

GREAT AMERICAN INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	3,750,576,646	0	3,750,576,646	3,874,400,270
2. Stocks:				
2.1 Preferred stocks.....	296,224,031	0	296,224,031	274,263,163
2.2 Common stocks.....	1,061,499,099	19,608,737	1,041,890,362	983,435,371
3. Mortgage loans on real estate:				
3.1 First liens.....	332,824,281	0	332,824,281	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).....	57,678,541	0	57,678,541	58,221,275
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(2,462,664)), cash equivalents (\$.....609,482,237) and short-term investments (\$.....180,101,000).....	787,120,573	0	787,120,573	318,171,232
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	245,944	0	245,944	745,215
8. Other invested assets.....	685,363,999	0	685,363,999	593,851,720
9. Receivables for securities.....	911,064	0	911,064	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).....	6,972,444,177	19,608,737	6,952,835,440	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.....	40,416,321	137,489	40,278,832	35,251,279
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	482,451,844	34,097,986	448,353,858	341,999,769
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	288,870,272	0	288,870,272	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.....	73,001,654	0	73,001,654	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.....	0	0	0	0
18.2 Net deferred tax asset.....	152,426,020	0	152,426,020	163,195,781
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	55,675,194	47,923,986	7,751,208	6,974,983
21. Furniture and equipment, including health care delivery assets (\$.....0).....	9,337,843	9,337,843	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.....	18,942,040	356,712	18,585,328	10,011,326
24. Health care (\$.....0) and other amounts receivable.....	11,038,690	0	11,038,690	14,885,668
25. Aggregate write-ins for other than invested assets.....	791,130,624	27,873,178	763,257,445	698,945,455
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	8,895,734,679	139,335,932	8,756,398,748	8,026,095,036
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	8,895,734,679	139,335,932	8,756,398,748	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.....	524,291,301	0	524,291,301	466,667,511
2502. Company owned life insurance.....	183,943,019	0	183,943,019	179,861,963
2503. Funded deductibles.....	38,738,799	0	38,738,799	28,192,144
2598. Summary of remaining write-ins for Line 25 from overflow page.....	44,157,505	27,873,178	16,284,327	24,223,837
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	791,130,624	27,873,178	763,257,445	698,945,455

GREAT AMERICAN INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....941,072,085).....	3,202,822,060	3,065,142,336
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,634,279	3,259,184
3. Loss adjustment expenses.....	760,909,108	723,949,574
4. Commissions payable, contingent commissions and other similar charges.....	113,691,852	77,053,224
5. Other expenses (excluding taxes, licenses and fees).....	179,519,798	177,311,111
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	19,153,450	21,092,959
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	6,865,517	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 \$.....633,504,275 and including warranty reserves of \$.....5,750,356 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,548,025,601	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).....	155,707,644	111,234,346
13. Funds held by company under reinsurance treaties.....	559,466,543	521,260,285
14. Amounts withheld or retained by company for account of others.....	97,830,885	93,632,629
15. Remittances and items not allocated.....	3,273,089	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.....	25,033,917	22,510,079
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	7,495,860	3,217,800
20. Derivatives.....	0	0
21. Payable for securities.....	5,709,242	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.....	(119,101,179)	(111,774,311)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,601,734,667	6,120,178,103
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	6,601,734,667	6,120,178,103
29. Aggregate write-ins for special surplus funds.....	98,707,300	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.....	814,889,108	809,251,710
35. Unassigned funds (surplus).....	1,225,627,073	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).....	2,154,664,080	1,905,916,933
38. Totals (Page 2, Line 28, Col. 3).....	8,756,398,748	8,026,095,036

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	19,999,756	32,663,641
2502. Retroactive reinsurance ceded.....	(139,100,935)	(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).....	(119,101,179)	(111,774,311)
2901. Retroactive reinsurance gain.....	98,707,300	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).....	98,707,300	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

GREAT AMERICAN INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....1,895,236,647).....	1,654,379,375	1,544,945,118	2,192,975,491
1.2 Assumed..... (written \$....1,871,634,096).....	1,771,545,126	1,681,999,556	2,246,185,871
1.3 Ceded..... (written \$....1,259,881,409).....	1,123,774,539	1,117,356,417	1,585,273,761
1.4 Net..... (written \$....2,506,989,334).....	2,302,149,962	2,109,588,257	2,853,887,601
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,444,169,766):			
2.1 Direct.....	924,973,725	955,395,452	1,185,986,214
2.2 Assumed.....	830,270,115	866,775,982	1,149,628,152
2.3 Ceded.....	629,673,458	774,847,701	939,192,344
2.4 Net.....	1,125,570,381	1,047,323,733	1,396,422,022
3. Loss adjustment expenses incurred.....	290,180,983	255,834,157	336,883,688
4. Other underwriting expenses incurred.....	802,228,811	741,889,639	969,534,542
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,217,980,175	2,045,047,530	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).....	84,169,787	64,540,728	151,047,350
INVESTMENT INCOME			
9. Net investment income earned.....	199,288,670	163,368,936	233,462,349
10. Net realized capital gains (losses) less capital gains tax of \$....2,848,618.....	(3,621,293)	(14,593,665)	(37,851,828)
11. Net investment gain (loss) (Lines 9 + 10).....	195,667,377	148,775,271	195,610,520
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....1,400,611).....	(1,400,611)	(1,539,525)	(2,708,688)
13. Finance and service charges not included in premiums.....	939,721	745,222	1,005,738
14. Aggregate write-ins for miscellaneous income.....	(5,839,519)	3,036,431	5,825,198
15. Total other income (Lines 12 through 14).....	(6,300,409)	2,242,128	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).....	273,536,755	215,558,126	350,780,118
17. Dividends to policyholders.....	1,083,589	1,239,449	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).....	272,453,166	214,318,677	349,285,741
19. Federal and foreign income taxes incurred.....	52,720,296	43,517,661	67,207,527
20. Net income (Line 18 minus Line 19) (to Line 22).....	219,732,870	170,801,017	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).....	219,732,870	170,801,017	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 \$....21,990,131.....	101,685,107	38,537,877	(29,808,101)
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,638,959)	(1,154,714)	(1,114,736)
26. Change in net deferred income tax.....	11,220,370	13,744,235	10,590,801
27. Change in nonadmitted assets.....	(10,607,903)	(11,188,876)	(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.....	5,637,398	5,654,497	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.....	(2,523,838)	(623,888)	1,234,586
38. Change in surplus as regards policyholders (Lines 22 through 37).....	248,747,147	185,770,147	237,544,023
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,154,664,080	1,854,143,057	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.....	4,081,056	3,963,925	5,291,591
1402. Amortization of intangibles.....	(949,842)	(949,842)	(1,266,456)
1403. Interest expense on funds held.....	(9,140,009)	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	169,276	22,348	1,800,064
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(5,839,519)	3,036,431	5,825,198
3701. Change in foreign exchange reserve.....	(2,523,838)	(623,888)	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).....	(2,523,838)	(623,888)	1,234,586

GREAT AMERICAN INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,404,647,155	2,256,575,841	2,970,199,712
2. Net investment income.....	196,693,405	155,700,728	225,060,564
3. Miscellaneous income.....	(8,261,694)	(75,880)	937,263
4. Total (Lines 1 through 3).....	2,593,078,867	2,412,200,689	3,196,197,539
5. Benefit and loss related payments.....	987,587,631	620,813,038	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.....	1,012,913,193	865,951,647	1,185,321,947
8. Dividends paid to policyholders.....	1,083,589	1,239,449	1,494,377
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	54,039,100	64,978,841	81,084,008
10. Total (Lines 5 through 9).....	2,055,623,513	1,552,982,975	2,203,186,489
11. Net cash from operations (Line 4 minus Line 10).....	537,455,353	859,217,715	993,011,050
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	548,032,534	529,144,675	682,310,837
12.2 Stocks.....	79,498,873	53,250,532	121,457,236
12.3 Mortgage loans.....	5,580,151	3,431,940	71,924,048
12.4 Real estate.....	451,545	1,000	1,000
12.5 Other invested assets.....	25,171,043	32,290,150	47,712,160
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	513,430	(4,459,850)	(10,690,256)
12.7 Miscellaneous proceeds.....	0	3,933,669	6,144,442
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	659,247,576	617,592,117	918,859,467
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	437,975,222	908,580,201	1,502,037,322
13.2 Stocks.....	73,551,633	175,444,079	336,248,845
13.3 Mortgage loans.....	12,949,591	8,687,796	89,254,162
13.4 Real estate.....	2,472,684	2,934,860	3,908,098
13.5 Other invested assets.....	101,011,101	129,536,251	185,029,626
13.6 Miscellaneous applications.....	1,604,909	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	629,565,139	1,225,183,186	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).....	29,682,437	(607,591,070)	(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).....	(28,188,449)	(343,621,045)	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).....	(98,188,449)	(373,621,045)	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).....	468,949,341	(121,994,400)	(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).....	787,120,573	398,413,682	318,171,232

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

20.0001	Payable for securities.....	24,777,460	33,480,262	7,576,701
20.0002	Exchange of debt securities.....	13,863,949	24,282,675	39,129,377
20.0003	Exchange of equity securities.....	9,029,177	16,786,747	17,527,458
20.0004	Stock based compensation.....	5,637,398	5,654,497	7,438,879
20.0005	Equity security transferred s a dividend.....	4,757,900	0	0
20.0006	Company owned life insurance.....	4,081,056	3,963,925	5,291,591
20.0007	Exchange of debt to equity securities.....	2,612,823	966,245	966,245
20.0008	Exchange of other invested assets to equity securities.....	1,500,050	3,449,614	3,449,614
20.0009	Securities acquired in paid in kind interest payment.....	1,281,224	825,420	1,119,677
20.0010	Miscellaneous expense (purchase accrual).....	1,169,929	696,075	840,150
20.0011	Amortization of intangibles.....	949,842	949,842	1,266,456
20.0012	Sinking fund payments offset by a premium tax credit.....	124,041	114,630	174,655
20.0013	Receivable for securities.....	110,396	22,634,535	6,875,568
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	\$ 219,732,870	\$ 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	\$ 219,732,870	\$ 282,078,214
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,154,664,080	\$ 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	\$ 2,154,664,080	\$ 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
40432B	AZ	2	\$ 863,933	\$ 842,112	\$ 21,821	\$ 842,112	\$ 799,639	09/30/2019
Total					\$ 64,431			

- (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	\$ (1,123,645)
	2. 12 Months or Longer	\$ (3,825,419)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 172,523,374
	2. 12 Months or Longer	\$ 210,766,980

- (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 September 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

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year to Date	Prior Year	Current Year to Date	Prior Year	Current Year to Date	Prior Year
(1) Bonds – AC	5	3	\$ 1,952,168	\$ 288,775	\$ 3,517,721	\$ 289,245
(2) Bonds – FV	1	0	8,296	0	8,296	0
(3) LB & SS – AC	13	11	1,116,666	154,456	8,926,273	5,410,421
(4) LB & SS – FV	3	4	1,020,676	1,737,033	1,020,676	1,737,033
(5) Preferred Stock – AC	18	12	17,950,999	5,867,893	18,857,019	6,586,854
(6) Preferred Stock – FV	5	0	1,621,041	0	1,621,041	0
(7) Total (1+2+3+4+5+6)	45	30	\$ 23,669,846	\$ 8,048,157	\$ 33,951,026	\$ 14,023,554

AC – Amortized Cost FV – Fair Value

R. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	5	0
(2) Aggregate Amount of Investment Income	\$ 179,322	\$ 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 Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized 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 \$245,944. The open contract expires on December 31, 2019.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$(499,271). The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$(1,604,909).

