/RMBS		06/01/2019.	Paydown		2,025	1,923	1,277	1,513	0	8	0	8	0	2,025	0	0	0	40	11/25/2035.	1FM
126694 QJ 0	CWHL 05HYB8 4A1 - CMO/RMBS		06/01/2019.	Paydown		30,325	29,774	27,029	27,306	0	111	0	111	0	30,325	0	0	0	524	12/20/2035.	1FM
126694 UJ 5	CWHL 0531 1A1 - CMO/RMBS		06/01/2019.	Paydown		7,192	7,192	6,224	6,062	0	69	0	69	0	7,192	0	0	0	121	01/25/2036.	1FM
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS		06/01/2019.	Paydown		16,248	16,248	16,273	16,278	0	(30)	0	(30)	0	16,248	0	0	0	243	09/20/2034.	1FM
12669F VH 3	CWHL 046 2A1 - CMO/RMBS		06/01/2019.	Paydown		2,048	2,048	2,052	2,043	0	5	0	5	0	2,048	0	0	0	36	05/25/2034.	1FM
12669G BY 6	CWHL 04HYB7 1A1 - CMO/RMBS		06/01/2019.	Paydown		11,374	11,374	11,423	19,673	0	(57)	0	(57)	0	11,374	0	0	0	207	11/20/2034.	1FM
12669G BZ 3	CWHL 04HYB7 1A2 - CMO/RMBS		06/01/2019.	Paydown		16,404	16,404	16,476	28,326	0	(83)	0	(83)	0	16,404	0	0	0	299	11/20/2034.	1FM
12738A AA 9	CADENCE FINANCIAL CORP		06/28/2019.	Maturity @ 100.00		1,250,000	1,250,000	1,268,050	1,252,254	0	(2,254)	0	(2,254)	0	1,250,000	0	0	0	30,469	06/28/2019.	2FE
12803P AB 4	CAJUN 171 A2 - ABS		06/01/2019.	Paydown		15,000	15,000	14,884	14,912	0	88	0	88	0	15,000	0	0	0	488	08/20/2047.	2FE
14575H AA 6	CAUTO 161MT1 A - ABS		06/15/2019.	Paydown		19,534	19,534	19,527	19,530	0	5	0	5	0	19,534	0	0	0	341	02/15/2046.	1FE
14855J AB 1	CLAST 161 A - ABS		06/15/2019.	Paydown		87,548	87,548	87,451	87,464	0	84	0	84	0	87,548	0	0	0	1,705	08/15/2041.	1FE
14856C AA 7	CLAST 181 A - ABS		06/15/2019.	Paydown		50,640	50,640	50,601	50,604	0	35	0	35	0	50,640	0	0	0	981	06/15/2043.	1FE
16162W NB 1	CHASE 05S3 A1 - CMO/RMBS		06/01/2019.	Paydown		66,028	66,028	65,397	64,314	0	(245)	0	(245)	0	66,028	0	0	0	1,559	11/25/2035.	4FM
16162W PV 5	CHASE 05A2 1A1 - CMO/RMBS		06/01/2019.	Paydown		6,193	6,175	4,617	4,544	0	84	0	84	0	6,193	0	0	0	109	01/25/2036.	1FM
16162X AD 9	CHASE 06S3 1A4 - CMO/RMBS		06/25/2019.	Paydown		2,737	2,737	1,966	1,994	0	(30)	0	(30)	0	2,737	0	0	0	59	11/25/2036.	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)
16165Y AV 4	CFLX 07M1 2F6 - RMBS		06/01/2019.	Paydown		217,045	311,372	270,223	245,823	0	213	0	213	0	217,045	0	0	0	5,558	08/25/2037.	1FM
17181C AA 6	CIMLT 181 A - RMBS		06/20/2019.	Paydown		163,681	163,681	163,681	163,669	0	12	0	12	0	163,681	0	0	0	2,618	03/20/2043.	1FE
17307G 4H 8	CMLTI 06WF1 A2C - RMBS		06/01/2019.	Paydown		5,436	5,436	0	1,922	0	43	0	43	0	5,436	0	0	0	50	03/25/2036.	1FM
17307G TY 4	CMLTI 053B 4A1 - CMO/RMBS		06/01/2019.	Paydown		73,976	74,975	71,320	0	0	28	0	28	0	73,976	0	0	0	1,024	08/25/2035.	6FE
17307G VN 5	CMLTI 05WF2 AF7 - RMBS		06/01/2019.	Paydown		16,014	16,014	0	6,659	0	906	0	906	0	16,014	0	0	0	227	08/25/2035.	1FM
17309A AD 1	CMALT 06A1 1A4 - CMO/RMBS		06/01/2019.	Paydown		23,930	35,558	33,808	32,085	0	95	0	95	0	23,930	0	0	0	783	04/25/2036.	1FM
17312V AA 6	CMLTI 076 11A - CMO/RMBS		06/01/2019.	Paydown		5,367	5,447	1,901	1,823	0	226	0	226	0	5,367	0	0	0	91	03/25/2037.	1FM
18976G AR 7	CMALT 07A6 A16 - CMO/RMBS		06/01/2019.	Paydown		27,220	39,564	22,968	30,798	0	535	0	535	0	27,220	0	0	0	1,023	06/25/2037.	1FM
20267U AA 7	CBSLT 16B A1 - ABS		06/25/2019.	Paydown		82,519	82,519	82,497	82,499	0	20	0	20	0	82,519	0	0	0	920	10/25/2040.	1FE
21075W CJ 2	CONHE 961 A7 - RMBS		06/01/2019.	Paydown		1,834	1,833	341	342	0	(7)	0	(7)	0	1,834	0	0	0	53	03/15/2027.	1FM
210795 QB 9	UNITED AIRLINES INC - ABS		06/01/2019.	Paydown		124,453	124,453	126,320	125,672	0	(1,219)	0	(1,219)	0	124,453	0	0	0	2,489	04/29/2026.	1FE
21872M AA 0	CAFL 182 A - CMBS		06/01/2019.	Paydown		10,704	10,704	10,704	10,704	0	0	0	0	0	10,704	0	0	0	190	11/15/2052.	1FE
227170 AE 7	CRNN 131 NTS - ABS	C	06/18/2019.	Paydown		62,500	62,500	61,527	61,793	0	707	0	707	0	62,500	0	0	0	802	04/18/2028.	1FE
23242L AB 9	CWHEL 06F 2A1 - RMBS		06/17/2019.	Paydown		18,677	18,677	13,051	16,617	0	924	0	924	0	18,677	0	0	0	200	07/15/2036.	1FM
23245G AB 7	CWALT 06OC9 A2A - RMBS		06/25/2019.	Paydown		69,685	68,212	0	61,439	0	11,472	0	11,472	0	69,685	0	0	0	684	08/25/2034.	1FM
233046 AD 3	DNKN 151 A22 - ABS		06/01/2019.	Paydown		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	43,125	02/21/2045.	2FE
233046 AH 4	DNKN 171 AII - ABS		06/01/2019.	Paydown		7,500	7,500	7,496	7,497	0	3	0	3	0	7,500	0	0	0	126	11/20/2047.	1FE
23311V AE 7	DCP MIDSTREAM OPERATING LP		04/01/2019.	Maturity @ 100.00		2,975,000	2,975,000	2,441,500	2,929,225	0	45,775	0	45,775	0	2,975,000	0	0	0	40,163	04/01/2019.	3FE
23342K AC 8	DRB 17A A2B - ABS		06/25/2019.	Paydown		97,115	97,115	94,968	95,148	0	1,967	0	1,967	0	97,115	0	0	0	1,170	05/27/2042.	1FE
247358 AA 2	DELTA AIR LINES INC - ABS		06/01/2019.	Paydown		40,961	40,961	40,961	40,961	0	0	0	0	0	40,961	0	0	0	973	11/07/2021.	1FE
24763L AE 0	DELHE 952 A5 - RMBS		06/01/2019.	Paydown		4,759	4,759	4,776	4,759	0	(0)	0	(0)	0	4,759	0	0	0	117	01/25/2027.	1FM
25150M AC 0	DBALT 07RAM1 A2 - RMBS		06/25/2019.	Paydown		16,343	16,343	12,870	13,872	0	2,471	0	2,471	0	16,343	0	0	0	67	12/25/2036.	1FM
25150R AD 7	DBALT 06AR6 A4 - RMBS		06/25/2019.	Paydown		131,563	133,584	123,099	123,659	0	2,565	0	2,565	0	131,563	0	0	0	1,467	02/25/2037.	1FM
251510 DP 5	DBALT 052 1A7 - CMO/RMBS		06/01/2019.	Paydown		107,852	107,852	108,492	101,903	0	5,949	0	5,949	0	107,852	0	0	0	2,428	04/25/2035.	1FM
251510 DQ 3	DBALT 052 2A1 - CMO/RMBS		06/25/2019.	Paydown		3,697	3,697	3,171	3,716	0	92	0	92	0	3,697	0	0	0	43	03/25/2020.	1FM
251510 MD 2	DBALT 06AB1 A1A - RMBS		06/01/2019.	Paydown		5,995	6,147	72	4,073	0	86	0	86	0	5,995	0	0	0	99	02/25/2036.	1FM
25264V AA 7	DHAL 2015 A - ABS		06/14/2019.	Paydown		39,681	39,681	39,197	39,340	0	341	0	341	0	39,681	0	0	0	691	07/14/2028.	1FE
256853 AA 0	DOLPHIN ENERGY LTD	C	06/15/2019.	Maturity @ 100.00		261,600	261,600	260,946	261,538	0	62	0	62	0	261,600	0	0	0	919	06/15/2019.	1FE
25755T AG 5	DPABS 171 A22 - ABS		06/01/2019.	Paydown		22,500	22,500	22,379	22,401	0	99	0	99	0	22,500	0	0	0	347	07/25/2047.	2FE
25755T AJ 9	DPABS 181 A21 - ABS		06/01/2019.	Paydown		2,500	2,500	2,500	2,476	24	0	0	24	0	2,500	0	0	0	51	07/27/2048.	2FE
25755T AK 6	DPABS 181 A22 - ABS		06/01/2019.	Paydown		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	81	07/27/2048.	2FE
258257 AA 2	DORIC NIMROD AIR FINANCE ALPHA LIMITED 2	C	06/06/2019.	VARIOUS		46,590	46,590	46,590	46,590	0	0	0	0	0	46,590	0	0	0	51	05/30/2021.	2FE
258258 AA 0	DORIC NIMROD AIR FINANCE ALPHA LIMITED 2	C	06/01/2019.	Paydown		52,675	52,675	52,675	52,675	0	0	0	0	0	52,675	0	0	0	1,350	11/30/2024.	2FE
26208L AA 6	HONK 151 A2 - ABS		06/01/2019.	Paydown		7,500	7,500	7,553	7,554	0	(54)	0	(54)	0	7,500	0	0	0	196	07/20/2045.	2FE
26208L AC 2	HONK 181 A2 - ABS		06/01/2019.	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	59	04/20/2048.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	06/01/2019.	Paydown		152,627	152,627	152,625	152,626	0	1	0	1	0	152,627	0	0	0	3,037	04/15/2027.	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)
26224H AE 7	DRUGC 171 A2 - ABS	C	06/01/2019.	Paydown		28,840	28,840	28,835	28,837	0	3	0	3	0	28,840	0	0	0	519	04/15/2027.	2FE
26829C AZ 0	ECP 157R AX - CDO		06/01/2019.	Paydown		50,000	50,000	49,969	49,972	0	28	0	28	0	50,000	0	0	0	838	04/22/2030.	1FE
26971H AB 8	EGLE 141 A2 - ABS		06/17/2019.	Paydown		1,781,616	1,781,616	1,781,522	1,781,571	0	45	0	45	0	1,781,616	0	0	0	37,995	12/15/2039.	1FE
28108P AA 4	ESLFT 12A AP - ABS		06/01/2019.	Paydown		16,074	16,074	16,155	16,074	0	0	0	0	0	16,074	0	0	0	433	10/01/2025.	1FE
28108P AB 2	ESLFT 12A AT - ABS		06/01/2019.	Paydown		14,114	14,114	14,138	14,114	0	(0)	0	(0)	0	14,114	0	0	0	387	10/01/2025.	1FE
28618W AA 2	ERL 141 A1 - ABS		06/19/2019.	Paydown		58,490	58,490	56,552	57,527	0	962	0	962	0	58,490	0	0	0	560	04/19/2044.	1FE
29445U AB 1	EQLS 071 A2B - RMBS		06/25/2019.	Paydown		121,431	121,431	100,901	105,780	0	15,650	0	15,650	0	121,431	0	0	0	1,326	04/25/2037.	1FM
317579 AA 8	FINS 151 A - ABS		06/01/2019.	Paydown		265,823	265,823	265,823	265,822	0	1	0	1	0	265,823	0	0	0	6,646	07/30/2026.	1FE
32027L AE 5	FFML 06FF14 A5 - RMBS		06/25/2019.	Paydown		197,387	197,387	174,496	183,769	0	13,617	0	13,617	0	197,387	0	0	0	2,298	10/25/2036.	1FM
32028H AD 5	FFML 06FF10 A4 - RMBS		06/25/2019.	Paydown		154,908	154,908	144,355	153,738	0	1,171	0	1,171	0	154,908	0	0	0	1,728	07/25/2036.	1FM
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS		06/01/2019.	Paydown		8,413	8,413	7,151	7,111	0	1,302	0	1,302	0	8,413	0	0	0	130	02/25/2035.	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		06/01/2019.	Paydown		24,064	24,066	22,238	19,207	0	476	0	476	0	24,064	0	0	0	560	11/25/2035.	1FM
32113J CG 8	FNLC 054 A4 - RMBS		06/25/2019.	Paydown		342,695	342,695	293,111	316,934	0	25,761	0	25,761	0	342,695	0	0	0	4,097	02/25/2036.	1FM
34417Q AA 6	FOCUS 181 A2 - ABS		04/30/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	195	10/30/2048.	2FE
35040U AA 9	FFIN 171 A - ABS		06/15/2019.	Paydown		174,024	174,024	173,999	174,003	0	21	0	21	0	174,024	0	0	0	2,391	07/15/2033.	1FE
35041J AA 3	FFIN 191 A - ABS		06/15/2019.	Paydown		509,784	509,784	509,705	0	0	79	0	79	0	509,784	0	0	0	2,514	11/15/2034.	1FE
361856 DX 2	GMACM 04HE5 A5 - RMBS		06/01/2019.	Paydown		37,753	37,753	0	21,117	0	16,636	0	16,636	0	37,753	0	0	0	921	09/25/2034.	1FM
36185M AJ 1	GMACM 05AF1 A2 - CMO/RMBS		06/25/2019.	Paydown		17,087	17,087	14,412	14,521	0	31	0	31	0	17,087	0	0	0	191	07/25/2035.	1FM
3622EA AA 8	GSAA 073 1AA - RMBS		06/25/2019.	Paydown		27,687	27,687	18,360	17,327	0	336	0	336	0	27,687	0	0	0	165	03/25/2037.	1FM
362341 7S 2	GSR 061F 4A1 - CMO/RMBS		06/01/2019.	Paydown		7,259	12,801	13,588	11,815	0	2	0	2	0	7,259	0	0	0	265	02/25/2036.	4FM
362341 BR 9	GSAMP 05HE3 M2 - RMBS		06/25/2019.	Paydown		90,613	90,613	88,801	90,422	0	190	0	190	0	90,613	0	0	0	1,264	05/25/2045.	1FM
36242D BZ 5	GSR 049 B1 - CMO/RMBS		06/01/2019.	Paydown		12,905	12,905	12,534	12,540	0	366	0	366	0	12,905	0	0	0	251	08/25/2034.	1FM
36242D PG 2	GSR 0414 3A2 - CMO/RMBS		06/01/2019.	Paydown		69,063	69,063	68,004	67,629	0	1,434	0	1,434	0	69,063	0	0	0	1,857	12/25/2034.	1FM
36242D T6 0	GSMPS 05RP2 1AS - CMO/RMBS		06/25/2019.	Direct		0	0	187,154	(2,514)	(74)	0	0	(74)	0	0	0	0	0	0	03/25/2035.	4FE
36242D UQ 4	GSR 05AR1 4A1 - CMO/RMBS		06/01/2019.	Paydown		8,730	8,730	8,490	8,446	0	284	0	284	0	8,730	0	0	0	131	01/25/2035.	1FM
36242D VY 6	GSR 05AR1 4A2 - CMO/RMBS		06/01/2019.	Paydown		1,153	1,153	1,095	1,088	0	64	0	64	0	1,153	0	0	0	17	01/25/2035.	1FM
36828Q QH 2	GECMC 05C4 AJ - CMBS		06/01/2019.	Paydown		272	272	258	272	0	0	0	0	0	272	0	0	0	11	11/10/2045.	1FM
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR		06/01/2019.	Paydown		25,616	25,616	25,344	25,866	0	147	0	147	0	25,616	0	0	0	511	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		06/25/2019.	Paydown		187,535	187,535	187,532	187,533	0	2	0	2	0	187,535	0	0	0	2,490	01/27/2048.	1FE
40423X AC 6	NZES 18PLS1 B - CMO/RMBS		06/25/2019.	Paydown		93,767	93,767	93,767	93,767	0	0	0	0	0	93,767	0	0	0	1,399	01/27/2048.	1FE
40423X AF 9	NZES 18PLS2 A - ABS		06/25/2019.	Paydown		783,136	783,136	783,124	783,127	0	9	0	9	0	783,136	0	0	0	10,634	02/25/2048.	1FE
40423X AG 7	NZES 18PLS2 B - ABS		06/25/2019.	Paydown		230,334	230,334	230,333	230,333	0	1	0	1	0	230,334	0	0	0	3,553	02/25/2048.	1FE
40432B AA 7	HALO 072 1A1 - CMO/RMBS		06/01/2019.	Paydown		6,649	6,649	5,834	6,268	738	13	0	750	0	6,649	0	0	0	151	09/25/2037.	1FM
40432B AZ 2	HALO 072 3A6 - CMO/RMBS		06/01/2019.	Paydown		69,650	72,686	48,773	50,491	0	(885)	899	(1,784)	0	69,650	0	0	0	1,918	09/25/2037.	1FM
41161P EZ 2	HVMLT 045 3A - CMO/RMBS		06/01/2019.	Paydown		22,834	22,834	22,733	22,660	0	174	0	174	0	22,834	0	0	0	437	06/19/2034.	1FM
41161P FV 0	HVMLT 046 5A - CMO/RMBS		06/01/2019.	Paydown		2,596	2,596	2,632	2,667	0	(70)	0	(70)	0	2,596	0	0	0	51	08/19/2034.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
41161V AC 4	HVMLT 067 2AA - RMBS		06/19/2019.	Paydown		255,900	255,526	188,001	201,291	0	1,245	0	1,245	0	255,900	0	0	0	2,999	09/19/2036.	1FM
41162N AC 1	HVMLT 0614 A1A - RMBS		06/19/2019.	Paydown		254,494	254,494	196,259	203,731	0	50,763	0	50,763	0	254,494	0	0	0	2,626	02/19/2037.	1FM
411707 AB 8	HNGRY 181 A1 - ABS		06/20/2019.	Paydown		8,500	8,500	8,486	8,487	0	13	0	13	0	8,500	0	0	0	181	06/22/2048.	2FE
411707 AD 4	HNGRY 181 A2 - ABS		06/20/2019.	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	124	06/22/2048.	2FE
43133A AA 5	HITR 181 A1 - CDO	C	06/01/2019.	Paydown		233,645	233,645	228,972	229,137	0	4,508	0	4,508	0	233,645	0	0	0	4,673	10/11/2038.	1FE
43283A AA 3	HGVT 17A A - ABS		06/25/2019.	Paydown		202,080	204,692	203,630	203,697	0	(1,617)	0	(1,617)	0	202,080	0	0	0	2,265	12/26/2028.	1FE
43739E AP 2	HMBT 051 A1 - RMBS		06/25/2019.	Paydown		58,071	58,071	52,881	52,950	0	396	0	396	0	58,071	0	0	0	744	03/25/2035.	1FM
43739H AA 8	HMBT 062 A1 - RMBS		06/25/2019.	Paydown		132,845	132,845	116,240	120,942	0	11,904	0	11,904	0	132,845	0	0	0	1,578	12/25/2036.	1FM
440405 AE 8	HORZN 181 A - ABS		06/15/2019.	Paydown		89,869	89,869	89,867	89,868	0	2	0	2	0	89,869	0	0	0	1,836	12/15/2038.	1FE
449255 AE 8	ICG 172 A2 - CDO	C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).		1,996,020	2,000,000	1,950,400	1,950,640	0	2,386	0	2,386	0	1,953,027	0	42,993	42,993	58,207	10/23/2029.	1FE
45254N MZ 7	IMM 052 1A2 - RMBS		06/25/2019.	Paydown		20,497	20,497	17,217	18,347	0	2,150	0	2,150	0	20,497	0	0	0	253	04/25/2035.	1FM
45254N NT 0	IMM 053 M1 - RMBS		06/25/2019.	Paydown		8,412	57,421	0	5,709	0	2,175	0	2,175	0	8,412	0	0	0	743	08/25/2035.	1FM
45257E AB 0	IMSA 065 1AB - RMBS		06/25/2019.	Paydown		679,340	679,340	589,383	597,370	0	9,254	0	9,254	0	679,340	0	0	0	7,663	02/25/2037.	1FM
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS		06/25/2019.	Paydown		27,642	30,621	22,762	22,608	0	274	0	274	0	27,642	0	0	0	394	02/25/2035.	1FM
45660L LP 2	INDX 05AR7 4A1 - CMO/RMBS		06/01/2019.	Paydown		36,104	33,268	29,356	27,916	0	249	0	249	0	36,104	0	0	0	559	06/25/2035.	1FM
45660L LQ 0	INDX 05AR7 5A1 - CMO/RMBS		06/01/2019.	Paydown		7,321	7,319	6,154	6,053	0	70	0	70	0	7,321	0	0	0	130	06/25/2035.	1FM
45660N X9 1	INDX 04AR6 5A2 - CMO/RMBS		06/01/2019.	Paydown		9,677	9,677	7,936	8,037	0	1,641	0	1,641	0	9,677	0	0	0	182	10/25/2034.	1FM
46590B AA 2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS		06/01/2019.	Paydown		205,632	205,632	205,632	205,632	0	0	0	0	0	205,632	0	0	0	3,189	06/17/2041.	1FE
46619X AA 1	HENDR 153 A - ABS		06/15/2019.	Paydown		20,929	20,929	20,910	20,911	0	17	0	17	0	20,929	0	0	0	378	03/17/2070.	1FE
466247 UG 6	JPMMT 05A6 7A1 - CMO/RMBS		06/01/2019.	Paydown		14,880	14,885	14,550	14,462	0	(17)	0	(17)	0	14,880	0	0	0	239	08/25/2035.	3FM
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS		06/01/2019.	Paydown		3,989	5,879	3,969	3,640	0	(33)	0	(33)	0	3,989	0	0	0	132	12/25/2035.	1FM
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS		06/01/2019.	Paydown		42,293	52,038	4,048	37,910	0	408	0	408	0	42,293	0	0	0	941	03/25/2036.	1FM
46630J AE 9	JPMCC 07LD10 AM - CMBS		06/01/2019.	Paydown		33,426	33,426	32,872	33,191	0	235	0	235	0	33,426	0	0	0	778	01/15/2049.	1FM
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS		06/01/2019.	Paydown		2,709	2,709	0	1,870	0	49	0	49	0	2,709	0	0	0	46	04/25/2037.	1FM
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS		06/01/2019.	Paydown		50,203	50,203	40,727	43,512	0	6,691	0	6,691	0	50,203	0	0	0	780	07/29/2037.	1FM
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS		06/01/2019.	Paydown		213,221	213,221	165,380	213,221	0	0	0	0	0	213,221	0	0	0	5,249	11/26/2036.	1FM
46633M AM 1	JPMRR 096 2A2 - CMO/RMBS		06/01/2019.	Paydown		102,373	106,912	10,799	0	0	102,435	0	102,435	0	102,373	0	0	0	1,970	04/26/2035.	1FM
46637U AA 5	JPTEP A - CMO/RMBS		06/01/2019.	Paydown		373,364	373,364	360,297	361,344	0	12,021	0	12,021	0	373,364	0	0	0	4,716	10/27/2042.	1FE
46637V AA 3	JPTEP A - CMO/RMBS		06/01/2019.	Paydown		133,448	133,448	132,513	132,577	0	870	0	870	0	133,448	0	0	0	1,711	09/17/2042.	1FE
46639A AA 7	JPTEP A - CMO/RMBS		06/01/2019.	Paydown		44,829	44,829	43,036	43,165	0	1,663	0	1,663	0	44,829	0	0	0	455	12/27/2042.	1FE
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		06/25/2019.	Paydown		586,698	586,698	537,562	555,636	0	31,062	0	31,062	0	586,698	0	0	0	6,738	06/26/2047.	1FE
472320 AA 8	JEFFERIES RESECURITIZATION TRUST 2008-R1		06/25/2019.	Paydown		12,694	11,953	8,744	9,027	0	165	0	165	0	12,694	0	0	0	430	06/25/2047.	1FM
472321 AA 6	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/01/2019.	Paydown		86,653	86,653	66,412	76,907	0	9,746	0	9,746	0	86,653	0	0	0	2,194	09/30/2035.	1FM
472321 AG 3	JEFFERIES RESECURITIZATION TRUST 2008-R2		06/30/2019.	Paydown		0	51,513	269	816	0	(516)	0	(516)	0	(1,739)	0	1,739	1,739	1,153	09/30/2035.	1FM
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS		06/01/2019.	Paydown		128,053	128,192	106,048	127,299	0	977	0	977	0	128,053	0	0	0	2,104	06/21/2037.	1FM
47232D AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		103,720	103,720	90,032	101,269	0	1,703	0	1,703	0	103,720	0	0	0	1,405	04/25/2037.	1FM