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

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

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	\$ 7,533,628	\$ 1,186,448	\$ 0	\$ 8,720,076
Collateralized loan obligations	\$ 0	\$ 676,388	\$ 0	\$ 0	\$ 676,388
Asset backed securities	\$ 0	\$ 4,064,049	\$ 2,580,986	\$ 0	\$ 6,645,035
All other bonds	\$ 1,504,100	\$ 18,079,225	\$ 34,801,869	\$ 0	\$ 54,385,194
Preferred stocks	\$ 79,559,220	\$ 8,024,999	\$ 3,766,452	\$ 0	\$ 91,350,671
Common stocks	\$ 457,844,817	\$ 11,129	\$ 85,295,942	\$ 0	\$ 543,151,888
Derivatives	\$ 0	\$ 245,944	\$ 0	\$ 0	\$ 245,944
Total	\$ 538,908,137	\$ 38,635,362	\$ 127,631,697	\$ 0	\$ 705,175,196
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 2 and Level 1 were a result of increases or decreases in trade frequency. During 2019 there were 2 preferred stocks with a fair value of \$2,764,000 transferred from level 2 to level 1.

- (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	\$ 879,209	\$ 344,280	\$ 0	\$ (47,572)	\$ 10,531	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1,186,448
Collateralized loan obligations	\$ 695,337	\$ 0	\$ (665,716)	\$ (31,344)	\$ 1,723	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Asset backed securities	\$ 2,649,542	\$ 254,387	\$ (245,904)	\$ (2,671)	\$ (55,036)	\$ 0	\$ 0	\$ (19,332)	\$ 0	\$ 2,580,986
All other bonds	\$ 17,662,568	\$ 19,075,551	\$ (2,137,243)	\$ 16,252	\$ 68,493	\$ 154,015	\$ 0	\$ (37,767)	\$ 0	\$ 34,801,869
Preferred stocks	\$ 12,220,555	\$ 3,138,363	\$ (8,636,175)	\$ 0	\$ (2,956,291)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,766,452
Common stocks	\$ 96,164,605	\$ 0	\$ (1,500,050)	\$ (154,364)	\$ (9,279,533)	\$ 65,284	\$ 0	\$ 0	\$ 0	\$ 85,295,942
Total	\$130,271,816	\$22,812,581	\$ (13,185,088)	\$ (219,699)	\$ (12,210,113)	\$ 219,299	\$ 0	\$ (57,099)	\$ 0	\$ 127,631,697
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).
- (5) Fair Value Disclosures
The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

NOTES TO FINANCIAL STATEMENTS

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	\$ 16,787,989	\$ 16,677,257	\$ 16,787,989	\$ 0	\$ 0	\$ 0	\$ 0
State, municipalities, and political subdivisions	\$1,236,668,527	\$ 1,185,144,415	\$ 0	\$1,224,927,597	\$ 11,740,930	\$ 0	\$ 0
Foreign government	\$ 130,159,807	\$ 161,613,055	\$ 0	\$ 130,159,807	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 349,367,067	\$ 293,304,094	\$ 0	\$ 316,067,887	\$ 33,299,180	\$ 0	\$ 0
Commercial MBS	\$ 36,823,507	\$ 35,184,206	\$ 0	\$ 30,927,121	\$ 5,896,386	\$ 0	\$ 0
Collateralized loan obligations	\$ 424,164,225	\$ 424,760,261	\$ 0	\$ 423,472,053	\$ 692,172	\$ 0	\$ 0
Asset backed securities	\$ 622,668,876	\$ 610,817,531	\$ 9,856,250	\$ 573,622,079	\$ 39,190,547	\$ 0	\$ 0
All other bonds	\$1,053,399,817	\$ 1,023,075,827	\$ 1,504,100	\$ 805,761,437	\$ 246,134,280	\$ 0	\$ 0
Preferred stocks	\$ 306,758,560	\$ 296,224,031	\$ 225,005,259	\$ 10,964,999	\$ 70,788,302	\$ 0	\$ 0
Common stocks	\$ 543,151,888	\$ 543,151,888	\$ 457,844,817	\$ 11,129	\$ 85,295,942	\$ 0	\$ 0
Derivatives	\$ 245,944	\$ 245,944	\$ 0	\$ 245,944	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 333,534,000	\$ 332,824,281	\$ 0	\$ 0	\$ 333,534,000	\$ 0	\$ 0
Cash and short term investments	\$ 787,120,573	\$ 787,120,573	\$ 787,120,573	\$ 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 September 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

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$28 million and \$60 million as of September 30, 2019 and September 30, 2018, respectively (see page Q14).

For 2019, the \$28 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) \$58 million of favorable development relating to the multiple peril crop insurance business, (ii) \$20 million of favorable development relating to workers' compensation business, (iii) \$12 million of favorable development relating to the surety bond business, (iv) \$7 million of favorable development relating to specialty human services business (non-profit organizations) and (v) \$4 million of favorable development relating to the homebuilder's run-off business, partially offset by, (vi) \$6 million of adverse development relating to the internal reinsurance program, (vii) \$6 million of adverse development relating to the accident & health business, (viii) \$32 million of adverse development relating to the excess and surplus lines business, (ix) \$15 million of adverse development relating to run-off liability business, and (x) \$18 million of reserve increase relating to the run-off asbestos and environmental reserves.

For 2018, the \$60 million decrease in reserves for prior years is primarily attributable to (i) \$69 million of favorable development relating to the multiple peril crop insurance business, (ii) \$9 million of favorable development relating to the directors and officers business, (iii) \$11 million of favorable development relating to the surety bond business and (iv) \$7 million of favorable development relating to the fidelity & crime business, (v) \$5 million of favorable development relating to the excess liability business, (vi) \$4 million of favorable development relating to property & inland marine business, (vii) \$4 million of favorable development relating to the specialty human services business (non-profit organizations), partially offset by (viii) \$5 million of adverse development relating to aviation business, (ix) \$5 million of adverse development relating to the Singapore branch operations and (x) \$5 million of adverse development relating to the trucking business, (xi) \$16 million of adverse development relating to excess and surplus business, and (xii) \$17 million of reserve increase relating to the run-off asbestos and environmental reserves.

Note 26 – Intercompany Pooling Arrangements

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

In the third quarter of 2019, the Company recently completed an in-depth internal review of its asbestos and environmental ("A&E") exposures relating to its run-off operations. As a result of the review, the Company recorded a 2019 third quarter pre-tax charge of \$17.7 million, net of reinsurance recoverable. At September 30, 2019, the Company's A&E reserves were \$389.2 million, net of reinsurance recoverable. At that date, the Company's three year survival ratios were 19.9x paid losses for asbestos reserves, 12.1x paid losses for environmental reserves and 15.6x paid losses for the total A&E reserves.

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒ X]

3.3

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

Not applicable

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

Yes [☐] No [☒ X]

4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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]

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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:

\$

0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

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

Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

335,732,526

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:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
502,291,656	518,347,211
0	0
40,000,000	39,589,367
25,827,960	26,858,465
\$ 568,119,616	\$ 584,795,043
\$ 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 05/08/2021.050777ZZ7 Avetta, LLC/Second Amend Tranche B Term. 2312 8L409 Curiosity Stream Inc Series A, 609300ZZ4 Monelion Series C

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 ☒

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 ☒

GREAT AMERICAN INSURANCE COMPANY
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?

If yes, attach an explanation.

Not applicable

Yes [☐] No [☒ X] N/A [☐]
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?

If yes, attach an explanation.

Not applicable

Yes [☐] No [☒ X]
- 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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0
5.

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

38.300%

11.200%

33.100%
- 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 [☐]

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
00000.....	83-2911972.....	BSA Series of Fortress Ins.....	USA.....	Unauthorized...	0.....	.....
16622.....	83-4312138.....	Constitution Insurance Company LLC.....	USA.....	Unauthorized...	0.....	.....
16652.....	84-3206332.....	Saint Patrick Captive Insurance Company.....	USA.....	Unauthorized...	0.....	.....
All Other Insurers						
00000.....	AA-1780091.....	Arch Reinsurance Europe Underwriting D.A.C.....	IRL.....	Unauthorized...	0.....	.....
00000.....	AA-3191352.....	Ascot Reinsurance Co LTD.....	BMU.....	Unauthorized...	0.....	.....
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-3190917.....	Liberty Spec Markets Bermuda.....	BMU.....	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.....	00-0000000.....	PT Asuransi Etiqa Inter.....	IDN.....	Unauthorized...	0.....	.....
00000.....	AA-5760055.....	Singapore Reinsurance Corp.....	SGP.....	Unauthorized...	0.....	.....
00000.....	AA-5760064.....	Starr Intl Ins SGP PTE LTD.....	SGP.....	Unauthorized...	0.....	.....
00000.....	AA-1120093.....	Starstone Insurance SE.....	LIE.....	Unauthorized...	0.....	.....
00000.....	AA-5480080.....	Tune Insurance Malaysia Berhad.....	MYS.....	Unauthorized...	0.....	.....