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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)
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		0	6,540	(2)	0	0	1	0	1	0	0	0	0	0	84	04/25/2037.	1FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		6,533	6,533	6,533	6,489	0	9	0	9	0	6,533	0	0	0	183	09/01/2036.	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	279	(0)	0	0	0	0	0	0	0	0	0	0	6	09/01/2036.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		51,668	51,668	48,987	50,343	0	142	0	142	0	51,668	0	0	0	1,021	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	11,639	1,766	6,375	0	2,172	0	2,172	0	0	0	0	0	(1,972)	09/01/2036.	1FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		18,015	18,015	0	16,587	0	1,147	0	1,147	0	18,015	0	0	0	224	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		0	4,519	0	2	0	(1)	0	(1)	0	0	0	0	0	53	09/25/2036.	1FM
47232D CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		52,229	52,229	0	47,513	0	10,382	0	10,382	0	52,229	0	0	0	641	05/01/2036.	1FM
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2019.	Paydown		10,708	10,708	3,923	9,406	0	597	0	597	0	10,708	0	0	0	309	12/25/2036.	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/30/2019.	Paydown		0	3,975	530	232	0	(241)	0	(241)	0	(294)	0	294	294	99	12/25/2036.	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		78,697	78,698	13,964	33,567	0	3,313	0	3,313	0	78,697	0	0	0	1,322	04/01/2047.	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	9,012	0	0	0	(337)	0	(337)	0	0	0	0	0	188	04/01/2047.	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		3,109	3,109	2,455	2,710	0	109	0	109	0	3,109	0	0	0	75	06/01/2037.	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	2	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2037.	1FM
47232D DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		11,329	11,329	3,040	9,886	0	782	0	782	0	11,329	0	0	0	225	08/01/2037.	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	1,223	230	343	0	18	0	18	0	0	0	0	0	28	08/01/2037.	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		102,150	102,150	62,685	90,966	0	1,939	0	1,939	0	102,150	0	0	0	1,585	09/01/2035.	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		0	3,830	1,145	1,112	0	21	0	21	0	0	0	0	0	61	09/01/2035.	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		20,847	20,847	14,609	13,788	0	226	0	226	0	20,847	0	0	0	128	12/01/2036.	1FM
47232D FM 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2019.	Paydown		20,708	20,709	0	20,709	0	(225)	0	(225)	0	20,708	0	0	0	360	06/01/2037.	1FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		06/01/2019.	Paydown		6,620	6,620	6,434	6,019	0	601	0	601	0	6,620	0	0	0	142	11/26/2037.	1FM
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		15,580	15,580	15,580	15,451	0	80	0	80	0	15,580	0	0	0	391	02/01/2037.	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	3,133	0	0	0	2	0	2	0	0	0	0	0	73	02/01/2037.	1FM
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		11,686	11,686	11,686	11,595	0	56	0	56	0	11,686	0	0	0	281	02/01/2037.	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	2,350	0	232	0	(8)	0	(8)	0	0	0	0	0	52	02/01/2037.	1FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		65,290	65,290	26,515	43,683	0	2,345	0	2,345	0	65,290	0	0	0	1,118	09/01/2035.	1FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	177	17	24	0	(0)	0	(0)	0	0	0	0	0	4	09/01/2035.	1FM
47232V BG 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		65,821	65,821	0	59,584	0	1,863	0	1,863	0	65,821	0	0	0	853	11/01/2036.	1FM
47232V BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2019.	Adjustment		0	0	0	0	0	0	0	0	0	(310)	0	310	310	0	11/01/2036.	1FM
47232V BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2019.	Adjustment		0	0	0	0	0	0	0	0	0	(896)	0	896	896	0	11/01/2036.	1FM
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	15,758	0	22	0	(22)	0	(22)	0	0	0	0	0	175	11/01/2036.	1FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		23,159	23,159	23,159	23,085	0	2	0	2	0	23,159	0	0	0	523	11/01/2036.	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	5,545	0	616	0	(4)	0	(4)	0	0	0	0	0	107	11/01/2036.	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		15,895	15,759	0	14,099	0	1,255	0	1,255	0	15,895	0	0	0	256	11/01/2037.	1FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		39,274	39,274	39,274	39,107	0	(2)	0	(2)	0	39,274	0	0	0	990	07/01/2036.	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	8,995	143	1,149	0	(22)	0	(22)	0	0	0	0	0	213	07/01/2036.	1FM
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		36,160	36,160	36,160	35,944	0	(261)	0	(261)	0	36,160	0	0	0	961	04/01/2037.	1FM

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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)
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		11,089	11,089	11,089	10,841	0	41	0	41	0	11,089	0	0	0	273	04/01/2036.	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/30/2019.	Paydown		0	343	0	5	0	(4)	0	(4)	0	(371)	0	371	371	8	04/01/2036.	1FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		25,097	25,097	25,097	24,900	0	188	0	188	0	25,097	0	0	0	589	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	2,243	(0)	27	0	13	0	13	0	0	0	0	0	47	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		9,862	9,862	9,719	9,830	0	1	0	1	0	9,862	0	0	0	236	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	11,828	0	0	0	(3)	0	(3)	0	0	0	0	0	278	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		21,831	21,831	20,851	21,753	0	8	0	8	0	21,831	0	0	0	524	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	3,831	0	79	0	(35)	0	(35)	0	0	0	0	0	90	04/01/2037.	1FM
47232V EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		16,938	16,938	16,938	16,872	0	33	0	33	0	16,938	0	0	0	360	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	7,076	2,686	4,049	0	66	0	66	0	0	0	0	0	169	02/01/2036.	1FM
47232V FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		8,809	8,921	5,887	7,358	0	85	0	85	0	8,809	0	0	0	191	01/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		81,777	81,777	33,817	52,589	0	5,688	0	5,688	0	81,777	0	0	0	1,032	01/01/2047.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		10,987	10,987	6,689	8,762	0	295	0	295	0	10,987	0	0	0	299	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	8,499	0	3,174	0	85	0	85	0	0	0	0	0	160	02/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2019.	Paydown		0	1,859	23	30	0	(8)	0	(8)	0	0	0	0	0	28	01/01/2047.	1FM
47760Q AA 1	JIMMY 171 2I - ABS		06/01/2019.	Paydown		8,905	8,905	8,889	8,889	0	16	0	16	0	8,905	0	0	0	161	07/30/2047.	2FE
48244X AA 0	KDAC 171 A - ABS	C	06/15/2019.	Paydown		60,927	60,927	60,925	60,925	0	2	0	2	0	60,927	0	0	0	1,075	12/15/2042.	1FE
49255P AA 1	KSTRL 181 A - ABS	C	06/15/2019.	Paydown		38,967	38,967	37,867	37,880	0	1,087	0	1,087	0	38,967	0	0	0	695	12/15/2038.	1FE
493268 AY 2	KSLT 00B A2 - ABS		06/01/2019.	Paydown		5,783	5,783	4,684	5,783	0	0	0	0	0	5,783	0	0	0	86	07/25/2029.	1FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS	C	06/15/2019.	Paydown		62,500	62,500	61,287	61,565	0	935	0	935	0	62,500	0	0	0	1,120	01/15/2042.	1FE
52519S AD 5	LABMH 01B A4 - ABS		06/01/2019.	Paydown		7,823	7,823	0	7,823	0	(79)	0	(79)	0	7,823	0	0	0	33	05/15/2041.	1FE
52520M BS 1	LMT 052 2A1 - CMO/RMBS		06/25/2019.	Paydown		23,376	28,111	16,740	17,168	0	210	0	210	0	23,376	0	0	0	348	12/25/2035.	1FM
52521R AC 5	LMT 075 1A1 - CMO/RMBS		06/25/2019.	Paydown		15,815	15,928	11,257	8,122	0	533	0	533	0	15,815	0	0	0	230	06/25/2037.	1FM
52522D AG 6	LXS 0616N AA1 - RMBS		06/25/2019.	Paydown		484,248	527,709	409,778	431,419	0	7,170	0	7,170	0	484,248	0	0	0	6,004	11/25/2046.	1FM
525241 AL 9	LXS 071 WF1 - RMBS		06/01/2019.	Paydown		5,429	5,058	1,963	3,516	0	49	0	49	0	5,429	0	0	0	87	01/25/2037.	1FM
542514 EV 2	LBMLT 041 M2 - RMBS		06/25/2019.	Paydown		5,893	5,893	5,776	5,773	0	120	0	120	0	5,893	0	0	0	77	02/25/2034.	1FM
54303P AQ 8	LONGF 1RR ARR - CDO		05/01/2019.	BARCLAYS CAPITAL INC FIXED INC.		1,996,600	2,000,000	2,000,000	1,999,654	0	(674)	0	(674)	0	1,998,981	0	(2,381)	(2,381)	43,874	04/15/2029.	1FE
543190 AA 0	LTRAN 3 A1 - ABS		06/15/2019.	Paydown		484,382	484,382	478,969	479,632	0	4,749	0	4,749	0	484,382	0	0	0	6,016	01/17/2045.	1FE
55312T AF 0	MLCFC 076 AM - CMBS		06/01/2019.	Paydown		378,836	378,836	382,032	378,836	0	0	0	0	0	378,836	0	0	0	4,951	03/12/2051.	1FM
55818X AY 9	MDPK 16R A2R - CDO		06/18/2019.	GOLDMAN		1,501,575	1,500,000	1,500,000	1,499,944	0	(710)	0	(710)	0	1,499,234	0	2,341	2,341	45,268	04/20/2026.	1FE
576433 GM 2	MARM 03ARM6 6A1 - CMO/RMBS		06/01/2019.	Paydown		77,038	77,038	74,149	74,423	0	(83)	0	(83)	0	77,038	0	0	0	1,088	12/25/2033.	1FM
576433 XA 9	MARM 05ARM1 3A1 - CMO/RMBS		06/01/2019.	Paydown		51,686	51,686	49,102	49,166	0	2,520	0	2,520	0	51,686	0	0	0	895	02/25/2035.	1FM
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS		06/01/2019.	Paydown		59,569	59,569	57,186	0	0	2,383	0	2,383	0	59,569	0	0	0	414	03/25/2035.	1FM
576434 UH 5	MALT 04ALT9 A6 - RMBS		06/01/2019.	Paydown		12,463	12,463	12,463	12,463	0	(0)	0	(0)	0	12,463	0	0	0	276	08/25/2034.	1FM
57643L LC 8	MABS 05AB1 A4 - RMBS		06/01/2019.	Paydown		96,074	96,074	95,954	93,775	0	2,299	0	2,299	0	96,074	0	0	0	1,228	11/25/2035.	1FM
59020U ZE 8	MLMI 05A6 1A1 - RMBS		06/25/2019.	Paydown		130,282	130,282	121,448	125,531	0	4,752	0	4,752	0	130,282	0	0	0	1,679	08/25/2035.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
59111R AA 0	METAL 171 A - ABS	C	06/15/2019.	Paydown		93,751	93,751	93,751	93,751	0	0	0	0	0	93,751	0	0	0	1,915	10/15/2042.	1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/19/2019.	Direct		660,000	660,000	659,368	502,167	0	678	0	678	0	660,000	0	0	0	14,088	10/30/2023.	1FE
61690P AM 3	MSRR 13R7 6B - CMO/RMBS		06/25/2019.	Paydown		454,117	463,151	411,136	447,718	0	10,234	0	10,234	0	454,117	0	0	0	5,091	12/27/2046.	3FM
61748H QJ 3	MSM 058SL A2B - RMBS		06/25/2019.	Paydown		28,179	28,179	26,030	27,271	0	908	0	908	0	28,179	0	0	0	384	11/25/2035.	1FM
61749L BM 2	MSM 068ARB 6A2 - CMO/RMBS		06/01/2019.	Paydown		1,261	1,261	39	631	0	630	0	630	0	1,261	0	0	0	23	06/25/2036.	1FM
61751D AE 4	MSM 0617X A3A - RMBS		06/01/2019.	Paydown		49,982	49,982	26,102	20,760	0	198	0	198	0	49,982	0	0	0	549	10/25/2046.	1FM
61751M AU 8	MSM 0710XS A18 - RMBS		06/01/2019.	Paydown		75,620	75,620	68,885	66,218	0	9,402	0	9,402	0	75,620	0	0	0	931	02/25/2037.	1FM
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS		06/01/2019.	Paydown		94,240	94,240	97,860	90,508	0	3,732	0	3,732	0	94,240	0	0	0	2,142	04/26/2036.	1FM
629400 AA 0	ERL 151 A1 - ABS		06/19/2019.	Paydown		590,135	590,136	584,955	335,858	0	6,837	0	6,837	0	590,135	0	0	0	4,975	02/21/2045.	1FE
629400 AD 4	ERL 161 A1 - ABS		06/19/2019.	Paydown		141,028	141,028	141,694	53,691	0	(1,205)	0	(1,205)	0	141,028	0	0	0	1,461	03/19/2046.	1FE
62946A AC 8	NPRL 171 A1 - ABS		06/20/2019.	Paydown		77,139	77,139	77,139	77,139	0	1	0	1	0	77,139	0	0	0	1,083	10/21/2047.	1FE
63939E AB 9	NAVSL 15A A2A - ABS		06/15/2019.	Paydown		252,823	252,823	252,730	252,785	0	38	0	38	0	252,823	0	0	0	2,750	12/15/2028.	1FE
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS		06/01/2019.	Paydown		7,430	7,430	4,941	6,178	0	17	0	17	0	7,430	0	0	0	100	10/25/2036.	1FM
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS		06/01/2019.	Paydown		2,972	2,972	1,976	2,476	0	7	0	7	0	2,972	0	0	0	40	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		06/25/2019.	Paydown		79,049	79,049	79,033	79,034	0	15	0	15	0	79,049	0	0	0	1,189	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		06/25/2019.	Paydown		131,748	131,748	131,738	131,738	0	10	0	10	0	131,748	0	0	0	2,146	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS		06/25/2019.	Paydown		53,535	53,535	53,520	53,514	0	20	0	20	0	53,535	0	0	0	844	07/25/2054.	1FE
64829T AJ 0	NZES 18FNT2 B - ABS		06/25/2019.	Paydown		47,860	47,860	47,853	47,848	0	12	0	12	0	47,860	0	0	0	814	07/25/2054.	1FE
65130P AS 9	NEWFL 161R CR - CDO	C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).		1,976,200	2,000,000	2,000,000	1,999,835	0	(958)	0	(958)	0	1,998,878	0	(22,678)	(22,678)	61,696	04/20/2028.	1FE
65251X AA 4	NSBKY 1611 A - CDO		04/25/2019.	Paydown		4,000,000	4,000,000	4,000,000	3,998,575	0	1,426	0	1,426	0	4,000,000	0	0	0	95,625	10/25/2028.	1FE
65535V MJ 4	NAA 05AR3 1A1 - RMBS		06/25/2019.	Paydown		7,490	7,490	6,226	6,429	0	30	0	30	0	7,490	0	0	0	96	07/25/2035.	1FM
65535V NL 8	NAA 05AR4 5A3 - RMBS		06/25/2019.	Paydown		186,014	186,015	128,118	132,351	0	2,325	0	2,325	0	186,014	0	0	0	2,585	08/25/2035.	1FM
65536H BW 7	NHELI 06FM1 2A3 - RMBS		06/25/2019.	Paydown		108,421	108,421	94,326	108,262	0	159	0	159	0	108,421	0	0	0	914	11/25/2035.	1FM
65538P AA 6	NAA 071 1AA - RMBS		06/01/2019.	Paydown		6,505	7,017	0	3,627	0	119	0	119	0	6,505	0	0	0	130	03/25/2047.	1FM
65539C AK 2	NMRR 114R 110 - CMO/RMBS		06/01/2019.	Paydown		180,015	173,573	144,219	156,701	0	1,142	0	1,142	0	180,015	0	0	0	2,769	12/29/2036.	1FM
67087T DE 8	OAK 02A A3 - ABS		06/01/2019.	Paydown		24,468	24,468	0	9,326	0	946	0	946	0	24,468	0	0	0	606	05/15/2024.	5FE
67103Q BC 0	OFSBS 5R 3FR - CDO		04/17/2019.	Paydown		442,276	442,276	442,276	441,279	0	997	0	997	0	442,276	0	0	0	9,533	04/17/2025.	1FE
68268E AA 1	OMFIT 151 A - ABS		06/01/2019.	Paydown		221,811	221,811	221,740	221,808	0	3	0	3	0	221,811	0	0	0	1,269	03/18/2026.	1FE
68268F AA 8	OMFIT 162 A - ABS		06/18/2019.	Paydown		310,052	310,052	309,999	310,043	0	9	0	9	0	310,052	0	0	0	2,932	03/20/2028.	1FE
68286# AA 6	171 SAW MILL LLC		06/05/2019.	Paydown		71,474	71,474	71,476	71,476	0	(2)	0	(2)	0	71,474	0	0	0	1,075	07/05/2032.	1
69398* AA 3	PDI TA Holdings, Inc./Initial Term Loan		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(38)	08/25/2023.	5
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/01/2019.	Direct		1,936,508	1,936,508	1,931,161	1,891,111	0	900	0	900	0	1,936,508	0	0	0	23,821	05/02/2023.	1FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		05/06/2019.	Direct		685,763	685,763	685,763	307,506	0	(19)	0	(19)	0	685,763	0	0	0	0	12/31/2031.	1PL
72703P AA 1	PLNT 181 A21 - ABS		06/05/2019.	Paydown		2,500	2,500	2,500	2,496	4	(0)	0	4	0	2,500	0	0	0	53	09/08/2048.	2FE
74042D AA 4	PRETSL 20 A1 - CDO		06/24/2019.	Paydown		1,635	1,635	1,506	1,505	0	130	0	130	0	1,635	0	0	0	37	03/22/2038.	1FE
74042M AA 4	PRETSL 22 A1 - CDO	C	06/24/2019.	Paydown		308,568	308,568	290,922	280,634	0	27,934	0	27,934	0	308,568	0	0	0	5,572	09/22/2036.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74331M AA 4	PROG 18SFR3 A - ABS		05/01/2019.	Paydown		2,513	2,513	2,513	2,513	0	0	0	0	0	2,513	0	0	0	41	10/18/2035.	1FE
74332M AA 3	PROG 15SFR2 A - ABS		06/01/2019.	Paydown		759	759	751	756	0	3	0	3	0	759	0	0	0	10	06/14/2032.	1FE
74332N AA 1	PROG 15SFR3 A - ABS		06/01/2019.	Paydown		762	762	762	762	0	0	0	0	0	762	0	0	0	12	11/15/2032.	1FE
74923G AC 7	RALI 07QA1 A3 - RMBS		06/25/2019.	Paydown		87,130	90,374	71,026	73,576	0	861	0	861	0	87,130	0	0	0	978	01/25/2037.	1FM
74928X BB 6	RBSSP 096C 3A2 - CMO/RMBS		06/25/2019.	Paydown		37,083	37,334	36,074	36,097	0	21	0	21	0	37,083	0	0	0	653	02/26/2036.	2FM
74929C AB 2	RBSSP 102A 1A2 - CMO/RMBS		06/01/2019.	Paydown		158,740	159,634	157,267	157,801	0	104	0	104	0	158,740	0	0	0	3,378	10/26/2035.	2FM
74931T AG 0	RBSSP 126 4A1 - CMO/RMBS		06/25/2019.	Paydown		23,049	23,049	21,494	22,582	0	467	0	467	0	23,049	0	0	0	264	02/26/2036.	1FM
74932H AC 4	RBSSP RESECURITIZATION TRUST 2013-5 - MB		06/26/2019.	Paydown		133,213	133,213	117,228	129,335	0	3,878	0	3,878	0	133,213	0	0	0	1,734	07/25/2033.	1FM
749577 AJ 1	RFMSI 06S9 A9 - CMO/RMBS		06/25/2019.	Direct		0	0	6,439	(8)	0	0	0	0	0	6,489	0	(6,489)	(6,489)	0	09/25/2036.	5FE
74958W AC 0	RFMSI 07SA1 2A2 - CMO/RMBS		06/01/2019.	Paydown		40,806	63,789	29,358	23,081	0	1,114	0	1,114	0	40,806	0	0	0	1,078	02/25/2037.	1FM
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS		06/01/2019.	Paydown		0	14,399	12,472	11,537	0	16	0	16	0	0	0	0	0	352	07/25/2036.	1FM
75156V AD 7	RAMP 06RS3 A4 - RMBS		06/25/2019.	Paydown		393,062	387,055	302,004	310,411	0	5,090	0	5,090	0	393,062	0	0	0	4,914	05/25/2036.	1FM
75156W AD 5	RAMP 06RS4 A4 - RMBS		06/25/2019.	Paydown		380,754	380,754	337,107	359,839	0	20,916	0	20,916	0	380,754	0	0	0	4,501	07/25/2036.	1FM
75970J AD 8	RAMC 071 A1 - RMBS		06/01/2019.	Paydown		207	207	108	93	0	(2)	0	(2)	0	207	0	0	0	5	04/25/2037.	1FM
75970N BE 6	RAMC 053 AF4 - RMBS		06/01/2019.	Paydown		130,182	130,182	130,180	130,182	0	0	0	0	0	130,182	0	0	0	3,115	11/25/2035.	2FM
759950 FX 1	RAMC 054 A3 - RMBS		06/01/2019.	Paydown		48,099	48,099	47,911	48,099	0	0	0	0	0	48,099	0	0	0	653	02/25/2036.	1FM
76110H 2Y 4	RALI 05QS5 A2 - CMO/RMBS		06/25/2019.	Direct		0	0	26,007	(1,834)	(1,288)	0	0	(1,288)	0	0	0	0	0	0	04/25/2035.	5*
76110V QL 5	RFMS2 04HS2 AI6 - RMBS		06/01/2019.	Paydown		392	392	0	14,611	0	(14,219)	0	(14,219)	0	392	0	0	0	7	06/25/2034.	1FM
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS		06/01/2019.	Paydown		143,841	143,841	3,282	41,549	0	2,427	0	2,427	0	143,841	0	0	0	3,347	09/25/2035.	1FM
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS		06/01/2019.	Paydown		16,830	21,555	18,240	17,766	0	118	0	118	0	16,830	0	0	0	385	07/25/2035.	1FM
761118 DV 7	RALI 05QS12 A8 - CMO/RMBS		06/25/2019.	Paydown		29,561	39,834	13,458	28,631	0	515	0	515	0	29,561	0	0	0	506	08/25/2035.	1FM
761118 KH 0	RALI 05QS15 2A - CMO/RMBS		06/01/2019.	Paydown		1,264	1,713	453	1,235	0	10	0	10	0	1,264	0	0	0	43	10/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		06/01/2019.	Paydown		7,836	11,110	161	8,085	0	67	0	67	0	7,836	0	0	0	250	02/25/2036.	1FM
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS		06/01/2019.	Paydown		41,777	41,777	40,920	41,247	0	531	0	531	0	41,777	0	0	0	712	03/25/2035.	1FM
76112B HY 9	RAMP 05RS1 A16 - RMBS		06/01/2019.	Paydown		6,865	6,865	6,848	6,851	0	15	0	15	0	6,865	0	0	0	140	11/25/2034.	1FM
76112B JS 0	RAAC 05RP1 M3 - RMBS		06/25/2019.	Paydown		135,791	135,791	131,377	135,045	0	745	0	745	0	135,791	0	0	0	2,747	07/25/2037.	1FM
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS		06/01/2019.	Paydown		114,300	115,290	106,773	105,894	0	234	0	234	0	114,300	0	0	0	2,017	05/18/2035.	1FM
77879R AB 2	ROTOR 111 1A - ABS	D	06/15/2019.	Paydown		1,650,090	1,650,090	1,617,088	1,621,413	0	28,677	0	28,677	0	1,650,090	0	0	0	46,848	06/15/2046.	1FE
78397A AA 2	SCFET 191 A1 - ABS		06/20/2019.	Paydown		1,110,630	1,110,630	1,110,594	0	0	36	0	36	0	1,110,630	0	0	0	4,452	03/20/2023.	1FE
784012 AA 4	SCFET 172 A - ABS		06/20/2019.	Paydown		112,847	112,847	112,829	112,826	0	21	0	21	0	112,847	0	0	0	1,557	03/20/2023.	1FE
78410T AA 4	SCFET 171 A - ABS		06/20/2019.	Paydown		116,743	116,743	116,718	116,728	0	15	0	15	0	116,743	0	0	0	1,777	01/20/2023.	1FE
78445M AB 6	SLMA 10A 2A - ABS		06/17/2019.	Paydown		311,647	311,647	311,647	311,647	0	0	0	0	0	311,647	0	0	0	7,266	05/16/2044.	1FE
78446V AB 5	SLMA 12A A2 - ABS		06/01/2019.	Paydown		133,682	133,682	133,680	133,682	0	0	0	0	0	133,682	0	0	0	1,098	01/17/2045.	1FE
78447R AD 9	SLMA 13A B - ABS		06/15/2019.	Paydown		722,823	722,823	687,277	722,144	0	679	0	679	0	722,823	0	0	0	7,419	03/15/2047.	1FE
78471D AA 5	SCLP 161 A - ABS		06/25/2019.	Paydown		121,131	121,131	121,118	121,122	0	9	0	9	0	121,131	0	0	0	1,634	08/25/2025.	1FE
78471F AA 0	SCLP 163 A - ABS		06/25/2019.	Paydown		120,843	120,843	120,840	120,842	0	1	0	1	0	120,843	0	0	0	1,527	12/26/2025.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
80306A AA 8	SAPA 181 A - ABS	C	06/15/2019.	Paydown		55,463	55,463	55,437	55,440	0	24	0	24	0	55,463	0	0	0	996	12/15/2040.	1FE
813084 A* 1	SUMOTEXT CORPORATION		04/03/2019.	Call @ 100.00		25,466	25,466	11,467	11,295	0	0	0	0	0	11,295	0	14,170	14,170	0	03/03/2019.	6
81378E AA 1	SABR 07BR4 A2A - RMBS		06/25/2019.	Paydown		22,565	22,565	14,496	13,724	0	41	0	41	0	22,565	0	0	0	250	05/26/2037.	1FM
81441N AC 0	SNMLT 062 A3 - RMBS		06/01/2019.	Paydown		435,534	435,534	438,256	436,652	0	(1,118)	0	(1,118)	0	435,534	0	0	0	11,639	10/25/2036.	1FM
81788Y AA 1	767-3-25285 TR / 767-3-25392TR SER 2016-		06/05/2019.	Paydown		67,721	67,721	67,721	67,721	0	(0)	0	(0)	0	67,721	0	0	0	1,481	10/05/2022.	2FE
82652K AA 2	SRFC 171 A - ABS		06/20/2019.	Paydown		250,555	250,555	249,811	249,878	0	677	0	677	0	250,555	0	0	0	3,025	03/20/2034.	1FE
83404J AA 4	SCLP 173 A - ABS		06/25/2019.	Paydown		118,183	118,183	117,586	117,684	0	498	0	498	0	118,183	0	0	0	1,353	05/26/2026.	1FE
83405A AA 2	SCLP 171 A - ABS		06/25/2019.	Paydown		161,422	161,422	161,408	161,414	0	9	0	9	0	161,422	0	0	0	2,195	01/26/2026.	1FE
83405Q AA 7	SCLP 176 A1 - ABS		06/25/2019.	Paydown		600,070	600,070	599,839	599,950	0	120	0	120	0	600,070	0	0	0	5,073	11/25/2026.	1FE
83405R AA 5	SCLP 181 A1 - ABS		06/25/2019.	Paydown		540,035	540,035	540,000	540,014	0	21	0	21	0	540,035	0	0	0	5,631	02/25/2027.	1FE
83546D AF 5	SONIC 181 A2 - ABS		06/20/2019.	Paydown		3,750	3,750	3,750	3,704	46	(0)	0	46	0	3,750	0	0	0	63	02/20/2048.	2FE
83611M HM 3	SVHE 05B M2 - RMBS		06/01/2019.	Paydown		69,685	71,405	0	19,890	0	2,858	0	2,858	0	69,685	0	0	0	1,873	05/25/2035.	1FM
84861C AC 9	SPMF 171 A - ABS		06/01/2019.	Paydown		3,373	3,373	3,391	3,393	0	(20)	0	(20)	0	3,373	0	0	0	65	12/20/2047.	1FE
85022W AA 2	SCFT 16A A - ABS		06/20/2019.	Paydown		864,916	864,916	865,296	864,916	0	0	0	0	0	864,916	0	0	0	11,126	11/25/2023.	1FE
85022W AB 0	SCFT 16A B - ABS		06/04/2019.	Paydown		1,000,000	1,000,000	975,000	982,153	0	17,847	0	17,847	0	1,000,000	0	0	0	18,108	03/25/2024.	1FE
85172L AA 4	SLFT 15A A - ABS		06/17/2019.	Paydown		1,003,838	1,003,838	1,001,878	1,003,681	0	157	0	157	0	1,003,838	0	0	0	9,446	11/15/2024.	1FE
85172N AA 0	SLFT 16A A - ABS		06/15/2019.	Paydown		2,687,791	2,687,791	2,687,377	2,687,702	0	89	0	89	0	2,687,791	0	0	0	32,499	11/15/2029.	1FE
85208H AA 1	SPRTE 171 A - ABS	C	06/15/2019.	Paydown		372,752	372,752	371,357	371,514	0	1,238	0	1,238	0	372,752	0	0	0	7,536	12/15/2037.	1FE
85208N AA 8	SPRNTS 161 A1 - ABS		06/20/2019.	Paydown		312,500	312,500	312,495	312,497	0	3	0	3	0	312,500	0	0	0	5,204	03/20/2023.	2FE
86202* AA 3	STONEHENGE CAPITAL FUND NORTH CAROLINA V		06/15/2019.	Direct		124,041	124,041	124,041	124,043	0	16	0	16	0	124,041	0	0	0	5,827	10/15/2019.	1FE
86212V AA 2	STR 161 A1 - ABS		06/20/2019.	Paydown		9,553	9,553	9,548	9,548	0	4	0	4	0	9,553	0	0	0	158	10/22/2046.	1FE
86212V AD 6	STR 181 A1 - ABS		06/20/2019.	Paydown		15,496	15,496	15,492	15,492	0	4	0	4	0	15,496	0	0	0	256	10/20/2048.	1FE
86212V AE 4	STR 181 A2 - ABS		06/20/2019.	Paydown		16,787	16,787	16,781	16,781	0	6	0	6	0	16,787	0	0	0	300	10/20/2048.	1FE
863579 C3 0	SARM 0521 6A3 - CMO/RMBS		06/01/2019.	Paydown		134,990	134,906	118,438	117,791	0	1,717	0	1,717	0	134,990	0	0	0	2,498	11/25/2035.	1FM
863579 UL 0	SARM 0515 1A1 - CMO/RMBS		06/01/2019.	Paydown		87,834	88,399	70,581	60,960	0	978	0	978	0	87,834	0	0	0	1,807	07/25/2035.	1FM
863579 UU 0	SARM 0515 4A1 - CMO/RMBS		06/01/2019.	Paydown		53,610	53,736	47,371	45,100	0	490	0	490	0	53,610	0	0	0	913	07/25/2035.	1FM
863579 VW 5	SARM 0517 5A2 - CMO/RMBS		06/25/2019.	Paydown		2,865	3,008	1,409	1,919	0	45	0	45	0	2,865	0	0	0	38	08/25/2035.	1FM
863579 XR 4	SARM 0518 8A1 - CMO/RMBS		06/01/2019.	Paydown		62,861	85,728	77,852	77,328	0	747	0	747	0	62,861	0	0	0	1,759	09/25/2035.	1FM
863579 ZL 5	SARM 0520 3A3 - CMO/RMBS		06/01/2019.	Paydown		10,061	10,025	8,516	8,420	0	92	0	92	0	10,061	0	0	0	178	10/25/2035.	1FM
863587 AE 1	SAIL 063 A5 - RMBS		06/25/2019.	Paydown		176,418	176,418	142,855	162,120	0	14,298	0	14,298	0	176,418	0	0	0	1,846	06/25/2036.	1FM
86358R DX 2	SASC 01SB1 A5 - RMBS		06/01/2019.	Paydown		9,254	9,254	8,668	8,723	0	594	63	531	0	9,254	0	0	0	128	08/25/2031.	1FM
86359A MG 5	SASC 03AL1 APO - RMBS		06/01/2019.	Paydown		8,748	8,748	6,162	(920)	0	113	0	113	0	8,748	0	0	0	0	04/25/2031.	3FE
86359A WT 6	SASC 03AL2 APO - RMBS		06/01/2019.	Paydown		23,879	23,879	18,564	(3,427)	0	171	0	171	0	23,879	0	0	0	0	01/25/2031.	5GI
86359B YF 2	SARM 0410 4A - CMO/RMBS		06/01/2019.	Paydown		7,394	7,394	7,424	7,415	0	(21)	0	(21)	0	7,394	0	0	0	168	08/25/2034.	1FM
86934N AA 7	SCML 18SBC7 A - CMBS		06/01/2019.	Paydown		146,311	146,311	146,305	146,857	0	(546)	0	(546)	0	146,311	0	0	0	2,837	05/25/2039.	1FE
87159Q BE 7	SYMP 14R A3R - CDO		06/01/2019.	Paydown		101,527	101,527	101,527	101,517	0	10	0	10	0	101,527	0	0	0	1,513	07/14/2026.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
87244B AA 6	TGIF 171 A2 - ABS		06/01/2019.	Paydown		20,000	20,000	19,949	19,959	0	41	0	41	0	20,000	0	0	0	620	04/30/2047.	3FE
87266X AA 1	TRTX 18FL1 A - CMBS	C	06/17/2019.	Paydown		476,475	476,475	476,475	476,574	0	(99)	0	(99)	0	476,475	0	0	0	7,701	02/15/2035.	1FE
87342R AB 0	BELL 161 A22 - ABS		05/25/2019.	Paydown		3,750	3,750	3,826	3,781	45	(77)	0	(31)	0	3,750	0	0	0	82	05/25/2046.	2FE
87342R AC 8	BELL 161 A23 - ABS		05/25/2019.	Paydown		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	137	05/25/2046.	2FE
87342R AF 1	TACO BELL FUNDING, LLC - ABS		05/25/2019.	Paydown		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	168	11/25/2048.	1FE
874074 AA 5	TAL 171 A - ABS		06/20/2019.	Paydown		52,342	52,342	52,977	52,871	0	(529)	0	(529)	0	52,342	0	0	0	976	04/21/2042.	1FE
87407P AA 8	TAL 131 A - ABS	C	06/20/2019.	Paydown		97,500	97,500	97,419	97,464	0	36	0	36	0	97,500	0	0	0	1,149	02/22/2038.	1FE
87407P AE 0	TAL 132 A - ABS	C	06/20/2019.	Paydown		75,000	75,000	74,035	74,325	0	675	0	675	0	75,000	0	0	0	1,109	11/22/2038.	1FE
87407P AP 5	TAL 142 A2 - ABS	C	06/20/2019.	Paydown		24,292	24,292	24,243	24,254	0	38	0	38	0	24,292	0	0	0	337	05/20/2039.	1FE
87407P AR 1	TAL 143 A - ABS	C	06/20/2019.	Paydown		78,000	78,000	77,942	77,956	0	44	0	44	0	78,000	0	0	0	1,062	11/21/2039.	1FE
881561 GQ 1	TMTS 0415AL A1 - RMBS		06/01/2019.	Paydown		286,165	286,165	280,800	265,889	20,276	92	0	20,368	0	286,165	0	0	0	4,665	07/25/2034.	1FM
88156E AB 2	TMTS 0617HE AB1 - RMBS		06/25/2019.	Paydown		81,610	81,599	69,651	73,970	0	1,255	0	1,255	0	81,610	0	0	0	937	01/25/2038.	1FM
88315F AA 9	TMCL 171 A - ABS	C	06/20/2019.	Paydown		22,483	22,483	22,575	22,563	0	(80)	0	(80)	0	22,483	0	0	0	349	05/20/2042.	1FE
885220 KW 2	TMST 062 A2B - CMO/RMBS		06/25/2019.	Paydown		143,523	143,523	140,339	140,318	0	3,205	0	3,205	0	143,523	0	0	0	2,645	04/25/2036.	1FM
886065 AA 9	TBOLT 18A A - ABS	C	06/15/2019.	Paydown		17,857	17,857	17,857	17,857	0	0	0	0	0	17,857	0	0	0	309	09/15/2038.	1FE
88732J AS 7	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		04/01/2019.	Maturity @ 100.00		5,500,000	5,500,000	6,383,620	5,543,948	0	(43,948)	0	(43,948)	0	5,500,000	0	0	0	226,875	04/01/2019.	3FE
89412U AH 1	TRAP 6 A2 - CDO		06/01/2019.	Paydown		278,245	278,245	276,854	276,737	0	1,509	0	1,509	0	278,245	0	0	0	5,615	11/16/2034.	1FE
89656F AA 4	TRL 121 A1 - ABS		06/15/2019.	Paydown		117,303	117,303	114,996	115,375	0	1,927	0	1,927	0	117,303	0	0	0	1,314	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		06/17/2019.	Paydown		7,119	7,119	7,115	0	0	4	0	4	0	7,119	0	0	0	51	04/17/2049.	1FE
89679H AA 3	TCF 171 A - ABS		06/20/2019.	Paydown		62,714	62,714	62,658	62,662	0	51	0	51	0	62,714	0	0	0	919	06/20/2042.	1FE
89690E AF 4	TRMF 171 A1 - ABS		06/15/2019.	Paydown		358,667	358,667	354,605	177,775	0	3,492	0	3,492	0	358,667	0	0	0	4,014	08/15/2047.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	06/20/2019.	Paydown		41,667	41,667	40,833	40,953	0	713	0	713	0	41,667	0	0	0	1,002	09/20/2039.	1FE
898203 AB 0	TFINS 172 A2 - CDO	C	06/20/2019.	Paydown		25,000	25,000	24,500	24,514	0	486	0	486	0	25,000	0	0	0	502	09/20/2039.	1FE
898205 AA 7	TFINS 171 A1 - CDO	C	06/01/2019.	Paydown		1,051,996	1,051,996	1,020,436	1,025,068	0	26,928	0	26,928	0	1,051,996	0	0	0	22,526	04/20/2038.	1FE
898205 AB 5	TFINS 171 A2 - CDO	C	06/01/2019.	Paydown		1,262,395	1,262,395	1,262,395	1,257,898	0	4,498	0	4,498	0	1,262,395	0	0	0	25,887	04/20/2038.	1FE
89820U AB 0	TFINS 181 A2 - CDO	C	06/30/2019.	Paydown		44,214	44,214	43,772	43,818	0	396	0	396	0	44,214	0	0	0	419	03/30/2039.	1FE
90352W AA 2	STEAM 181 A1 - ABS		06/25/2019.	Paydown		101,035	101,035	101,035	101,035	0	0	0	0	0	101,035	0	0	0	1,604	04/27/2048.	1FE
90919W AA 8	UNITOW 131 A - ABS		04/15/2019.	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	24,842	03/16/2043.	1FE
92211M AC 7	VDC 181 A2 - ABS		06/15/2019.	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	64	02/16/2043.	1FE
92257A AB 0	VCC 181 A - RMBS		06/01/2019.	Paydown		314,412	314,412	314,305	315,046	0	(634)	0	(634)	0	314,412	0	0	0	4,554	04/27/2048.	1FE
92257C AA 8	VCC 191 A - CMBS		06/01/2019.	Paydown		52,507	52,507	52,495	0	0	12	0	12	0	52,507	0	0	0	477	03/25/2049.	1FE
92535V AA 0	VBTOW 162 A - ABS		06/15/2019.	Paydown		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	61	10/15/2046.	2FE
92922F 3N 6	WAMU 05AR12 1A8 - CMO/RMBS		06/01/2019.	Paydown		77,423	77,423	73,431	73,857	0	151	0	151	0	77,423	0	0	0	1,137	10/25/2035.	1FM
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS		06/01/2019.	Paydown		13,530	13,530	9,066	9,569	0	98	0	98	0	13,530	0	0	0	176	01/25/2046.	1FM
92935V AE 8	WFRBS 11C3 A3 - CMBS		06/01/2019.	Paydown		180,352	180,352	181,816	180,492	0	(139)	0	(139)	0	180,352	0	0	0	3,000	03/15/2044.	1FM
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS		06/01/2019.	Paydown		19,971	23,141	17,925	17,122	0	229	0	229	0	19,971	0	0	0	372	05/25/2037.	1FM
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS		06/01/2019.	Paydown		115,862	116,178	110,012	110,961	0	(157)	0	(157)	0	115,862	0	0	0	1,677	04/25/2037.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
933636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS		06/01/2019.	Paydown		60,256	71,446	63,663	64,303	0	435	0	435	0	60,256	0	0	0	1,084	11/25/2036.	1FM
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS		06/01/2019.	Paydown		12,808	15,858	14,991	15,122	0	32	0	32	0	12,808	0	0	0	257	10/25/2036.	1FM
93364F AC 5	WAMU 07HY7 2A1 - CMO/RMBS		06/01/2019.	Paydown		74,636	120,507	102,927	100,021	0	698	0	698	0	74,636	0	0	0	1,678	07/25/2037.	1FM
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS		06/25/2019.	Paydown		10,751	14,254	0	5,184	0	233	0	233	0	10,751	0	0	0	177	07/25/2036.	1FM
94353W AA 3	WAAV 171 A - ABS		06/15/2019.	Paydown		55,819	55,819	55,819	55,819	0	0	0	0	0	55,819	0	0	0	898	11/15/2042.	1FE
94945P AA 3	WLKRG 17A A - ABS		06/15/2019.	Paydown		326,047	326,047	325,725	325,763	0	285	0	285	0	326,047	0	0	0	3,938	06/15/2033.	1FE
949773 AF 2	WFMBS 076 A6 - CMO/RMBS		06/01/2019.	Paydown		18,316	18,641	19,471	18,525	349	(86)	0	263	0	18,316	0	0	0	501	05/25/2037.	4FM
94982A AA 0	WFMBS 04Y 1A1 - CMO/RMBS		06/01/2019.	Paydown		31,988	31,988	32,347	32,399	0	(411)	0	(411)	0	31,988	0	0	0	553	11/25/2034.	1FM
94983G AA 6	WFMBS 06AR3 A1 - CMO/RMBS		06/01/2019.	Paydown		45,087	45,252	10,481	37,670	0	602	0	602	0	45,087	0	0	0	945	03/25/2036.	1FM
95058X AB 4	WEN 151 A22 - ABS		06/26/2019.	Paydown		1,930,000	1,930,000	1,952,755	1,928,040	24,950	(22,990)	0	1,960	0	1,930,000	0	0	0	41,670	06/15/2045.	2FE
95058X AC 2	WEN 151 A23 - ABS		06/15/2019.	Paydown		3,125	3,125	3,029	3,047	0	78	0	78	0	3,125	0	0	0	70	06/15/2045.	2FE
95058X AE 8	WEN 181 A22 - ABS		06/15/2019.	Paydown		5,000	5,000	4,781	4,787	0	213	0	213	0	5,000	0	0	0	97	03/16/2048.	2FE
95168W AR 8	WSTC 142R ABR - CDO		04/16/2019.	Paydown		310,730	310,730	310,730	310,729	0	1	0	1	0	310,730	0	0	0	4,232	01/16/2027.	1FE
96033D AA 8	WESTR 171 A - ABS		06/01/2019.	Paydown		213,079	213,079	212,350	212,436	0	643	0	643	0	213,079	0	0	0	2,661	12/20/2030.	1FE
96033L AA 0	WESTR 152 A - ABS		06/01/2019.	Paydown		381,678	381,678	381,171	381,679	0	(1)	0	(1)	0	381,678	0	0	0	5,104	07/20/2028.	1FE
96033W AA 6	WESTR 181 A - ABS		06/01/2019.	Paydown		127,368	127,368	127,144	127,143	0	225	0	225	0	127,368	0	0	0	1,781	12/20/2031.	1FE
96033W AB 4	WESTR 181 B - ABS		06/01/2019.	Paydown		191,052	191,052	190,097	190,203	0	849	0	849	0	191,052	0	0	0	2,830	12/20/2031.	1FE
97064E AA 6	WESTF 18A A - ABS		06/15/2019.	Paydown		33,827	33,827	33,825	33,825	0	1	0	1	0	33,827	0	0	0	804	09/15/2043.	1FE
974153 AA 6	WING 18A A2 - RMBS		06/05/2019.	Paydown		7,500	7,500	7,500	7,500	0	(0)	0	(0)	0	7,500	0	0	0	208	12/05/2048.	2FE
98215# AA 9	Wrench Group LLC/Term Loan 03/16		06/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(22)	12/15/2024.	2PL
98215# AB 7	Wrench Group LLC/Delayed Draw Tranche A		06/01/2019.	Adjustment		0	0	0	0	0	64	0	64	0	0	0	0	0	(4)	12/15/2024.	2PL
98944P AB 3	ZCAP 181 A - ABS		06/15/2019.	Paydown		45,000	45,000	44,333	44,355	0	645	0	645	0	45,000	0	0	0	863	10/15/2038.	1FE
98954R AJ 9	ZIGG 1R B1R - CDO		04/17/2019.	Paydown		1,500,000	1,500,000	1,524,340	1,521,436	0	(21,436)	0	(21,436)	0	1,500,000	0	0	0	34,196	04/17/2029.	1FE
98954R AK 6	ZIGG 1R B2R - CDO		04/17/2019.	Paydown		3,000,000	3,000,000	2,990,373	2,991,495	0	8,505	0	8,505	0	3,000,000	0	0	0	57,750	04/17/2029.	1FE
G0620B AB 4	ATLSS 2014-1 A - ABS		06/15/2019.	Paydown		69,003	69,003	69,003	69,003	0	0	0	0	0	69,003	0	0	0	1,305	12/15/2039.	1FE
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		06/17/2019.	Paydown		211,924	211,924	210,570	210,548	0	1,366	0	1,366	0	211,924	0	0	0	2,996	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 LTD - ABS		06/01/2019.	Paydown		97,237	97,237	97,179	97,037	0	200	0	200	0	97,237	0	0	0	1,914	03/01/2042.	1FE
G9011Y AA 4	TRAP 11 A1 - CDO		04/10/2019.	Paydown		85,186	85,186	80,608	0	0	4,579	0	4,579	0	85,186	0	0	0	665	10/10/2041.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						93,343,531	94,091,918	90,605,212	88,219,383	47,308	1,002,898	1,575	1,048,632	0	93,320,799	0	22,732	22,732	1,793,692	XXX	XXX
Bonds - Bank Loans																					
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te		06/28/2019.	Direct		146	146	146	146	0	0	0	0	0	146	0	0	0	5	10/13/2025.	4FE
00448F AH 9	Achilles Acquisition LLC/Closing date Te		06/28/2019.	Direct		59	59	58	57	1	0	0	1	0	59	0	0	0	2	10/13/2025.	4FE
00452# AA 7	Accommodations Plus Technologies LLC/Ter		06/28/2019.	Direct		2,151	2,151	2,108	2,111	0	4	0	4	0	2,151	0	0	0	69	05/11/2024.	3FE
01370# AA 4	Alcami Corporation/First Lien Term Loan		06/28/2019.	Direct		1,172	1,172	1,140	1,141	0	2	0	2	0	1,172	0	0	0	41	07/14/2025.	4FE
02368* AE 2	American Academy Holdings, LLC/Term Loan		06/01/2019.	VARIOUS		1,162,955	1,162,955	1,133,842	1,138,667	0	1,996	0	1,996	0	1,162,955	0	0	0	50,320	12/15/2022.	3FE
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023		04/29/2019.	Direct		4,082	4,082	4,036	3,874	165	3	0	168	0	4,082	0	0	0	61	04/28/2023.	3FE