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L..	13,548,946	13,133,529	8,089,780	5,663,114	19,831,927	18,025,635
2.	Alaska.....AK	..L..	3,789,276	2,473,798	(7,122,364)	6,576,481	5,530,236	7,347,922
3.	Arizona.....AZ	..L..	18,185,898	15,991,046	28,815,141	150,267,124	11,553,213	48,098,124
4.	Arkansas.....AR	..L..	23,994,926	18,647,156	34,276,803	2,528,902	30,355,635	12,516,651
5.	California.....CA	..L..	155,159,718	134,362,962	69,970,012	107,935,637	208,462,528	240,493,976
6.	Colorado.....CO	..L..	28,724,592	28,700,161	7,355,316	12,046,321	27,379,127	29,453,944
7.	Connecticut.....CT	..L..	11,389,865	8,649,695	1,792,017	2,195,539	12,314,911	9,597,062
8.	Delaware.....DE	..L..	4,564,812	4,443,384	28,317,927	15,148,087	79,125,641	61,298,470
9.	District of Columbia.....DC	..L..	6,467,570	6,230,632	1,049,871	788,914	7,758,164	6,797,169
10.	Florida.....FL	..L..	75,705,556	57,050,315	30,690,525	47,377,696	76,233,376	77,588,409
11.	Georgia.....GA	..L..	45,622,250	41,567,251	60,418,639	40,826,246	44,505,744	54,409,513
12.	Hawaii.....HI	..L..	5,531,644	4,754,723	1,225,028	3,831,628	5,809,159	6,237,147
13.	Idaho.....ID	..L..	5,150,306	3,933,891	1,206,031	1,053,909	6,663,929	7,006,502
14.	Illinois.....IL	..L..	183,772,000	171,709,250	106,495,434	32,027,432	84,064,079	112,294,341
15.	Indiana.....IN	..L..	62,873,976	60,556,796	33,275,639	10,662,662	31,928,823	31,419,391
16.	Iowa.....IA	..L..	97,563,961	89,878,665	51,752,406	17,263,282	21,268,921	43,077,191
17.	Kansas.....KS	..L..	87,943,569	78,902,719	45,315,347	33,906,881	10,168,847	45,937,411
18.	Kentucky.....KY	..L..	24,770,276	15,015,752	5,305,942	12,011,356	16,221,204	14,018,117
19.	Louisiana.....LA	..L..	13,398,978	11,499,241	2,241,466	6,404,807	10,919,229	7,376,275
20.	Maine.....ME	..L..	3,815,735	3,550,871	1,037,617	1,893,916	3,085,672	2,179,097
21.	Maryland.....MD	..L..	17,183,117	15,183,697	1,281,024	2,215,714	33,571,507	23,103,388
22.	Massachusetts.....MA	..L..	33,364,476	26,101,652	13,871,611	6,803,114	27,925,212	31,554,404
23.	Michigan.....MI	..L..	45,235,230	41,488,901	55,456,267	16,662,034	43,088,969	47,595,325
24.	Minnesota.....MN	..L..	50,515,738	49,882,619	48,415,587	8,703,793	31,626,326	47,278,116
25.	Mississippi.....MS	..L..	7,312,549	6,608,641	5,403,623	1,695,990	9,763,247	12,419,495
26.	Missouri.....MO	..L..	83,771,252	80,177,391	71,911,594	16,185,492	32,915,831	61,162,090
27.	Montana.....MT	..L..	3,726,743	3,536,390	1,542,449	1,149,441	2,688,225	3,418,512
28.	Nebraska.....NE	..L..	56,249,777	55,191,965	22,937,437	16,257,163	11,502,210	27,850,083
29.	Nevada.....NV	..L..	9,573,075	7,937,721	3,799,939	2,876,107	16,963,387	19,496,061
30.	New Hampshire.....NH	..L..	2,061,429	1,797,556	216,149	300,185	6,258,078	5,680,318
31.	New Jersey.....NJ	..L..	40,057,644	33,892,591	9,045,216	6,757,452	81,453,786	69,812,662
32.	New Mexico.....NM	..L..	4,855,330	4,103,807	2,303,846	5,563,058	17,012,018	5,701,487
33.	New York.....NY	..L..	104,284,443	90,742,675	17,174,371	17,567,591	106,287,315	128,654,554
34.	North Carolina.....NC	..L..	26,784,559	23,361,374	10,088,163	5,799,013	27,514,986	35,643,665
35.	North Dakota.....ND	..L..	59,457,466	61,350,098	20,027,173	14,106,453	10,896,581	23,655,754
36.	Ohio.....OH	..L..	36,109,371	31,657,610	26,803,924	8,248,916	30,115,939	29,064,670
37.	Oklahoma.....OK	..L..	16,236,381	16,156,104	6,629,488	13,357,269	10,442,560	14,938,872
38.	Oregon.....OR	..L..	9,590,013	9,182,118	6,984,850	3,161,654	17,303,003	23,005,090
39.	Pennsylvania.....PA	..L..	37,188,233	33,176,587	20,218,036	12,438,753	45,619,418	76,096,516
40.	Rhode Island.....RI	..L..	6,607,205	5,550,044	2,945,176	2,149,004	6,375,109	4,706,718
41.	South Carolina.....SC	..L..	13,642,457	10,431,568	3,213,961	4,252,997	16,578,647	17,321,524
42.	South Dakota.....SD	..L..	66,881,772	64,717,489	108,806,368	17,260,515	12,754,722	25,457,305
43.	Tennessee.....TN	..L..	14,229,356	11,269,340	2,605,175	3,061,003	15,770,378	14,840,556
44.	Texas.....TX	..L..	106,904,405	96,673,778	51,831,660	57,375,671	99,278,884	94,816,371
45.	Utah.....UT	..L..	9,315,275	7,948,771	2,432,511	3,099,612	10,927,311	10,159,628
46.	Vermont.....VT	..L..	955,866	675,643	219,284	59,886	469,755	396,379
47.	Virginia.....VA	..L..	15,028,790	13,159,291	3,808,291	1,794,941	23,690,559	23,378,753
48.	Washington.....WA	..L..	28,528,268	24,889,510	7,675,619	4,892,688	34,402,476	42,850,122
49.	West Virginia.....WV	..L..	3,794,473	2,902,160	4,033,358	2,096,168	(225,602)	(389,036)
50.	Wisconsin.....WI	..L..	43,909,682	37,973,992	27,572,326	8,873,675	30,107,712	35,151,376
51.	Wyoming.....WY	..L..	2,833,684	2,135,052	472,712	500,061	2,721,400	2,350,275
52.	American Samoa.....AS	..N...	0	0	0	0	0	0
53.	Guam.....GU	..L..	3,388	2,089	0	0	0	0
54.	Puerto Rico.....PR	..L..	527,451	289,000	28,643	29,603	834,230	271,478
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..	41,244,643	37,007,027	9,180,418	10,388,031	39,524,489	38,415,533
58.	Aggregate Other Alien.....OT	..XXX..	25,299,253	28,470,740	15,726,231	16,121,334	46,621,381	35,457,618
59.	Totals.....	..XXX..	1,895,236,647	1,706,676,828	1,096,171,058	802,214,312	1,615,960,414	1,866,488,007

DETAILS OF WRITE-INS

58001.	SGP SINGAPORE.....	..XXX..	23,233,065	26,373,304	15,737,861	15,660,670	42,172,687	31,290,826
58002.	GBR UNITED KINGDOM.....	..XXX..	1,746,150	1,390,173	0	1,367	2,989,961	2,090,984
58003.	NLD NETHERLANDS.....	..XXX..	290,245	670,228	331	459,297	1,457,585	1,927,820
58998.	Summary of remaining write-ins for Line 58 from overflow page.....	..XXX..	29,793	37,035	(11,961)	0	1,148	147,988
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	..XXX..	25,299,253	28,470,740	15,726,231	16,121,334	46,621,381	35,457,618

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	55	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	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.	CT	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	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
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	
QQAAgency 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 Holding Company, LLC	MD	84-2654660	
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 (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity 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	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía 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	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0.....		0.....	31-1544320.	0	.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.....	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.....	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.
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.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....		0.....	.....	...0	0	.....	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.....	84-2654660.	...0	0	.....	Skipjack Holding Company, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.
0.....		0.....	52-2179330.	...0	0	.....	Skipjack Marina Corp.....	MD.....	NIA.....	Skipjack Holding Company, LLC.....	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) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.
0.....		0.....	AA-1784136	...0	0	.....	Great American International Insurance (EU) Designated Activity Company....	IRL.....	IA.....	Great American Europe Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.
0.....		0.....	AA-1120817	...0	0	.....	Great American International Insurance (UK) Limited.....	GBR.....	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.
0084..	American Financial Group, Inc..	23418.....	73-0556513.	...0	0	.....	Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.
0084..	American Financial Group, Inc..	15380.....	73-1406844.	...0	0	.....	Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.
0084..	American Financial Group, Inc..	13794.....	38-3803661.	...0	0	.....	Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	N.....	0.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....		0.....	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.....	83-1767590.	0	0		CropSurance Agency, LLC.....	OH.....	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.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0.....	.....	0.....	84-2358400..	0	0	.....	Human and Social Services Risk Purchasing Group, LLC.....	OH.....	NIA.....	Dempsey & Siders Agency, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	31-1341668..	0	0	.....	Eden Park Insurance Brokers, Inc.....	CA.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	N.....	0.
0.....	.....	0.....	.....	.....0	0	.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	DS.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc..	Y.....	0.
0.....	.....	0.....	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.
0084..	American Financial Group, Inc..	16618.....	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.

Asteris Explanation

1 Another affiliated company owns 1% or less of the shares.

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)	*
2	The entity is owned by more than one company within the AFG Group.														
3	Great American Insurance Company is the majority member of the Association.														
4	Company is affiliated but not owned.														
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,														
0	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.														

GREAT AMERICAN INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	8,829,418	5,872,182	66.507	44.055
2. Allied lines.....	660,197,197	436,396,744	66.101	67.038
3. Farmowners multiple peril.....	18,971,907	13,599,293	71.681	61.645
4. Homeowners multiple peril.....	5,164	249,416	4,830.238	4,067.073
5. Commercial multiple peril.....	56,064,255	(3,459,000)	(6.170)	160.346
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	81,934,404	41,541,240	50.701	48.109
9. Inland marine.....	69,056,002	28,705,534	41.568	40.114
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(7,076)	0.000	(222.369)
11.2. Medical professional liability - claims-made.....	333,953	(597,587)	(178.943)	135.452
12. Earthquake.....	1,308,883	381,082	29.115	10.329
13. Group accident and health.....	39,788,966	9,727,927	24.449	38.296
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.....	3,206,119	2,622,969	81.811	52.691
17.1. Other liability-occurrence.....	182,252,633	187,601,295	102.935	72.130
17.2. Other liability-claims made.....	209,049,807	67,231,883	32.161	32.386
17.3. Excess workers' compensation.....	859,120	1,026,002	119.425	50.656
18.1. Products liability-occurrence.....	962,610	2,355,891	244.740	(52.389)
18.2. Products liability-claims made.....	87,405	(6,990)	(7.997)	9.343
19.1, 19.2. Private passenger auto liability.....	758,171	292,778	38.616	123.624
19.3, 19.4. Commercial auto liability.....	29,260,404	13,310,581	45.490	84.872
21. Auto physical damage.....	6,527,546	3,331,704	51.041	74.679
22. Aircraft (all perils).....	32,308,179	27,716,903	85.789	232.851
23. Fidelity.....	70,623,374	28,230,424	39.973	52.779
24. Surety.....	81,174,150	10,959,082	13.501	12.356
26. Burglary and theft.....	725,574	(184,840)	(25.475)	9.084
27. Boiler and machinery.....	3,320,586	719,205	21.659	66.615
28. Credit.....	88,951,998	46,444,833	52.213	60.401
29. International.....	0	0	0.000	0.000
30. Warranty.....	3,374,042	967,862	28.686	11.150
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.....	4,447,507	(55,611)	(1.250)	32.176
35. Totals.....	1,654,379,375	924,973,725	55.911	61.840
DETAILS OF WRITE-INS				
3401. Collateral protection.....	4,184,008	(526,354)	(12.580)	17.253
3402. Supplemental unemployment.....	263,498	470,743	178.651	92.919
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).....	4,447,507	(55,611)	(1.250)	32.176

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	7,268,802	14,692,643	4,748,445
2. Allied lines.....	678,417,883	809,355,638	786,405,729
3. Farmowners multiple peril.....	6,076,621	18,865,742	18,709,707
4. Homeowners multiple peril.....	3,062	4,089	5,173
5. Commercial multiple peril.....	23,440,203	66,116,768	47,496,996
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	30,153,114	86,974,169	83,973,219
9. Inland marine.....	32,207,502	97,136,500	41,024,122
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	105	6,939	266
12. Earthquake.....	780,923	2,005,507	373,154
13. Group accident and health.....	18,468,368	37,164,643	36,594,504
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	779,345	1,693,232	3,091,337
17.1. Other liability-occurrence.....	65,028,261	202,629,412	174,032,399
17.2. Other liability-claims made.....	79,072,209	222,287,787	201,014,880
17.3. Excess workers' compensation.....	117,250	1,083,779	1,204,239
18.1. Products liability-occurrence.....	611,784	1,253,186	1,116,714
18.2. Products liability-claims made.....	6,126	91,022	104,414
19.1 19.2. Private passenger auto liability.....	151,176	635,003	1,353,624
19.3 19.4. Commercial auto liability.....	13,761,695	33,304,630	23,078,920
21. Auto physical damage.....	2,977,662	7,161,148	5,838,942
22. Aircraft (all perils).....	13,905,266	41,050,318	25,777,655
23. Fidelity.....	26,863,491	70,339,524	64,270,931
24. Surety.....	28,427,336	84,777,914	82,465,129
26. Burglary and theft.....	402,634	747,166	703,471
27. Boiler and machinery.....	1,634,527	3,939,828	2,951,926
28. Credit.....	28,589,928	86,343,244	94,487,883
29. International.....	0	0	0
30. Warranty.....	547,600	1,637,157	1,287,159
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.....	1,154,886	3,939,659	4,565,891
35. Totals.....	1,060,847,761	1,895,236,647	1,706,676,828
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,161,650	3,900,673	3,823,141
3402. Supplemental unemployment.....	(6,764)	38,986	742,750
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).....	1,154,886	3,939,659	4,565,891

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13									
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)									
1. 2016 + Prior.....	726,028	1,162,179	1,888,207	262,654	5,950	268,604	610,363	12,711	1,014,867	1,637,942	146,989	(128,651)	18,338									
2. 2017.....	222,262	462,277	684,539	124,688	6,008	130,696	195,647	13,573	334,836	544,056	98,073	(107,860)	(9,788)									
3. Subtotals 2017 + Prior.....	948,290	1,624,457	2,572,747	387,341	11,959	399,300	806,010	26,283	1,349,704	2,181,997	245,062	(236,511)	8,551									
4. 2018.....	473,662	742,683	1,216,345	293,598	45,116	338,714	240,927	27,720	572,014	840,662	60,863	(97,832)	(36,969)									
5. Subtotals 2018 + Prior.....	1,421,953	2,367,139	3,789,092	680,940	57,075	738,014	1,046,938	54,004	1,921,718	3,022,659	305,925	(334,343)	(28,418)									
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	503,098	503,098	XXX.....	316,973	624,099	941,072	XXX.....	XXX.....	XXX.....									
7. Totals.....	1,421,953	2,367,139	3,789,092	680,940	560,172	1,241,112	1,046,938	370,977	2,545,817	3,963,731	305,925	(334,343)	(28,418)									
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. ....21.5 %	2. ....(14.1)%	3. ....(0.8)%
																				Col. 13, Line 7 Line 8		
																				4. ....(1.5)%		

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	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:



GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets and receivables.....	26,753,891	25,963,358	790,533	7,356,674
2505. Equities and deposits in pools and associations.....	8,436,497	0	8,436,497	6,653,857
2506. Funds held as collateral.....	7,057,297	0	7,057,297	10,213,307
2507. Intangibles.....	1,909,820	1,909,820	0	0
2597. Summary of remaining write-ins for Line 25.....	44,157,505	27,873,178	16,284,327	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.....	169,276	22,348	1,800,064
1497. Summary of remaining write-ins for Line 14.....	169,276	22,348	1,800,064

Additional Write-ins for Schedule T:

	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
58004. VGB BRITISH VIRGIN ISLANDS	...XXX...	0	0	0	0	0	0
58005. DEU GERMANY.....	...XXX...	0	0	0	0	0	35,988
58006. HKG HONG KONG, SPECIAL AD	...XXX...	0	0	(11,961)	0	0	112,000
58007. GTM GUATEMALA.....	...XXX...	0	0	0	0	0	0
58008. AUS AUSTRALIA.....	...XXX...	24,861	37,035	0	0	359	0
58009. LUX LUXEMBOURG.....	...XXX...	4,932	0	0	0	789	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	...XXX...	29,793	37,035	(11,961)	0	1,148	147,988

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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.....	2,472,684	3,908,098
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	156,603	999
5. Deduct amounts received on disposals.....	451,545	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.....	2,720,476	4,044,858
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	57,678,541	58,221,275
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	57,678,541	58,221,275

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	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.....	4,218,565	88,617,764
2.2 Additional investment made after acquisition.....	8,731,026	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.....	5,580,151	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).....	332,824,281	325,454,841
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	332,824,281	325,454,841
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	332,824,281	325,454,841

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	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.....	34,071,203	46,938,888
2.2 Additional investment made after acquisition.....	66,939,898	138,090,738
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	19,175,069	40,092,800
6. Total gain (loss) on disposals.....	37,939	62,137
7. Deduct amounts received on disposals.....	26,671,093	51,161,775
8. Deduct amortization of premium and depreciation.....	2,040,736	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).....	685,363,999	593,851,720
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	685,363,999	593,851,720

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	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.....	515,036,616	1,929,404,917
3. Accrual of discount.....	7,829,352	17,471,372
4. Unrealized valuation increase (decrease).....	104,501,461	(82,341,138)
5. Total gain (loss) on disposals.....	20,983,905	24,546,003
6. Deduct consideration for bonds and stocks disposed of.....	657,757,060	876,650,623
7. Deduct amortization of premium.....	6,880,675	11,607,484
8. Total foreign exchange change in book/adjusted carrying value.....	(371,085)	(685,552)
9. Deduct current year's other-than-temporary impairment recognized.....	20,973,023	46,370,910
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	179,322	717,002
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,108,299,776	5,145,750,963
12. Deduct total nonadmitted amounts.....	19,608,737	13,652,158
13. Statement value at end of current period (Line 11 minus Line 12).....	5,088,691,038	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,295,580,734	106,913,031	195,134,506	(4,534,658)	3,388,055,988	3,295,580,734	3,202,824,601	3,336,445,952
2. NAIC 2 (a).....	602,005,637	21,259,719	24,208,176	(6,364,696)	568,131,315	602,005,637	592,692,484	547,138,833
3. NAIC 3 (a).....	77,572,061	11,133,751	6,165,694	6,637,774	67,324,621	77,572,061	89,177,892	68,326,611
4. NAIC 4 (a).....	43,074,094	32,361,196	29,361,805	(2,186,476)	43,023,769	43,074,094	43,887,008	34,260,807
5. NAIC 5 (a).....	9,276,824	811,793	256,985	2,527,188	6,297,203	9,276,824	12,358,820	9,841,403
6. NAIC 6 (a).....	4,013,774	0	20,191	109,024	3,101,810	4,013,774	4,102,607	3,960,532
7. Total Bonds.....	4,031,523,124	172,479,489	255,147,357	(3,811,844)	4,075,934,706	4,031,523,124	3,945,043,412	3,999,974,137
PREFERRED STOCK								
8. NAIC 1.....	25,072,344	1,853,882	0	(14,778,162)	12,081,449	25,072,344	12,148,064	11,884,297
9. NAIC 2.....	196,020,274	(4,000,000)	9,030,835	2,248	192,967,519	196,020,274	182,991,687	191,495,526
10. NAIC 3.....	50,244,688	0	0	186,090	49,373,139	50,244,688	50,430,778	38,865,948
11. NAIC 4.....	14,561,851	6,928,579	0	1,500,050	24,210,768	14,561,851	22,990,480	19,160,303
12. NAIC 5.....	16,712,831	625,006	0	10,325,185	13,251,408	16,712,831	27,663,022	12,857,089
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	302,611,988	5,407,467	9,030,835	(2,764,589)	291,884,283	302,611,988	296,224,031	274,263,163
15. Total Bonds and Preferred Stock.....	4,334,135,113	177,886,956	264,178,192	(6,576,433)	4,367,818,989	4,334,135,113	4,241,267,443	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 \$.....139,675,291; NAIC 2 \$.....37,583,113; NAIC 3 \$.....0; NAIC 4 \$.....17,000,000; NAIC 5 \$.....208,362; NAIC 6 \$.....0.

GREAT AMERICAN INSURANCE COMPANY
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.....	180,101,000	XXX.....	179,801,807	5,003,971	126

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.....	148,904,807	130,925,389
3. Accrual of discount.....	118,743	178,774
4. Unrealized valuation increase (decrease).....	(1,292)	0
5. Total gain (loss) on disposals.....	0	27
6. Deduct consideration received on disposals.....	94,491,296	76,720,024
7. Deduct amortization of premium.....	3,828	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).....	180,101,000	125,573,867
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	180,101,000	125,573,867

GREAT AMERICAN INSURANCE COMPANY
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.....	(1,604,909)
5.	Considerations received/(paid) on terminations.....	(1,604,909)
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.....	(499,271)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	245,944
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	245,944

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

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

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

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	245,944	
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).....		245,944
4.	Part D, Section 1, Column 5.....	245,944	
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.....	245,944	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		245,944
10.	Part D, Section 1, Column 8.....	245,944	
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

GREAT AMERICAN INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	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.....	1,113,338,850	1,955,527,666
3. Accrual of discount.....	78,620	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	665,026,645	2,156,129,763
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	(112,088)	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).....	609,482,237	161,203,500
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	609,482,237	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	436,643
Building, Land, and Improvements.....	Danbury.....	CT...	12/19/1995....	Danbury.....	0	0	0	179,177
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	0	0	0	194,036
Building, Land, and Improvements.....	Stevensville.....	MD..	05/11/2005....	Bay Bridge Marina.....	0	0	0	12,456
Building, Land, and Improvements.....	Whitefield.....	NH...	06/02/2005....	Mountain View Grand Resort LLC.....	0	0	0	362,304
0199999. Totals.....					0	0	0	1,184,614
0399999. Totals.....					0	0	0	1,184,614