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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)
03765V AH 3	Term Loan B : Protection One		06/01/2019.	VARIOUS		175,614	175,419	169,007	0	0	651	0	651	0	176,281	0	(666)	(666)	(3,626)	04/21/2022.	3FE
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		06/28/2019.	Direct		1,921	1,921	1,882	0	0	2	0	2	0	1,921	0	0	0	71	02/06/2026.	4FE
050777 ZZ 7	Avetta, LLC/Second Amendment Tranche B T		06/28/2019.	Direct		1,355	1,355	1,330	0	0	0	0	0	0	1,355	0	0	0	12	04/10/2024.	3FE
05365@ AA 4	Avetta, LLC/Term Loan 4/18		06/28/2019.	VARIOUS		533,654	543,937	532,967	532,251	0	782	0	782	0	534,388	0	(734)	(734)	17,163	04/10/2024.	4
05400K AE 0	Term Loan B : Avolon Ltd	C	06/01/2019.	Direct		1,142,304	1,142,304	1,135,158	550,783	0	2,238	0	2,238	0	1,142,304	0	0	0	9,646	01/20/2025.	2FE
05942# AA 4	Bambino CI Inc./Term Loan 10/17		06/28/2019.	Direct		3,306	3,306	3,225	3,234	0	8	0	8	0	3,306	0	0	0	132	10/17/2023.	3FE
059888 ZZ 3	BakeMark Holdings, Inc./Additional Term		06/28/2019.	Direct		1,107	1,107	1,085	1,087	0	2	0	2	0	1,107	0	0	0	43	08/14/2023.	3FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		05/01/2019.	Direct		10,273	10,273	8,428	8,250	477	134	0	611	0	10,273	0	0	0	184	12/10/2022.	4FE
105666 ZZ 7	Bragg Live Food Products LLC/Term Loan 3		06/28/2019.	Direct		4,072	4,072	3,943	0	0	8	0	8	0	4,072	0	0	0	87	03/11/2024.	2FE
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17		06/28/2019.	Direct		2,042	2,042	1,981	1,991	0	6	0	6	0	2,042	0	0	0	79	08/14/2023.	4PL
14886M AM 3	Checkout Holdings		06/17/2019.	Direct		148	148	144	(27,795)	(3)	19	0	16	0	148	0	0	0	404	02/15/2023.	4PL
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		04/01/2019.	Adjustment		0	0	0	0	0	2	0	2	0	0	0	0	0	981	08/15/2023.	4Z
15670B AD 4	CENTURYLINK 5/17 TLA		06/28/2019.	Direct		11,963	11,963	11,948	0	0	0	0	0	0	11,963	0	0	0	22	06/20/2022.	3FE
16117L BS 7	Term Loan B : Charter Commns		06/28/2019.	Direct		3,024	3,024	2,979	2,493	0	3	0	3	0	3,024	0	0	0	66	04/14/2025.	2FE
16282F AC 5	CATALINA MARKETING TL B L+350 04/09/2021		04/01/2019.	Adjustment		6,306	0	0	0	0	0	0	0	0	0	0	6,306	6,306	0	04/09/2021.	6FE
16282F AG 6	Catalina NEW MONEY A L+10 06/14/2019		06/01/2019.	Adjustment		(425)	0	0	27,795	3	0	0	3	0	0	0	(425)	(425)	0	06/14/2019.	1Z
16282F AH 4	CHECKOUT HOLDING CORP		04/01/2019.	Adjustment		(57,090)	(71,363)	(57,090)	0	0	(17)	0	(17)	0	(57,107)	0	17	17	(366)	08/15/2023.	1Z
16282F AJ 0	Checkout Holdings		06/01/2019.	Adjustment		30,111	0	0	0	0	46	0	46	0	30,176	0	(65)	(65)	(239)	06/14/2019.	4PL
16384Y AF 4	Term Loan B : Chemours		06/28/2019.	Direct		4,020	4,020	3,956	0	0	5	0	5	0	4,020	0	0	0	96	03/27/2025.	2FE
165333 ZZ 1	Chesapeake Research Review, LLC/Second A		06/28/2019.	Direct		390	390	383	0	0	0	0	0	0	390	0	0	0	11	11/07/2023.	3FE
165555 ZZ 9	Chesapeake Research Review, LLC/Term A L		06/28/2019.	Direct		46,363	46,363	45,852	45,961	0	37	0	37	0	46,363	0	0	0	1,043	11/07/2023.	3FE
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		06/28/2019.	Direct		3,125	3,125	3,082	3,087	0	4	0	4	0	3,125	0	0	0	118	09/01/2023.	3PL
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1		06/28/2019.	Direct		3,125	3,125	3,047	3,063	0	7	0	7	0	3,125	0	0	0	135	10/06/2023.	2PL
23582L AK 7	Delay Draw Term Loan : Dana Corp		06/28/2019.	Direct		6,145	6,145	6,115	0	0	1	0	1	0	6,145	0	0	0	80	11/16/2025.	2FE
23918Y AC 2	DAVITA INC		06/28/2019.	Direct		5,111	5,111	5,110	0	0	0	0	0	0	5,111	0	0	0	102	06/24/2021.	2FE
24360@ AA 0	DecoPac, Inc./Initial Term Loan (First L		06/01/2019.	Direct		31,875	31,875	31,231	31,299	0	34	0	34	0	31,875	0	0	0	556	09/30/2024.	3PL
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		05/03/2019.	Direct		118,836	118,836	118,391	118,432	0	110	0	110	0	118,836	0	0	0	1,715	09/07/2021.	2FE
24702N AZ 3	DELL TL B L+200 09/07/2023		04/30/2019.	Direct		2,500	2,500	2,503	2,503	0	(0)	0	(0)	0	2,500	0	0	0	38	09/07/2023.	2FE
25374L A* 9	Centric Brands Inc./First Lien Term Loan		06/28/2019.	Direct		3,125	3,125	2,991	2,994	0	14	0	14	0	3,125	0	0	0	137	10/29/2023.	4PL
255333 ZZ 2	Discovery Life Sciences, LLC/First Amend		06/28/2019.	Direct		139	139	134	0	0	0	0	0	0	139	0	0	0	5	03/29/2024.	3FE
255777 ZZ 0	Display Holding Company, Inc./Term Loan		06/28/2019.	Direct		1,809	1,809	1,763	0	0	2	0	2	0	1,809	0	0	0	39	03/13/2025.	3FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		06/28/2019.	Direct		1,000	1,000	1,004	968	41	(1)	0	41	0	1,000	0	0	0	22	10/02/2024.	3FE
295111 ZZ 4	Goldcup 17308 AB/USD Term Loan 10/18		06/28/2019.	Direct		1,224	1,224	1,196	1,197	0	2	0	2	0	1,224	0	0	0	50	10/09/2024.	3FE
30282# AA 0	FWR Holding Corporation/Initial Term Loa		06/28/2019.	Direct		1,676	1,676	1,634	1,635	5	4	0	9	0	1,676	0	0	0	71	08/21/2023.	3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		06/28/2019.	Direct		222	222	222	222	0	0	0	0	0	222	0	0	0	9	08/21/2023.	3FE
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18		06/28/2019.	Direct		1,078	1,078	1,056	1,057	0	2	0	2	0	1,078	0	0	0	38	05/09/2024.	2PL

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
315555 ZZ 8	Ferraro Fine Foods Corp./Incremental Ter		06/28/2019.	Direct		82	82	81	81	0	0	0	0	0	82	0	0	0	3	05/09/2024.	2FE
315777 ZZ 8	Ferraro Fine Foods Corp./Second Amendmen		06/28/2019.	Direct		334	334	329	0	0	0	0	0	0	334	0	0	0	0	05/09/2024.	2FE
32007U BW 8	FDC TL 1L USD		06/17/2019.	Direct		175,945	175,945	170,561	0	0	1,029	0	1,029	0	175,945	0	0	0	2,422	07/10/2022.	3FE
32007U BX 6	First Data		05/24/2019.	WELLS FARGO SECURITIES LLC		400,000	400,000	401,000	381,200	21,523	(186)	0	21,336	0	402,536	0	(2,536)	(2,536)	7,046	04/26/2024.	3FE
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa		06/28/2019.	Direct		855	855	833	836	0	2	0	2	0	855	0	0	0	36	11/10/2023.	3PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am		03/29/2019.	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	8	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am		06/28/2019.	Direct		634	634	630	380	0	0	0	0	0	634	0	0	0	20	11/10/2023.	3PL
357777 ZZ 7	Frontline Technologies Intermediate Hold		06/28/2019.	Direct		114	114	114	0	0	0	0	0	0	114	0	0	0	4	09/18/2023.	3FE
35843# AA 1	FRIEDRICH HOLDINGS L+700 02/07/2023 MD		06/27/2019.	Direct		2,363,460	2,363,460	2,363,460	2,359,597	0	3,882	0	3,882	0	2,363,460	0	0	0	109,007	02/07/2023.	2PL
35921# AA 6	Frontline Technologies Intermediate Hold		06/28/2019.	Direct		2,613	2,613	2,478	2,499	0	12	0	12	0	2,613	0	0	0	118	09/18/2023.	3FE
360888 ZZ 7	FWR Holding Corporation/Delayed Draw Ter		06/28/2019.	Direct		347	347	347	0	0	0	0	0	0	347	0	0	0	10	08/21/2023.	3FE
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		06/01/2019.	Direct		3,125	3,125	3,035	3,015	0	5	0	5	0	3,125	0	0	0	125	01/25/2024.	3PL
40406# AD 4	HAI Acquisition Corporation/Term Loan 10		06/28/2019.	Direct		65,625	65,625	63,976	64,130	0	97	0	97	0	65,625	0	0	0	2,806	11/01/2024.	2PL
415333 ZZ 9	Harvey Tool Company, LLC/Delayed Term Lo		06/28/2019.	Direct		614	614	614	0	0	0	0	0	0	614	0	0	0	12	10/12/2024.	3FE
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17		06/28/2019.	Direct		2,467	2,467	2,417	2,423	0	4	0	4	0	2,467	0	0	0	91	10/12/2024.	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/31/2023.	3PL
43289D AE 3	HILTON WORLDWIDE FINANCE TL B2 **A&E**		06/21/2019.	Unknown		1,801,469	1,824,525	1,832,296	1,832,347	0	0	0	0	0	1,801,469	0	0	0	0	10/25/2023.	2FE
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc		06/28/2019.	Direct		430	430	423	421	2	1	0	3	0	430	0	0	0	15	08/26/2022.	3FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		06/28/2019.	Direct		4,951	4,951	5,039	5,030	0	(13)	0	(13)	0	4,951	0	0	0	231	06/27/2023.	2FE
455111 ZZ 0	Implus Footcare, LLC/Initial Term Loan 0		06/28/2019.	Direct		735	735	733	0	0	0	0	0	0	735	0	0	0	24	04/30/2024.	3FE
455333 ZZ 0	Implus Footcare, LLC/Spenco Incremental		06/28/2019.	Direct		114	114	114	0	0	0	0	0	0	114	0	0	0	3	04/30/2024.	3FE
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie		06/28/2019.	Direct		2,997	2,997	2,847	0	0	6	0	6	0	2,997	0	0	0	46	05/01/2024.	4FE
461444 ZZ 7	IntraPac Canada Corporation/Canadian Ter		06/28/2019.	VARIOUS		15,102	15,248	14,905	0	0	12	0	12	0	14,930	0	172	172	125	01/12/2026.	3FE
461666 ZZ 5	IntraPac International LLC/U.S. Term Loa		06/28/2019.	VARIOUS		29,637	29,924	29,250	0	0	23	0	23	0	29,300	0	337	337	246	01/12/2026.	3FE
463555 ZZ 8	IRI Holdings, Inc./Term Loan 11/18	C	06/28/2019.	Direct		1,563	1,563	1,547	1,545	2	1	0	3	0	1,563	0	0	0	46	11/30/2025.	4FE
46611V AT 2	JBS USA, LLC	D	04/30/2019.	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,674	10/30/2022.	3FE
480150 ZZ 7	Key Surgical LLC/Incremental Term Loan 1		06/28/2019.	Direct		354	354	348	348	0	1	0	1	0	354	0	0	0	13	06/01/2023.	2FE
51783Q AP 3	LVSC		06/28/2019.	Direct		3,005	3,005	2,918	2,455	0	6	0	6	0	3,005	0	0	0	53	03/27/2025.	2FE
553444 ZZ 6	Mac Lean-Fogg Company/Term Loan 12/18		06/28/2019.	Direct		1,400	1,400	1,385	1,385	0	1	0	1	0	1,400	0	0	0	51	12/22/2025.	3FE
57810J AC 2	Amynta Agency Borrower Inc./Incremental		06/28/2019.	Direct		789	789	789	766	23	0	0	23	0	789	0	0	0	27	02/28/2025.	4FE
59511F AB 0	MICRON TECHNOLOGY INC TL B		06/28/2019.	Direct		5,263	5,263	5,238	0	0	4	0	4	0	5,263	0	0	0	115	04/26/2022.	2FE
600343 ZZ 3	Ministry Brands, LLC/Delayed Draw Term L		06/28/2019.	Direct		43	43	43	29	0	0	0	0	0	43	0	0	0	12	12/02/2022.	3FE
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L		06/28/2019.	Direct		2,023	2,023	2,023	1,943	58	3	0	61	0	2,023	0	0	0	55	12/02/2022.	3PL
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo		06/28/2019.	Direct		227	227	225	225	0	0	0	1	0	227	0	0	0	6	12/02/2022.	3FE
61506U AB 0	Montreign Resort Casino		06/28/2019.	Direct		5,525	5,525	4,893	3,631	0	55	0	55	0	5,525	0	0	0	228	12/09/2022.	5FE
62929# AA 2	ACA Compliance Group/Term Loan 1/18		06/28/2019.	Direct		2,409	2,409	2,340	2,349	0	7	0	7	0	2,409	0	0	0	104	02/09/2024.	4PL
62929# AB 0	ACA Compliance Group/Delayed Draw Term L		06/28/2019.	Direct		668	668	660	659	1	4	0	5	0	668	0	0	0	29	02/09/2024.	4PL