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.	07/01/2019	Prior Period Adjustment.....	0	0	0	0	0	0	0	0	0	0	0	0	0	10,370	(290)
Land.....	Warren County.....	OH.	09/30/2019	3DS.....	116,706	0	116,706	0	0	0	0	0	116,706	196,039	0	79,333	79,333	0	9,100
0199999. Totals.....					116,706	0	116,706	0	0	0	0	0	116,706	196,039	0	79,333	79,333	10,370	8,810
0399999. Totals.....					116,706	0	116,706	0	0	0	0	0	116,706	196,039	0	79,333	79,333	10,370	8,810

QE01

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.....		09/23/2019....	6.042	0	1,634,365	2,196,000
797241ZZ2.....	Miramar Beach.....	FL.....		09/27/2019....	6.089	0	2,633,037	10,422,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0	4,267,402	12,618,000
Mortgages in Good Standing - Mezzanine Loans								
209999ZA2.....	Charleston.....	SC.....		09/30/2019....	3.634	4,208,991	0	6,475,370
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	4,208,991	0	6,475,370
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	4,208,991	4,267,402	19,093,370
3399999. Total Mortgages.....				XXX.....	XXX.....	4,208,991	4,267,402	19,093,370

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
525700ZE3.....	Sarasota.....	FL.....		11/01/2018....	07/01/2019....	3,260,000	0	0	0	0	0	0	3,260,000	3,260,000	0	0	0
0199999. Total - Mortgages Closed by Repayment.....							0	0	0	0	0	0	3,260,000	3,260,000	0	0	0
Mortgages With Partial Repayments																	
114840ZA2.....	Coral Gables.....	FL.....		08/12/2016....		69,877	0	0	0	0	0	0	69,877	69,877	0	0	0
165421ZZ4.....	Cape Cod.....	MA.....		05/06/2016....		152,589	0	0	0	0	0	0	152,589	152,589	0	0	0
256112ZZ9.....	Cincinnati.....	OH.....		12/04/2018....		69,359	0	0	0	0	0	0	69,359	69,359	0	0	0
385535ZZ5.....	Austin.....	TX.....		10/24/2017....		168,883	0	0	0	0	0	0	168,883	168,883	0	0	0
560222ZA2.....	Lincolnshire.....	IL.....		01/24/2019....		0	0	0	0	0	0	0	52,860	52,860	0	0	0
581222ZZ2.....	Baltimore.....	MD.....		08/22/2012....		73,957	0	0	0	0	0	0	73,957	73,957	0	0	0
682544ZZ7.....	Cincinnati.....	OH.....		12/04/2018....		69,359	0	0	0	0	0	0	69,359	69,359	0	0	0
696551ZZ6.....	Carlsbad.....	CA.....		10/17/2013....		43,688	0	0	0	0	0	0	43,688	43,688	0	0	0
983444ZZ6.....	Lehi.....	UT.....		02/24/2014....		67,774	0	0	0	0	0	0	67,774	67,774	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						715,485	0	0	0	0	0	0	768,345	768,345	0	0	0
0599999. Total Mortgages.....						3,975,485	0	0	0	0	0	0	4,028,345	4,028,345	0	0	0

QE02

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4		NAIC Desig- nation and Admini- strative 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
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner								
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	1,980,205	0	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....									0	1,980,205	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
000000 00 0	Cyprium Parallel Investors V, LP.....		Cleveland.....	OH...	Cyprium Parallel Investors V, LP.....		08/15/2019...	0	799,273	0	0	0	3.660
000000 00 0	Great American Capital Partners Fund II, LP.....		Los Angeles.....	CA...	Great American Capital Partners Fund II, LP.....		01/12/2018...	0	0	934,143	0	0	0.980
000000 00 0	Gryphon Mezzanine Partners, LP.....		San Francisco.....	CA...	Gryphon Mezzanine Partners, LP.....		11/30/2017...	0	0	38,820	0	0	2.790
000000 00 0	Industrial Piping Inc.....		Charlotte.....	NC...	Industrial Piping Inc.....		12/01/2016...	0	0	144	0	0	39.000
000000 00 0	Monarch Capital Partners IV, L.P.....		New York.....	NY...	Monarch Capital Partners IV, L.P.....		10/30/2017...	0	0	375,000	0	0	1.390
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	7,920	0	0	0.370
000000 00 0	Northcreek Mezzanine Fund III, L.P.....		Cincinnati.....	OH...	Northcreek Mezzanine Fund III, L.P.....		09/10/2019...	2	70,000	0	0	0	2.150
000000 00 0	PineBridge Private Credit Feeder, LP.....		New York.....	NY...	PineBridge Private Credit Feeder, LP.....		11/28/2018...	0	0	264,678	0	0	0.970
000000 00 0	SAAS Capital Fund III.....		Cincinnati.....	OH...	SAAS Capital Fund III.....		08/09/2018...	0	0	375,000	0	0	5.000
000000 00 0	Sagard Credit Partners, LP.....		Toronto.....	ON...	Sagard Credit Partners, LP.....		10/09/2018...	0	0	885,849	0	0	1.330
000000 00 0	TTGA C-1 MMF, LP.....		Cincinnati.....	OH...	TTGA C-1 MMF, LP.....		12/18/2017...	0	0	17,001	0	0	29.160
000000 00 0	Yukon Capital Partners II L.P.....		Minneapolis.....	MN...	Yukon Capital Partners II L.P.....		07/17/2014...	2	0	26,943	0	0	1.170
000000 00 0	Yukon Capital Partners III LP.....		Minneapolis.....	MN...	Yukon Capital Partners III LP.....		07/18/2017...	2	0	116,608	0	0	0.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									869,273	3,042,106	0	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	A&M Capital Europe, SCSp.....		London.....	UK...	A&M Capital Europe, SCSp.....		06/30/2019...	3	0	987,260	0	0	1.300
000000 00 0	A&M Capital Partners II, LP.....		Greenwich.....	CT...	A&M Capital Partners II, LP.....		05/25/2018...	3	0	554,173	0	0	0.880
000000 00 0	Arclight Energy Partners Fund VI, LP.....		Boston.....	MA...	Arclight Energy Partners Fund VI, LP.....		08/04/2015...	3	0	322,437	0	0	0.090
000000 00 0	Blackstone Tactical Opportunities III, LP.....		New York.....	NY...	Blackstone Tactical Opportunities III, LP.....		02/08/2019...	0	0	531,329	0	0	0.150
000000 00 0	Bridge Growth Partners L.P.....		New York.....	NY...	Bridge Growth Partners L.P.....		07/15/2014...	3	0	29,449	0	0	1.720
000000 00 0	Cincy Tech Fund IV, LLC.....		Cincinnati.....	OH...	Cincy Tech Fund IV, LLC.....		03/18/2016...	1	0	72,289	0	0	2.490
000000 00 0	Cintrifuse Syndicate Fund I, LLC.....		Cincinnati.....	OH...	Cintrifuse Syndicate Fund I, LLC.....		04/29/2013...	1	0	21,435	0	0	1.040
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....		Cincinnati.....	OH...	Cintrifuse Syndicate Fund II, LLC.....		09/18/2017...	1	0	94,564	0	0	5.850
000000 00 0	Corsair V Financial Services Capital Partners LP.....		New York.....	NY...	Corsair V Financial Services Capital Partners LP.....		06/25/2018...	0	0	1,488,459	0	0	1.340
000000 00 0	Energy Impact Fund LP.....		New York.....	NY...	Energy Impact Fund LP.....		05/19/2017...	0	0	454,989	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	400,000	0	0	0.710
000000 00 0	Greenspring Opportunities V, LP.....		Owings Mills.....	MD...	Greenspring Opportunities V, LP.....		01/22/2018...	1	0	30,000	0	0	0.330
000000 00 0	Greenspring Global Partners VIII, L.P.....		Owings Mills.....	MD...	Greenspring Global Partners VIII, L.P.....		07/14/2017...	1	0	144,184	0	0	4.630
000000 00 0	Greenspring Global Partners IX-B, LP.....		Owings Mills.....	MD...	Greenspring Global Partners IX-B, LP.....		02/08/2019...	1	0	148,548	0	0	0.280
000000 00 0	LLR Equity Partners V, L.P.....		Philadelphia.....	PA...	LLR Equity Partners V, L.P.....		03/31/2017...	3	0	360,000	0	0	0.240
000000 00 0	ManchesterStory Venture Fund, L.P.....		Des Moines.....	IA...	ManchesterStory Venture Fund, L.P.....		03/23/2017...	1	0	57,218	0	0	1.230
000000 00 0	Medley Real D (Annuity) LLC.....		New York.....	NY...	Medley Real D (Annuity) LLC.....		03/21/2016...	3	0	22,500	0	0	29.710
000000 00 0	Medley Tactical Opportunities, LLC.....		New York.....	NY...	Medley Tactical Opportunities, LLC.....		11/16/2017...	0	0	16,500	0	0	29.610
000000 00 0	NB Secondary Opportunities Fund III L.P.....		New York.....	NY...	NB Secondary Opportunities Fund III L.P.....		05/23/2013...	3	0	140,000	0	0	0.340
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	450,000	0	0	0.220

QE03

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	NB Strategic Co-Investment Partners III L.P.		New York.....	NY....	NB Strategic Co-Investment Partners III L.P. ....	.....	01/28/2016....	3	0	205,660	0	0	0.430
000000 00 0	Patriot Financial Partners III, L.P.....		Philadelphia.....	PA....	Patriot Financial Partners III, L.P.....	.....	07/21/2017....	3	0	250,000	0	0	1.480
000000 00 0	PWP Growth Equity Fund I LLP.....		New York.....	NY....	PWP Growth Equity Fund I LLP.....	.....	08/20/2014....	3	0	26,482	0	0	1.050
000000 00 0	PWP Growth Equity Fund II LLP.....		New York.....	NY....	PWP Growth Equity Fund II LLP.....	.....	02/28/2018....	0	0	179,150	0	0	0.520
000000 00 0	Quibi Holdings, LLC.....		Beverly Hills.....	CA....	Quibi Holdings, LLC.....	.....	08/24/2018....	0	0	875,000	0	0	0.610
000000 00 0	Refinery Venture Fund I, LP.....		Cincinnati.....	OH....	Refinery Venture Fund I, LP.....	.....	11/20/2017....	0	0	111,434	0	0	6.640
000000 00 0	River Cities Capital Fund VI, LP.....		Cincinnati.....	OH....	River Cities Capital Fund VI, LP.....	.....	02/15/2018....	3	0	210,000	0	0	1.470
000000 00 0	Roark Capital Partners Fund V, LP.....		Atlanta.....	GA....	Roark Capital Partners Fund V, LP.....	.....	11/01/2018....	0	0	10,536	0	0	0.140
000000 00 0	Snow Phipps II, L.P.		Wilmington.....	DE....	Snow Phipps II, L.P. ....	.....	01/08/2010....	3	0	31,536	0	0	0.700
000000 00 0	Snow Phipps III, L.P.		Wilmington.....	DE....	Snow Phipps III, L.P. ....	.....	06/08/2016....	3	0	46,132	0	0	0.480
000000 00 0	Solamere Capital Fund II, LP.....		Boston.....	MA....	Solamere Capital Fund II, LP.....	.....	08/19/2013....	3	0	30,499	0	0	0.750
000000 00 0	Solamere Capital Fund III, LP.....		Boston.....	MA....	Solamere Capital Fund III, LP.....	.....	11/20/2018....	3	0	27,773	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	335,844	0	0	0.550
000000 00 0	Tritium Partners, LLC.....		Austin.....	TX....	Tritium Partners, LLC.....	.....	06/26/2015....	3	0	531,461	0	0	0.960
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP.....		Austin.....	TX....	Vida Insurance Credit Opportunity Fund II, LP.....	.....	08/02/2017....	0	0	67,380	0	0	1.530
000000 00 0	Vivo Capital Fund IX, LP.....		Palo Alto.....	CA....	Vivo Capital Fund IX, LP.....	.....	09/09/2019....	0	590,632	0	0	0	0.350
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									590,632	9,264,221	0	0	XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