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
62937N AW 7	NRG ENERGY INC TL B		06/01/2019.	Direct		1,981,695	1,981,695	1,970,348	0	0	19,200	0	19,200	0	1,981,695	0	0	0	32,629	06/30/2023.	2FE
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18	C	04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/11/2024.	2PL
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te	C	04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/11/2024.	2PL
650555 ZZ 1	NMC Skincare Intermediate Holdings II, L		06/28/2019.	Direct		34	34	33	0	0	0	0	0	0	34	0	0	0	1	10/31/2024.	2FE
650777 ZZ 1	NMC Skincare Intermediate Holdings II, L		06/28/2019.	Direct		488	488	476	476	0	1	0	1	0	488	0	0	0	18	10/31/2024.	2FE
661555 ZZ 8	NSM Sub Holdings Corp./Incremental Term		06/28/2019.	Direct		289	289	285	285	0	1	0	1	0	289	0	0	0	11	10/03/2022.	3FE
69345Y AB 0	PFC ACQUISITION CORP		06/28/2019.	Direct		12,500	12,500	12,375	0	0	5	0	5	0	12,500	0	0	0	337	02/07/2026.	4FE
69398* AA 3	PDI TA Holdings, Inc./Initial Term Loan		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	38	08/25/2023.	5
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li		06/28/2019.	Direct		910	910	901	904	0	2	0	2	0	910	0	0	0	35	01/27/2023.	3FE
702444 ZZ 6	Pathway Vet Alliance LLC (fka Pathway Pa		06/28/2019.	Direct		2,774	2,774	2,725	2,725	0	4	0	4	0	2,774	0	0	0	117	12/20/2024.	3FE
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa		06/28/2019.	Direct		458	458	457	0	0	0	0	0	0	458	0	0	0	6	12/20/2024.	3FE
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		05/01/2019.	Direct		5,641	5,641	5,641	5,638	0	0	0	0	0	5,641	0	0	0	167	06/30/2021.	3FE
71639# AA 4	PetIQ, LLC/Term Loan 01/18		06/01/2019.	Direct		1,567	1,567	1,535	1,539	0	2	0	2	0	1,567	0	0	0	40	01/17/2023.	2PL
745555 ZZ 8	Pyramid Management Advisors, LLC/Term Lo		06/28/2019.	Direct		1,245	1,245	1,245	1,244	0	0	0	0	0	1,245	0	0	0	58	07/15/2021.	2FE
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		06/28/2019.	Direct		107	107	107	107	0	0	0	0	0	107	0	0	0	4	07/15/2021.	2FE
74966U AP 5	Term Loan B : Royalty Pharma		06/28/2019.	Direct		13,756	13,756	13,589	0	0	20	0	20	0	13,756	0	0	0	288	03/16/2023.	2FE
750222 ZZ 7	Revint Intermediate II, LLC (fka: Implem		06/28/2019.	Direct		1,373	1,373	1,358	1,359	0	1	0	1	0	1,373	0	0	0	49	12/13/2023.	1FE
750555 ZZ 0	Revint Intermediate II, LLC (fka: Implem		06/28/2019.	Direct		720	720	703	715	0	1	0	1	0	720	0	0	0	26	12/13/2023.	1FE
760333 ZZ 0	Rialto Management Group, LLC/Term Loan 1		06/28/2019.	Direct		830	830	822	822	0	1	0	1	0	830	0	0	0	29	12/02/2024.	2FE
78249L AB 6	RUSSELL INVESTMENTS		06/28/2019.	Direct		5,273	5,273	5,161	0	0	9	0	9	0	5,273	0	0	0	136	06/01/2023.	3FE
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		06/01/2019.	Direct		1,563	1,563	1,524	1,516	14	2	0	16	0	1,563	0	0	0	47	09/01/2023.	4FE
81683U AN 7	SEMINOLE TRIBE OF FLORIDA Term B Loans		06/28/2019.	Direct		3,535	3,535	3,501	0	0	3	0	3	0	3,535	0	0	0	80	07/08/2024.	2FE
817555 ZZ 1	SFE Intermediate HoldCo LLC/Incremental		06/28/2019.	Direct		313	313	306	306	0	1	0	1	0	313	0	0	0	12	07/31/2024.	2FE
818333 ZZ 2	SecurAmerica, LLC/Delayed Draw Term Loan		06/28/2019.	Direct		54	54	54	0	0	0	0	0	0	54	0	0	0	2	12/21/2023.	2FE
818999 ZZ 0	SecurAmerica, LLC/Term Loan 12/18		06/28/2019.	Direct		648	648	628	628	0	2	0	2	0	648	0	0	0	31	12/21/2023.	2FE
825333 ZZ 3	Sunk Rock Foundry Partners LP/Term Loan		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/31/2023.	3FE
841222 ZZ 8	Spectra Finance, LLC/Initial Term Loan 0		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/02/2024.	2FE
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		04/01/2019.	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/13/2024.	3FE
850555 ZZ 9	Sunshine Sub, LLC/Delayed Draw Term Loan		06/28/2019.	Direct		821	821	821	0	0	0	0	0	0	821	0	0	0	18	05/27/2024.	2FE
850777 ZZ 9	Sunshine Sub, LLC/Term Loan 5/18		06/28/2019.	Direct		1,397	1,397	1,369	1,371	0	3	0	3	0	1,397	0	0	0	50	05/27/2024.	2FE
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		06/28/2019.	Direct		5,500	5,500	5,499	10,954	0	2	0	2	0	5,500	0	0	0	122	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		06/28/2019.	Direct		500	500	500	333	0	0	0	0	0	500	0	0	0	20	09/01/2022.	2FE
870222 ZZ 2	TerSera Therapeutics LLC/First Amendment		06/28/2019.	Direct		137	137	137	137	0	0	0	0	0	137	0	0	0	6	03/30/2024.	3FE
870999 ZZ 5	TerSera Therapeutics LLC/Third Amendment		06/28/2019.	Direct		51	51	50	0	0	0	0	0	0	51	0	0	0	1	03/30/2023.	3FE
87239P AD 6	VISTRA OPERATIONS CO LLC TL B STRIP*A&E*		06/11/2019.	Direct		636,449	636,449	628,658	312,273	0	625	0	625	0	636,449	0	0	0	8,217	08/04/2023.	2FE
875666 ZZ 5	TDG Group Holding Company/Term Loan 5/18		06/28/2019.	Direct		1,006	1,006	983	982	2	2	0	4	0	1,006	0	0	0	61	05/31/2024.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
875888 ZZ 5	TDG Group Holding Company/Delayed Draw T	C	06/28/2019.	Direct		345	345	341	341	0	0	0	1	0	345	0	0	0	21	05/31/2024.	3FE
875999 ZZ 0	TDG Group Holding Company/Delayed Draw T		06/28/2019.	Direct		171	171	171	0	0	0	0	0	0	171	0	0	0	5	05/31/2024.	3FE
88084@ AB 8	TerSera Therapeutics LLC/First Amendment		06/28/2019.	Direct		137	137	135	135	0	0	0	0	0	137	0	0	0	5	03/30/2024.	3FE
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen		06/28/2019.	Direct		131	131	129	129	0	0	0	0	0	131	0	0	0	5	03/30/2023.	3FE
88233F AK 6	VST TL B3 1L USD		06/11/2019.	Direct		65,163	65,163	64,348	0	0	50	0	50	0	65,163	0	0	0	1,239	12/01/2025.	2FE
890555 ZZ 1	Touchstone Acquisition, Inc./Term Loan 1		06/28/2019.	Direct		1,244	1,244	1,213	1,214	0	2	0	2	0	1,244	0	0	0	45	11/17/2025.	3FE
89705D AD 4	Term Loan B : Tronox		04/30/2019.	VARIOUS		0	0	0	0	0	134	0	134	0	0	0	0	0	674	09/22/2024.	3FE
89705D AE 2	TRONOX FINANCE LLC		04/30/2019.	VARIOUS		0	0	0	0	0	2	0	2	0	0	0	0	0	184	09/22/2024.	3FE
899444 ZZ 9	TU BidCo, Inc./Term Loan 9/18		06/28/2019.	Direct		960	960	941	941	0	2	0	2	0	960	0	0	0	32	10/01/2023.	1FE
903555 ZZ 6	Urology Management Associates, LLC/First		06/28/2019.	Direct		580	580	565	566	0	1	0	1	0	580	0	0	0	22	08/31/2024.	2FE
90385P AC 4	The Ultimus Group Midco, LLC/First Lien		06/28/2019.	Direct		389	389	381	0	0	0	0	0	0	389	0	0	0	9	02/01/2026.	3FE
90385P AD 2	The Ultimus Group Midco, LLC/First Lien		06/28/2019.	Direct		391	391	383	0	0	0	0	0	0	391	0	0	0	13	02/01/2026.	3FE
90932R AE 4	Term Loan B : United Air Lines		06/28/2019.	Direct		4,061	4,061	3,998	0	0	6	0	6	0	4,061	0	0	0	79	03/29/2024.	2FE
91136E AJ 4	United Rentals (North America) 10/18		06/28/2019.	Direct		2,351	2,351	2,296	0	0	27	0	27	0	2,351	0	0	0	40	12/31/2019.	2FE
91359H AP 3	UNIVERSAL HEALTH SERVICES 1L TLB		06/28/2019.	Direct		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	21	10/26/2025.	2FE
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/		06/01/2019.	Direct		2,434	2,434	2,372	2,381	0	3	0	3	0	2,434	0	0	0	52	10/17/2023.	4
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw		06/01/2019.	Direct		399	399	394	394	0	0	0	0	0	399	0	0	0	14	10/17/2023.	4
91839* AA 4	VPROP Operating, LLC/New Loan 11/17		06/03/2019.	Direct		21,942	21,942	21,405	21,431	0	72	0	72	0	21,942	0	0	0	1,328	08/01/2021.	2FE
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17	C	06/28/2019.	Direct		1,736	1,736	1,701	1,709	0	4	0	4	0	1,736	0	0	0	62	12/21/2021.	2FE
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		06/28/2019.	Direct		2,255	2,255	2,209	2,212	0	4	0	4	0	2,255	0	0	0	83	08/31/2022.	3PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		06/28/2019.	Direct		2,496	2,496	2,455	2,455	0	4	0	4	0	2,496	0	0	0	111	08/31/2022.	3PL
95810D AQ 4	Western Digital		06/28/2019.	VARIOUS		10,191	10,191	9,936	0	0	19	0	19	0	10,318	0	(127)	(127)	111	02/27/2023.	2FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		06/28/2019.	Direct		3,275	3,275	3,203	0	0	5	0	5	0	3,275	0	0	0	42	04/29/2023.	2FE
98158# AB 6	Worldwide Facilities LLC/Term Loan 4/18		06/28/2019.	Direct		3,327	3,327	3,294	3,295	0	2	0	2	0	3,327	0	0	0	115	04/26/2024.	3PL
98158# AC 4	Worldwide Facilities LLC/Delayed Draw Te		06/28/2019.	Direct		1,094	1,094	1,094	1,093	0	0	0	0	0	1,094	0	0	0	38	04/26/2024.	3PL
98215# AA 9	Wrench Group LLC/Term Loan 03/16		06/01/2019.	Direct		208,454	208,454	205,322	205,550	0	2,911	0	2,911	0	208,454	0	0	0	4,903	12/15/2024.	2PL
98215# AB 7	Wrench Group LLC/Delayed Draw Tranche A		06/01/2019.	Direct		90,300	90,300	89,623	89,623	0	614	0	614	0	90,300	0	0	0	2,578	12/15/2024.	2PL
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		06/28/2019.	Direct		4,424	4,424	4,424	4,424	0	0	0	0	0	4,424	0	0	0	183	02/09/2024.	3FE
C9413P AZ 6	VALEANT PHARMACEUTICALS	C	06/28/2019.	Direct		7,697	7,697	7,677	0	0	0	0	0	0	7,697	0	0	0	0	06/01/2025.	3FE
L2324E AE 1	Term Loan B : Delos Finance SaRL	D	06/28/2019.	Direct		166,667	166,667	163,083	0	0	372	0	372	0	166,667	0	0	0	2,815	10/01/2023.	2FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	C	06/28/2019.	Direct		3,000	3,000	2,985	2,835	151	1	0	153	0	3,000	0	0	0	101	04/12/2024.	4FE
8299999.	Total - Bonds - Bank Loans					11,455,178	11,438,490	11,364,751	7,811,837	22,468	35,195	0	57,664	0	11,452,899	0	2,278	2,278	262,818	XXX	XXX
8399997.	Total - Bonds - Part 4					200,676,832	201,394,688	200,057,968	192,395,988	69,777	944,504	1,575	1,012,706	0	200,656,671	0	20,162	20,162	3,288,470	XXX	XXX
8399999.	Total - Bonds					200,676,832	201,394,688	200,057,968	192,395,988	69,777	944,504	1,575	1,012,706	0	200,656,671	0	20,162	20,162	3,288,470	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
29402T 2# 5	ENVEN ENERGY CORPORATION		06/30/2019.	Unknown	604,274.500	7,382,343	0.00	7,382,343	6,989,196	0	0	0	0	0	7,382,343	0	0	0	746,979	XXX	P5V