000000	00	0	LCN NA Fund III-D, LP.....	New York.....	NY....	LCN NA Fund III-D, LP.....	.....	08/23/2019.....	0	374,335	625,567	0	0	1.670	
000000	00	0	Lubert-Adler Real Estate Fund VII-B, LP.....	Philadelphia.....	PA....	Lubert-Adler Real Estate Fund VII-B, LP.....	.....	04/07/2017.....	0	0	1,250,000	0	0	2.120	
000000	00	0	PRCP-Aurora Partners, LP.....	Denver.....	CO....	PRCP-Aurora Partners, LP.....	.....	08/22/2016.....	0	0	103,600	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	90,800	0	0	40.000	
000000	00	0	PRCP-Bucks Partners, LP.....	Philadelphia.....	PA....	PRCP-Bucks Partners, LP.....	.....	04/25/2017.....	0	0	92,000	0	0	40.000	
000000	00	0	PRCP-CO Lakewood, LP.....	Lakewood.....	CO....	PRCP-CO Lakewood, LP.....	.....	08/09/2019.....	0	1,352,080	0	0	0	40.000	
000000	00	0	PRCP-Key West Partners I, LP.....	Key West.....	FL....	PRCP-Key West Partners I, LP.....	.....	02/08/2017.....	0	0	27,600	0	0	40.000	
000000	00	0	PRCP-MD Germantown, LP.....	Germantown.....	MD....	PRCP-MD Germantown, LP.....	.....	8/5/819.....	0	900,000	0	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	172,400	0	0	40.000	
000000	00	0	PRCP-Oregon Partners I, LP.....	Oregon City.....	OR....	PRCP-Oregon Partners I, LP.....	.....	04/08/2016.....	0	0	22,560	0	0	40.000	
000000	00	0	PRCP-Phoenix III Partners, LP.....	Phoenix.....	AZ....	PRCP-Phoenix III Partners, LP.....	.....	08/03/2017.....	0	0	392,000	0	0	40.000	
000000	00	0	PRCP-Raleigh I Partners LP.....	Raleigh.....	NC....	PRCP-Raleigh I Partners LP.....	.....	04/20/2017.....	0	0	26,400	0	0	40.000	
000000	00	0	PRCP-Sunrise Water's Edge Partners, LP.....	Sunrise.....	FL....	PRCP-Sunrise Water's Edge Partners, LP.....	.....	08/29/2018.....	0	0	69,600	0	0	40.000	
000000	00	0	PRCP-Tampa Arbor Partners, LP.....	Tampa.....	FL....	PRCP-Tampa Arbor Partners, LP.....	.....	08/29/2018.....	0	0	93,600	0	0	40.000	
000000	00	0	PRCP-Woodland Hills, LP.....	Colorado Springs.....	CO....	PRCP-Woodland Hills, LP.....	.....	11/13/2018.....	0	0	26,800	0	0	40.000	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											2,626,415	2,992,927	0	0	XXX.....

Collateral Loans - Unaffiliated

896033	ZZ	3	Werner Crop Insurance Agency.....	Black Creek.....	WI....	Werner Crop Insurance Agency.....	.....	09/06/2019...	0	50,000	0	0	0	100.000
2599999. Total - Collateral Loans - Unaffiliated.....										50,000	0	0	0	XXX.....

Any Other Class of Asset - Unaffiliated

000000 00 0	Monza Energy, LLC.....		Houston.....	TX....	Monza Energy, LLC.....		04/17/2018...	0	0	1,290,920	0	0	1.760
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QE03.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4299999. Total - Any Other Class of Asset - Unaffiliated.....								0	1,290,920	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								4,136,320	16,590,174	0	0	XXX.....
4599999. Subtotal - Affiliated.....								0	1,980,205	0	0	XXX.....
4699999. Totals.....								4,136,320	18,570,379	0	0	XXX.....

SCHEDULE BA - PART 3

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH.	Distribution.....	02/01/1999	09/26/2019	1,086,000	0	0	0	0	0	0	1,086,000	1,086,000	0	0	0	361,205
1299999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....							1,086,000	0	0	0	0	0	0	1,086,000	1,086,000	0	0	0	361,205
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Great American Capital Partners Fund II, LP.....	Los Angeles.....	CA..	Great American Capital Partners Fund II, LP.....	01/12/2018	09/25/2019	4,206	0	0	0	0	0	0	4,206	4,206	0	0	0	80,370
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	NB Private Equity Credit Opportunities Fund LP.....	06/07/2017	09/26/2019	21,499	0	0	0	0	0	0	21,499	21,499	0	0	0	18,948
000000 00 0	PineBridge Private Credit Feeder, LP.....	New York.....	NY..	PineBridge Private Credit Feeder, LP.....	11/28/2018	09/17/2019	147,106	0	0	0	0	0	0	147,106	147,106	0	0	0	18,376
000000 00 0	Sagard Credit Partners, LP.....	Toronto.....	ON.	Sagard Credit Partners, LP.....	10/09/2018	09/12/2019	73,919	0	0	0	0	0	0	73,919	73,919	0	0	0	0
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN.	Yukon Capital Partners II L.P.....	07/17/2014	09/05/2019	594,820	0	0	0	0	0	0	594,820	594,820	0	0	0	178,984
000000 00 0	Yukon Capital Partners III LP.....	Minneapolis.....	MN.	Yukon Capital Partners III LP.....	07/18/2017	08/22/2019	261	0	0	0	0	0	0	261	261	0	0	0	28,943
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							841,811	0	0	0	0	0	0	841,811	841,811	0	0	0	325,620
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Blackstone Tactical Opportunities III, LP.....	02/08/2019	08/13/2019	9,126	0	0	0	0	0	0	9,126	9,126	0	0	0	344
000000 00 0	Cintrifuse Syndicate Fund I, LLC.....	Cincinnati.....	OH.	Cintrifuse Syndicate Fund I, LLC.....	04/29/2013	07/26/2019	2,662	0	0	0	0	0	0	2,662	2,662	0	0	0	10,550
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH.	Cintrifuse Syndicate Fund II, LLC.....	09/18/2017	08/19/2019	68,307	0	0	0	0	0	0	68,307	68,307	0	0	0	3,924
000000 00 0	Corsair V Financial Services Capital Partners LP.....	New York.....	NY..	Corsair V Financial Services Capital Partners LP.....	06/25/2018	08/16/2019	253,501	0	0	0	0	0	0	253,501	253,501	0	0	0	(91,588)
000000 00 0	Energy Impact Fund LP.....	New York.....	NY..	Energy Impact Fund LP.....	05/19/2017	08/15/2019	182,414	0	0	0	0	0	0	182,414	182,414	0	0	0	0
000000 00 0	Goldner Hawn Fund VII L.P.....	Minneapolis.....	MN.	Goldner Hawn Fund VII L.P.....	04/29/2019	09/30/2019	182,117	0	0	0	0	0	0	182,117	182,117	0	0	0	0
000000 00 0	Gryphon Partners IV, L.P.....	San Francisco.....	CA..	Gryphon Partners IV, L.P.....	12/06/2016	07/24/2019	49,701	0	0	0	0	0	0	49,701	49,701	0	0	0	0
000000 00 0	LLR Equity Partners IV, L.P.....	Philadelphia.....	PA..	LLR Equity Partners IV, L.P.....	03/14/2014	07/23/2019	205,732	0	0	0	0	0	0	205,732	205,732	0	0	0	15,320
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY..	Medley Credit Opportunity Delaware Fund, L.P.....	07/15/2016	08/29/2019	283,904	0	0	0	0	0	0	283,904	283,904	0	0	0	0
000000 00 0	NB Dyal IV US Investors, LP.....	New York.....	NY..	NB Dyal IV US Investors, LP.....	06/11/2018	09/04/2019	40,984	0	0	0	0	0	0	40,984	40,984	0	0	0	1,045
000000 00 0	NB Secondary Opportunities Fund III L.P.....	New York.....	NY..	NB Secondary Opportunities Fund III L.P.....	05/23/2013	09/27/2019	223,662	0	0	0	0	0	0	223,662	223,662	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	NB Secondary Opportunities Fund IV L.P.....	04/19/2017	09/30/2019	49,764	0	0	0	0	0	0	49,764	49,764	0	0	0	279,144