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)
316773 CM 0	FIFTH THIRD BANCORP	..	06/01/2019.	Adjustment		0	0.00	0	2,602,500	217,500	0	0	217,500	0	0	0	0	0	0	XXX	P3FEV
44987# 10 1	IPI ACQUISITION INC	..	06/01/2019.	Unknown	1,500.000	4,500	0.00	4,500	4,500	0	0	0	0	0	4,500	0	0	0	0	XXX	RP5*A
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	..	06/01/2019.	Unknown	4,877.077	24,622	0.00	24,622	23,449	0	0	0	0	0	24,622	0	0	0	1,172	XXX	P5*A...
693475 AM 7	PNC FINANCIAL SERVICES GROUP INC	..	06/01/2019.	Adjustment	4,000,000.000	4,000,000	0.00	4,000,000	3,640,000	360,000	0	0	360,000	0	4,000,000	0	0	0	16,167	XXX	P2FEV
722470 ZZ 7	PINE BUFFALO MINES LTD	..	06/28/2019.	VARIOUS	1,061.314	106,131	0.00	106,131	106,131	0	0	0	0	0	106,131	0	0	0	2,024	XXX	P2FEU
88429@ 12 2	THIRD POLE, INC	..	06/01/2019.	Unknown	30,000.000	600,000	0.00	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	XXX	P5*A...
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					12,117,596	XXX	12,117,596	13,965,777	577,500	0	0	577,500	0	12,117,596	0	0	0	766,342	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					12,117,596	XXX	12,117,596	13,965,777	577,500	0	0	577,500	0	12,117,596	0	0	0	766,342	XXX	XXX
8999999.	Total - Preferred Stocks					12,117,596	XXX	12,117,596	13,965,777	577,500	0	0	577,500	0	12,117,596	0	0	0	766,342	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00173N 20 9	AMMC 4 PS - CDO	..	06/10/2019.	REDEMPTION	3,000.000	0	XXX	495,033	1,560	(1,560)	0	0	(1,560)	0	0	0	(0)	(0)	0	XXX	V
00173V 30 0	AMMC 3 PRE - CDO	..	06/10/2019.	REDEMPTION	2,500.000	0	XXX	159,148	9,325	(9,325)	0	0	(9,325)	0	0	0	(0)	(0)	3,885	XXX	V
001747 AE 4	AMMC 11 SN	..	04/30/2019.	Distribution of Funds		523	XXX	0	0	0	0	0	0	0	523	0	0	0	0	XXX	U
00175N AC 2	AMMC 15 SN	..	04/30/2019.	Distribution of Funds		43,476	XXX	0	0	0	0	0	0	0	43,476	0	0	0	0	XXX	U
03676B 10 2	ANTERO MIDSTREAM ORD	..	04/08/2019.	VE CAPITAL	11,000.000	156,357	XXX	138,773	0	0	0	0	0	0	138,773	0	17,585	17,585	0	XXX	L
28852N 10 9	ELLINGTON FINANCIAL ORD	..	06/01/2019.	Strategas Securities LLC	19,500.000	348,544	XXX	307,905	(1,412,123)	(42,373)	0	0	(42,373)	0	307,905	0	40,639	40,639	195,588	XXX	L
30034T 10 3	EVERI HOLDINGS ORD	..	05/21/2019.	Strategas Securities LLC	30,000.000	333,608	XXX	148,692	128,750	(5,408)	0	0	(5,408)	0	148,692	0	184,917	184,917	0	XXX	L
389375 10 6	GRAY TELEVISION ORD	..	04/10/2019.	Strategas Securities LLC	10,000.000	245,265	XXX	168,254	147,400	20,854	0	0	20,854	0	168,254	0	77,010	77,010	0	XXX	L
48251W 10 4	KKR AND CO CL A ORD	..	06/18/2019.	ISI GROUP INC	6,919.000	161,673	XXX	98,665	135,820	(37,155)	0	0	(37,155)	0	98,665	0	63,008	63,008	1,730	XXX	L
50181P 10 0	LCNB ORD	..	06/28/2019.	B.RILEY & CO., LLC	13,465.000	255,291	XXX	235,638	203,995	31,643	0	0	31,643	0	235,638	0	19,654	19,654	4,578	XXX	L
524901 10 5	LEGG MASON ORD	..	06/28/2019.	ISI GROUP INC	42,800.000	1,588,143	XXX	1,280,148	1,091,828	188,320	0	0	188,320	0	1,280,148	0	307,995	307,995	29,104	XXX	L
69290R 10 4	PDVWIRELESS ORD	..	06/14/2019.	B.RILEY & CO., LLC	11,565.000	552,943	XXX	371,300	432,415	(61,115)	0	0	(61,115)	0	371,300	0	181,643	181,643	0	XXX	L
76009N 10 0	RENT-A-CENTER ORD	..	06/28/2019.	FRIEDMAN BILLINGS & RAMSEY	2,780.000	74,194	XXX	44,349	45,008	(659)	0	0	(659)	0	44,349	0	29,845	29,845	0	XXX	L
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD	..	05/06/2019.	VARIOUS	160,293.000	7,064,242	XXX	5,525,276	4,222,118	1,303,158	0	0	1,303,158	0	5,525,276	0	1,538,966	1,538,966	32,059	XXX	L
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD	..	04/18/2019.	VARIOUS	105,455.000	6,259,655	XXX	6,276,647	4,455,474	1,821,173	0	0	1,821,173	0	6,276,647	0	(16,991)	(16,991)	44,291	XXX	L
G0750W 20 3	AXOVANT GENE THERAPIES ORD	..	05/08/2019.	CORPORATE ACTION	0.625	4	XXX	5	1	0	0	0	0	0	5	0	(1)	(1)	0	XXX	L
G491BT 10 8	INVESCO ORD	..	04/12/2019.	CORNERSTONE MACRO	25,000.000	531,746	XXX	534,065	418,500	115,565	0	0	115,565	0	534,065	0	(2,319)	(2,319)	7,500	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					17,615,665	XXX	15,783,896	9,880,070	3,323,118	0	0	3,323,118	0	15,173,715	0	2,441,950	2,441,950	318,734	XXX	XXX
9799997.	Total - Common Stocks - Part 4					17,615,665	XXX	15,783,896	9,880,070	3,323,118	0	0	3,323,118	0	15,173,715	0	2,441,950	2,441,950	318,734	XXX	XXX
9799999.	Total - Common Stocks					17,615,665	XXX	15,783,896	9,880,070	3,323,118	0	0	3,323,118	0	15,173,715	0	2,441,950	2,441,950	318,734	XXX	XXX
9899999.	Total - Preferred and Common Stocks					29,733,261	XXX	27,901,493	23,845,847	3,900,618	0	0	3,900,618	0	27,291,311	0	2,441,950	2,441,950	1,085,076	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					230,410,093	XXX	227,959,461	216,241,835	3,970,395	944,504	1,575	4,913,324	0	227,947,982	0	2,462,111	2,462,111	4,373,546	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)
Forwards - Hedging Effective																						
1.31330 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank .. QFROUN1UWUYU0DVIWD51	06/27/2019	09/30/2019	1	70,000,000	1.3133	0	0	0	329,951		329,951	0	329,951	0	0	175,000		1.00
1219999999. Total-Forwards-Hedging Effective										0	0	0	329,951	XX	329,951	0	329,951	0	0	175,000	XXX	XXX
1269999999. Total-Forwards										0	0	0	329,951	XX	329,951	0	329,951	0	0	175,000	XXX	XXX
1399999999. Total-Hedging Effective										0	0	0	329,951	XX	329,951	0	329,951	0	0	175,000	XXX	XXX
1449999999. TOTAL										0	0	0	329,951	XX	329,951	0	329,951	0	0	175,000	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 6 Designation												
Fifth Third Bank	QFROUN1UWUYU0DVIWD51	Y	N	0	329,951	0	329,951	329,951	0	329,951	175,000	175,000
0799999999. Total NAIC 6 Designation				0	329,951	0	329,951	329,951	0	329,951	175,000	175,000
0999999999. Gross Totals				0	329,951	0	329,951	329,951	0	329,951	175,000	175,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					329,951	0						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, New York		0.850	1,080	0	613,359	137,426	936,858	XXX
Bank of America	Miami, Florida		0.000	0	0	1,218,883	1,846,522	1,896,156	XXX
Bank of America	Singapore		0.760	0	1,357	445,323	441,872	442,907	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,973,032	1,970,193	1,970,193	XXX
DBS Bank Ltd	Singapore		0.500	0	0	12,667,615	14,485,792	10,659,489	XXX
The Bank of Guam	Hagatna, Guam		0.250	0	31	51,196	51,196	51,196	XXX
Certificate of Deposit .25% 12/27/19			0.000	0	0	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	350,720	443,210	588,230	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	1,877	507,025	507,025	507,025	XXX
Certificate of Deposit .70% 12-20-19			0.000	0	0	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	4,999,523	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.280	53	0	75,450	75,468	75,484	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	4,999,936	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	375,633	332,956	295,017	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	3,862,213	6,254,473	2,369,308	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(37,086,853)	(40,411,556)	(51,974,005)	XXX
Northrim Bank	Anchorage, Alaska		0.650	0	166	37,020	37,020	37,020	XXX
Certificate of Deposit .65% 10-22-19			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		2.360	15,755	8,425	4,179,654	4,163,992	4,168,172	XXX
Raymond James Bank	New York, New York		1.000	1,421	0	790,950	414,946	152,902	XXX
Royal Bank of Canada	Toronto, Canada		1.450	78,285	0	21,850,114	23,626,576	24,575,985	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	1,467,766	1,468,701	306,784	XXX
Sumitomo Mitsui Banking Corporation	Singapore		1.750	54,421	23,787	14,009,600	13,851,058	14,018,779	XXX
US Bank	Miami, Florida		0.000	0	0	0	0	0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	10,559,243	12,083,936	6,323,639	XXX
0199999. Total Open Depositories		XXX	XXX	151,015	35,643	47,947,403	51,780,265	27,400,599	XXX
0399999. Total Cash on Deposit		XXX	XXX	151,015	35,643	47,947,403	51,780,265	27,400,599	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,477	1,450	1,477	XXX
0599999. Total Cash		XXX	XXX	151,015	35,643	47,948,880	51,781,715	27,402,076	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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		06/11/2019	1.250	08/31/2019	26,952	113	15
0199999. U.S. Government Bonds - Issuer Obligations						26,952	113	15
0599999. Total - U.S. Government Bonds						26,952	113	15
All Other Government Bonds - Issuer Obligations								
	MONETARY AUTHORITY OF SINGAPORE		06/18/2019	0.000	09/13/2019	3,457,666	0	1,891
	MONETARY AUTHORITY OF SINGAPORE		06/25/2019	0.000	09/20/2019	312,638	0	55
	MONETARY AUTHORITY OF SINGAPORE		04/30/2019	0.000	07/26/2019	6,389,055	0	20,596
	MONETARY AUTHORITY OF SINGAPORE		05/28/2019	0.000	08/23/2019	375,839	0	648
0699999. All Other Government Bonds - Issuer Obligations						10,535,198	0	23,190
1099999. Total - All Other Government Bonds						10,535,198	0	23,190
Total Bonds								
7799999. Subtotals - Issuer Obligations						10,562,149	113	23,205
8399999. Subtotals - Bonds						10,562,149	113	23,205
Exempt Money Market Mutual Funds as Identified by the SVO								
69351J 19 9	PNC Treasury Money Market (A)		06/28/2019	1.849		48,203,270	0	547,443
825252 40 6	INVESCO TREASURY INSTL 1931		06/28/2019	2.240		135,192,898	0	90,856
31846V 41 9	FIRST AMER:TRS OBG V		05/02/2019	2.140		1	0	0
31846V 80 7	FIRST AMER:TRS OBG Y		05/02/2019	1.990		0	0	0
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		03/04/2019	2.250		0	0	0
94988A 75 9	WELLSFARGO:100%TR MM INS		05/01/2019	2.100		0	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						183,396,169	0	638,299
All Other Money Market Mutual Funds								
60934N 10 4	FEDERATED GOVT OBL INST		06/28/2019	2.280		10,590,528	0	118,468
8699999. Total - All Other Money Market Mutual Funds						10,590,528	0	118,468
8899999. Total - Cash Equivalents						204,548,847	113	779,972

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

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

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(29)	0	0	88
2. Alaska AK	0	0	0	0	(1)	0	0	3
3. Arizona AZ	0	0	0	0	(157)	0	0	302
4. Arkansas AR	0	0	0	0	(11)	0	0	32
5. California CA	0	0	0	0	(738)	0	0	1,414
6. Colorado CO	0	0	0	0	(6)	0	0	25
7. Connecticut CT	0	0	0	0	(976)	0	0	2,210
8. Delaware DE	0	0	0	0	(19)	0	0	57
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	(8,557)	0	0	1,059
11. Georgia GA	0	0	0	0	(29)	0	0	87
12. Hawaii HI	0	0	0	0	(7)	0	0	25
13. Idaho ID	0	0	0	0	(4)	0	0	17
14. Illinois IL	0	0	0	0	(112)	0	0	316
15. Indiana IN	0	0	0	0	(5)	0	0	19
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(15)	0	0	50
18. Kentucky KY	0	0	0	0	(2)	0	0	10
19. Louisiana LA	0	0	0	0	(5)	0	0	19
20. Maine ME	0	0	0	0	(11)	0	0	41
21. Maryland MD	0	0	0	0	(5)	0	0	16
22. Massachusetts MA	0	0	0	0	(57)	0	0	175
23. Michigan MI	0	0	0	0	(35)	0	0	109
24. Minnesota MN	0	0	0	0	(8)	0	0	26
25. Mississippi MS	0	0	0	0	(2)	0	0	7
26. Missouri MO	0	0	0	0	(1)	0	0	4
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	(2)	0	0	6
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	(4)	0	0	17
31. New Jersey NJ	0	0	0	0	(6)	0	0	18
32. New Mexico NM	0	0	0	0	(53)	0	0	175
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	(18)	0	0	66
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(3)	0	0	5
37. Oklahoma OK	0	0	0	0	(10)	0	0	31
38. Oregon OR	0	0	0	0	(32)	0	0	119
39. Pennsylvania PA	6,834	221,395	0	0	(606,471)	0	0	1,367
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	(28)	0	0	86
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	(2)	0	0	10
44. Texas TX	0	0	0	0	(6)	0	0	17
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	(5)	0	0	11
47. Virginia VA	0	0	0	0	(11)	0	0	36
48. Washington WA	0	0	0	0	(63)	0	0	186
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	6,834	221,395	0	0	(617,505)	0	0	8,267

DETAILS OF WRITE-INS

58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

* 1 6 6 9 1 2 0 1 9 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2019

NAIC Group Code.....0084 NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....131,334,251	125,364,391	36,323,113

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $.....0

2.32 Amount estimated using reasonable assumptions: ..... $.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $.....0