SCHEDULE BA - PART 3

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

1		2		Location		5		6		7		8		Changes in Book/Adjusted Carrying Value						15		16		17		18		19		20											
				3		4								9		10		11		12		13		14																	
CUSIP Identification		Name or Description		City		State		Name of Purchaser or Nature of Disposal		Date Originally Acquired		Disposal Date		Book/Adjusted Carrying Value Less Encumbrances, Prior Year		Unrealized Valuation Increase (Decrease)		Current Year's (Depreciation) or (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Capitalized Deferred Interest and Other		Total Change in B./A.C.V. (9+10-11+12)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value Less Encumbrances on Disposal		Consideration		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Investment Income			
000000 00 0		NB Strategic Co-Investment Partners III L.P.		New York.....		NY..		NB Strategic Co-Investment Partners III L.P.		01/28/2016		08/22/2019		108,379		0		0		0		0		0		0		108,379		108,379		0		0		0		46,481			
000000 00 0		OBIP, LP (Bolt Topco, LLC).....		Cincinnati.....		OH.		OBIP, LP (Bolt Topco, LLC).....		06/27/2019		07/17/2019		100,000		0		0		0		0		0		0		100,000		100,000		0		0		0		0			
000000 00 0		PWP Growth Equity Fund I LLP.....		New York.....		NY..		PWP Growth Equity Fund I LLP.....		08/20/2014		08/08/2019		4,067		0		0		0		0		0		0		4,067		4,067		0		0		0		8,195			
000000 00 0		River Cities Capital Fund V, LP		Cincinnati.....		OH.		River Cities Capital Fund V, LP		12/31/2012		07/09/2019		108,645		0		0		0		0		0		0		108,645		108,645		0		0		0		41,355			
000000 00 0		Solamere Capital Fund II, LP		Boston		MA.		Solamere Capital Fund II, LP		08/19/2013		07/29/2019		13,925		0		0		0		0		0		0		13,925		13,925		0		0		0		80,806			
000000 00 0		Trilantic Capital Partners VI, LP.....		New York.....		NY..		Trilantic Capital Partners VI, LP.....		07/25/2018		08/16/2019		103,203		0		0		0		0		0		0		103,203		103,203		0		0		0		6,922			
000000 00 0		TS OpCo Holdings, LLC.....		Minneapolis.....		MN.		Prior Period Adjustment.....		09/28/2018		09/30/2019		(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.....														1,924,934		0		0		0		0		0		0		1,924,934		1,924,934		0		0		0		0		402,499	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																																									
000000 00 0		LCN NA Fund III-D, LP.....		New York.....		NY..		LCN NA Fund III-D, LP.....		08/23/2019		09/27/2019		135,422		0		0		0		0		0		0		135,422		135,422		0		0		0		0			
000000 00 0		Water Street O'Connor, L.P.....		Atlanta.....		GA..		Water Street O'Connor, L.P.....		10/26/2015		09/10/2019		2,960,625		0		0		0		0		0		0		2,960,625		2,960,625		0		0		0		0			
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														3,096,047		0		0		0		0		0		0		3,096,047		3,096,047		0		0		0		0		0	
Any Other Class of Asset - Unaffiliated																																									
000000 00 0		Monza Energy, LLC.....		Houston.....		TX..		Monza Energy, LLC.....		04/17/2018		09/19/2019		163,166		0		0		0		0		0		0		163,166		163,166		0		0		0		0			
4299999. Total - Any Other Class of Asset - Unaffiliated.....														163,166		0		0		0		0		0		0		0		163,166		163,166		0		0		0		0	
4499999. Subtotal - Unaffiliated.....														6,025,958		0		0		0		0		0		0		0		6,025,958		6,025,958		0		0		0		0	
4599999. Subtotal - Affiliated.....														1,086,000		0		0		0		0		0		0		0		1,086,000		1,086,000		0		0		0		0	
4699999. Totals.....														7,111,958		0		0		0		0		0		0		0		7,111,958		7,111,958		0		0		0		1,089,324	

QE03.3

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)
Bonds - U.S. Government											
912828 Y8 7	UNITED STATES TREASURY.....				07/26/2019.....	GOLDMAN.....		1,532,300	1,540,000	0	1.....
0599999. Total - Bonds - U.S. Government.....								1,532,300	1,540,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
56052F QP 3	MAINE ST HSG AUTH MTG PUR.....				09/27/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		2,390,168	2,200,000	0	1FE.....
649883 T6 2	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....				09/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,826,000	1,760,000	28,747	1FE.....
64988Y CS 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....				09/12/2019.....	RBC CAPITAL MARKETS.....		2,152,780	2,000,000	0	1FE.....
70879Q DC 4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....				09/18/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		2,118,222	1,945,000	43,371	1FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....				09/18/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,933,998	1,835,000	16,107	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								10,421,168	9,740,000	88,225	XXX.....
Bonds - Industrial and Miscellaneous											
05352G AA 5	AVANA BONHON, LLC.....				09/13/2019.....	Not Available.....		4,000,000	4,000,000	0	1PL.....
05531F BJ 1	BB&T CORP.....				09/09/2019.....	RBC CAPITAL MARKETS.....		1,998,520	2,000,000	0	1FE.....
07330M AC 1	BRANCH BANKING AND TRUST CO.....				09/09/2019.....	GOLDMAN.....		2,000,000	2,000,000	0	1FE.....
08888# AA 4	BIDTELLECT, INC.....				09/01/2019.....	AFG Private Placement.....		19,243	19,243	0	5GI.....
096311 ZA 6	BLUE TOUCH (BTC) REV L 265 01/05/2021.....				07/31/2019.....	AFG Private Placement.....		857,143	857,143	0	1Z.....
096311 ZZ 1	BLUFFTON, CITY OF - ABS.....				07/01/2019.....	NO BROKER.....		(10,000,000)	(10,000,000)	0	1FE.....
096311 ZZ 1	Blue Torch (BTC) CL A-T L 265 03/25/202.....				07/01/2019.....	NO BROKER.....		10,000,000	10,000,000	0	1FE.....
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS.....			C.....	07/01/2019.....	Direct.....		0	9	0	1FM.....
12641Q CS 9	CSMC 097R 125 - CMO/RMBS.....			C.....	09/01/2019.....	Direct.....		0	12	0	1FM.....
17288X AB 0	CITADEL LP.....				09/11/2019.....	UBS SECURITIES.....		997,140	1,000,000	0	2FE.....
286661 ZZ 9	ELIZON 2018-1/ELLINGTON L+225 10/25/2019.....				07/01/2019.....	VARIOUS.....		32,505,048	8,701,829	0	1Z.....
314888 ZZ 4	FeraDyne Bowhunter 14.00 07/17/2024.....				09/17/2019.....	AFG Private Placement.....		2,763,263	2,763,263	0	4Z.....
404129 ZA 9	HC2 STATION GROUP INC 8.50 08/06/2019.....				07/01/2019.....	Unknown.....		13,823,596	14,000,000	0	4Z.....
452662 ZZ 5	Infrastride LLC TL L 550 09/30/2024.....				09/30/2019.....	AFG Private Placement.....		1,180,000	1,200,000	0	2Z.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....				07/01/2019.....	Direct.....		0	960	0	1FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....				07/01/2019.....	Direct.....		0	35	0	1FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....				09/01/2019.....	Direct.....		0	156	0	1FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....				08/01/2019.....	Direct.....		0	334	0	1FM.....
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....				07/01/2019.....	Direct.....		0	28	0	1FM.....
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....				07/01/2019.....	Direct.....		0	10	0	1FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....				09/01/2019.....	Direct.....		0	580	0	1FM.....
501811 ZZ 9	LC DIAGNOSTICS INC.....				09/10/2019.....	AFG Private Placement.....		8,999,126	8,999,126	0	1Z.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....				09/10/2019.....	AFG Private Placement.....		1,320,000	1,320,000	0	1FE.....
629400 AB 8	ERL 151 A2 - ABS.....				09/27/2019.....	Bank of America Merrill Lynch.....		1,503,281	1,500,000	1,793	1FE.....
671022 ZZ 7	ORCC FINANCING IV L 215 08/02/2029.....				09/19/2019.....	AFG Private Placement.....		5,000	5,000	0	1Z.....
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23.....				09/23/2019.....	AFG Private Placement.....		1,555,556	1,555,556	0	1FE.....
71424# AA 3	PERMIAN HOLDCO 2 INC.....				09/30/2019.....	AFG Private Placement.....		7,086	7,086	0	5GI.....
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021.....				09/30/2019.....	AFG Private Placement.....		3,649	3,649	0	5GI.....
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....			C.....	09/30/2019.....	AFG Private Placement.....		1,499,852	1,499,852	0	1PL.....
74153W CL 1	PRICOA GLOBAL FUNDING I.....				09/16/2019.....	JP Morgan.....		1,999,820	2,000,000	0	1FE.....
80306A AA 8	SAPA 181 A - ABS.....			C.....	08/08/2019.....	Bank of America Merrill Lynch.....		676,438	658,334	2,098	1FE.....
817743 AA 5	SRVM 191 A2 - ABS.....				09/17/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000	0	2FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								79,213,760	55,592,201	3,891	XXX.....
Bonds - Bank Loans											

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
00216C	AD 5	AQ SUNSHINE INTERMEDIATE HOLDCO INC.....			09/30/2019.....	Ares Capital Management.....		43,534	43,534	0	3FE.....
055666	ZA 2	Bearcat Buyer, Inc./2019 Incremental Fir.....			09/11/2019.....	Ares Capital Management.....		114,751	117,393	0	3Z.....
055666	ZC 8	Bearcat Buyer, Inc./First Lien Term Loan.....			07/05/2019.....	Ares Capital Management.....		692,163	711,466	0	3FE.....
055666	ZB 0	Bearcat Buyer, Inc./First Lien Delayed D.....			09/11/2019.....	Ares Capital Management.....		46,662	46,662	0	3PL.....
07384D	AB 8	BELK INC TL B 1L L+475 12/10/2022.....			09/12/2019.....	WELLS FARGO SECURITIES LLC.....		314,000	400,000	0	5FE.....
09523C	AC 6	BLUE ANGEL BUYER 1 LLC.....			09/20/2019.....	Ares Capital Management.....		2,798	2,798	0	3Z.....
13054P	AH 5	California Pizza Kitchen.....			09/11/2019.....	DEUTSCHE BANK SECURITIES, INC.....		333,333	333,333	0	4FE.....
144444	ZA 7	CGP Buyer LLC/Term Loan 7/19.....			08/20/2019.....	Ares Capital Management.....		631,637	645,625	0	2FE.....
14886M	AN 1	Checkout Holding Dip L 10.50 08/15/2023.....			08/19/2019.....	Capitalized Interest.....		554	1,230	0	4Z.....
184444	ZA 8	Clearwater Analytics, LLC/Third Amendmen.....			07/03/2019.....	Ares Capital Management.....		209,566	214,940	0	3FE.....
20049#	AA 5	Command Alkon Incorporated/Term Loan 9/1.....			09/30/2019.....	Capitalized Interest.....		1,128	1,128	0	3PL.....
213333	ZA 8	Convey Health Solutions, Inc./Term Loan.....			09/03/2019.....	Ares Capital Management.....		537,897	537,897	0	2Z.....
224999	ZA 3	Creation Holdings Inc./Term Loan 8/19.....			08/15/2019.....	Ares Capital Management.....		263,052	269,797	0	2FE.....
24702N	BE 9	Term Loan B : Dell Intl.....			09/19/2019.....	Direct.....		951,872	950,000	0	2FE.....
254777	ZA 6	Discovery Life Sciences, LLC/First Amend.....			08/29/2019.....	Ares Capital Management.....		69,444	69,444	0	4Z.....
254777	ZB 4	Discovery Life Sciences, LLC/Second Amen.....			08/29/2019.....	Ares Capital Management.....		443,837	443,837	0	4Z.....
285555	ZA 9	Elemica Parent, Inc./Term Loan 9/19.....			09/18/2019.....	Ares Capital Management.....		397,809	408,010	0	3Z.....
345999	ZZ 2	Foundation Risk Partners, Corp./Second A.....			09/06/2019.....	Ares Capital Management.....		440,778	442,504	0	2Z.....
357777	ZZ 7	Frontline Technologies Intermediate Hold.....			08/15/2019.....	Ares Capital Management.....		159,324	159,324	0	3FE.....
360444	ZA 4	FWR Holding Corporation/Delayed Draw Ter.....			08/19/2019.....	Ares Capital Management.....		110,058	110,058	0	4Z.....
35921#	AA 6	Frontline Technologies Intermediate Hold.....			08/15/2019.....	Ares Capital Management.....		331,075	334,419	0	3FE.....
360444	ZA 4	FWR Holding Corporation/New Delayed Draw.....			07/29/2019.....	Ares Capital Management.....		110,058	110,058	0	4Z.....
36850@	AB 9	Gehl Foods, LLC/Term Loan 1/18.....			09/03/2019.....	Capitalized Interest.....		7,221	7,221	0	3PL.....
391555	ZA 0	Green Street Parent, LLC and Green Stree.....			08/27/2019.....	Ares Capital Management.....		1,960,000	2,000,000	0	3FE.....
43289D	AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			08/01/2019.....	Direct.....		1,829,086	1,824,525	0	2FE.....
43289D	AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			08/01/2019.....	Adjustment.....		(1,801,469)	(1,824,525)	0	2FE.....
482666	ZA 5	K2 Insurance Services, LLC/Term Loan 7/1.....			07/01/2019.....	Ares Capital Management.....		1,568,547	1,611,111	0	3FE.....
488555	ZA 4	Kene Acquisition, Inc./Term Loan 8/19.....			08/08/2019.....	Ares Capital Management.....		400,438	410,797	0	3FE.....
493288	ZA 5	Key Surgical LLC/Fourth Amendment Increm.....			08/28/2019.....	Ares Capital Management.....		62,094	63,975	0	2FE.....
61506U	AB 0	Montreign Resort Casino.....		C.....	08/27/2019.....	CREDIT SUISSE SECURITIES (USA).....		440,000	500,000	0	5FE.....
639777	ZA 2	Nelipak Holding Company/USD Term Loan 7/.....			07/02/2019.....	Ares Capital Management.....		410,988	419,375	0	3FE.....
681111	ZA 1	Olympia Acquisition, Inc./Term Loan 9/19.....			09/23/2019.....	Ares Capital Management.....		181,542	181,542	0	3Z.....
690555	ZZ 3	OTG Management, LLC/Fourth Amendment DDT.....			08/01/2019.....	Ares Capital Management.....		6,025	6,025	0	3FE.....
695222	ZA 0	PAKNK Netherlands Treasury B.V./2019 Inc.....			08/07/2019.....	Ares Capital Management.....		61,250	62,500	0	3FE.....
702666	ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa.....			09/27/2019.....	Ares Capital Management.....		118,730	119,173	0	3FE.....
715335	ZA 6	PHNTM Holdings, Inc./Term Loan (First Li.....			07/18/2019.....	Ares Capital Management.....		86,187	86,187	0	3FE.....
716666	ZA 3	Petroleum Service Group LLC/Term Loan 7/.....			07/23/2019.....	Ares Capital Management.....		965,013	986,996	0	3FE.....
71639#	AA 4	PetIQ, LLC/Term Loan 01/18.....			07/08/2019.....	Ares Capital Management.....		494,542	510,397	0	2PL.....
750222	ZZ 7	Revint Intermediate II, LLC (fka: Implem.....			09/02/2019.....	Ares Capital Management.....		166,277	166,277	0	1FE.....
750222	ZZ 7	Revint Intermediate II, LLC (fka: Implem.....			09/02/2019.....	Ares Capital Management.....		460,164	471,963	0	1Z.....
756888	ZA 4	Reddy Ice Holdings, Inc./Term Loan 7/19.....			07/01/2019.....	Ares Capital Management.....		1,528,671	1,579,080	0	3FE.....
76009W	AT 7	RENT-A-CENTER, INC.....			08/02/2019.....	JP Morgan.....		990,000	1,000,000	0	3FE.....
78249L	AB 6	RUSSELL INVESTMENTS.....			07/02/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		198,250	200,000	0	3FE.....
803833	ZA 3	Saldon Holdings, Inc./First Amendment Te.....			08/27/2019.....	Ares Capital Management.....		115,517	116,684	0	4Z.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
815333	ZZ	5		07/15/2019	Ares Capital Management		26,450	26,819	0	3FE
825555	ZA	6		09/04/2019	Ares Capital Management		274,955	277,732	0	3Z
84650H	AF	6		07/11/2019	Ares Capital Management		29,207	29,652	0	4Z
84650H	AG	4		07/11/2019	Ares Capital Management		58,415	59,305	0	4Z
84650H	AH	2		09/11/2019	Ares Capital Management		30,251	30,711	0	3Z
887444	ZA	8		08/30/2019	Ares Capital Management		262,240	267,592	0	4Z
90385P	AC	4		09/16/2019	Ares Capital Management		225,369	229,686	0	3FE
91839*	AA	4		09/03/2019	Capitalized Interest		3,090	3,090	0	2FE
928432	A*	4		08/30/2019	VARIOUS		2,811	2,811	0	3PL
928432	A@	2		08/30/2019	Capitalized Interest		2,706	2,706	0	3PL
938888	ZA	5		08/01/2019	Ares Capital Management		1,970,000	2,000,000	0	4Z
940333	ZA	8		07/01/2019	Ares Capital Management		133,071	137,835	0	3FE
N1603L	AD	9	C	08/22/2019	DEUTSCHE BANK SECURITIES, INC		246,000	400,000	0	4FE
8299999. Total - Bonds - Bank Loans							19,718,969	20,320,701	0	XXX
8399997. Total - Bonds - Part 3							110,886,197	87,192,902	92,116	XXX
8399999. Total - Bonds							110,886,197	87,192,902	92,116	XXX
Preferred Stocks - Industrial and Miscellaneous										
371877	ZA	2		09/27/2019	AFG Private Placement	93,796.000	752,499	0.00	0	P4ZV
001011	ZZ	1		07/25/2019	AFG Private Placement	4,999,998.530	4,999,999	0.00	0	P4ZV
009522	ZA	4		08/30/2019	AFG Private Placement	588,247.000	899,999	0.00	0	P4ZV
096444	ZZ	0		07/01/2019	AFG Private Placement	499,995.090	499,995	0.00	0	P4ZV
29402T	2#	5		07/01/2019	AFG Private Placement	(21,842.000)	(353,832)	0.00	0	P5V
29402T	2#	5		09/30/2019	Capitalized Interest	46,170.000	747,954	0.00	0	P5V
451662	ZZ	6		09/27/2019	AFG Private Placement	118,182.000	584,717	0.00	0	P5GIA
499188	ZZ	6		08/01/2019	Adjustment	(248,817.000)	(223,912)	0.00	0	P4ZA
606366	ZZ	8		07/01/2019	AFG Private Placement	10,720.000	1,500,050	0.00	0	P4ZV
693475	AM	7		09/01/2019	JP MORGAN SECURITIES INC	(4,000,000.000)	(4,000,000)	0.00	0	P2FEV
8499999. Total - Preferred Stocks - Industrial and Miscellaneous							5,407,467	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3							5,407,467	XXX	0	XXX
8999999. Total - Preferred Stocks							5,407,467	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous										
00287Y	10	9		08/14/2019	VARIOUS	65,000.000	4,358,928	XXX	0	L
049333	ZZ	3		07/01/2019	AFG Private Placement		740,084	XXX	0	V
0556EL	10	9		09/13/2019	VE CAPITAL	1,000.000	14,503	XXX	0	L
124857	20	2		08/27/2019	VARIOUS	62,500.000	2,661,327	XXX	0	L
12654A	10	1		09/23/2019	VE CAPITAL	1,000.000	14,580	XXX	0	L
29414J	10	7		08/09/2019	VE CAPITAL	500.000	14,429	XXX	0	L
389375	10	6		09/05/2019	THE BENCHMARK COMPANY, LLC	40,000.000	595,902	XXX	0	L
451662	ZA	1		09/27/2019	AFG Private Placement	35,455.000	65,284	XXX	0	V
606366	ZZ	8		07/01/2019	AFG Private Placement	(10,720.000)	(1,500,050)	XXX	0	V
65506L	10	5		07/09/2019	VE CAPITAL	500.000	16,290	XXX	0	L
693656	10	0		08/14/2019	VARIOUS	5,167.000	388,484	XXX	0	L
726503	10	5		09/16/2019	VE CAPITAL	1,500.000	33,004	XXX	0	L
811054	40	2		09/03/2019	VARIOUS	184,539.000	2,174,993	XXX	0	L
822634	10	1		08/29/2019	VE CAPITAL	500.000	9,483	XXX	0	L

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
876030 10 7	TAPESTRY ORD.....		08/15/2019.....	VARIOUS.....	55,200.000	1,164,265	XXX	0	L.....
87901J 10 5	TEGNA ORD.....		09/04/2019.....	WOLFE TRAHAN SECURITIES.....	20,000.000	294,702	XXX	0	L.....
92553P 20 1	VIACOM CL B ORD.....		09/03/2019.....	VARIOUS.....	94,000.000	2,336,526	XXX	0	L.....
G0684D 10 7	ATHENE HOLDING CL A ORD.....	D.....	09/06/2019.....	VARIOUS.....	60,000.000	2,384,476	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					15,767,211	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					15,767,211	XXX	0	XXX.....
9799999	Total - Common Stocks.....					15,767,211	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					21,174,678	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					132,060,875	XXX	92,116	XXX.....

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

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
														11	12	13	14	15									
CUSIP Identification			Description			F o r e i g n	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- Temporari y Impairme nt Recogniz ed	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchang e Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchang e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
Bonds - U.S. Government																											
31383S	RS	1	FN 511797 - RMBS.....	..	09/01/2019.	Paydown.....				2,265	2,265	2,264	2,220	0	45	0	45	0	2,265	0	0	0	90	05/01/2031.	1.....		
31388D	ZU	5	FN 602055 - RMBS.....	..	09/01/2019.	Paydown.....				633	633	645	624	0	9	0	9	0	633	0	0	0	27	09/01/2031.	1.....		
31388G	VW	8	FN 604629 - RMBS.....	..	09/01/2019.	Paydown.....				2,767	2,767	2,763	610	0	2,157	0	2,157	0	2,767	0	0	0	111	09/01/2031.	1.....		
31388K	WT	5	FN 607358 - RMBS.....	..	09/01/2019.	Paydown.....				365	365	375	278	0	88	0	88	0	365	0	0	0	16	10/01/2031.	1.....		
31390V	ER	1	FN 657244 - RMBS.....	..	09/01/2019.	Paydown.....				269	269	273	217	0	52	0	52	0	269	0	0	0	11	09/01/2032.	1.....		
0599999.		Total - Bonds - U.S. Government.....								6,299	6,299	6,320	3,949	0	2,350	0	2,350	0	6,299	0	0	0	255	XXX	XXX		
Bonds - All Other Government																											
Y4900E	BQ	7	HOUSING AND DEVELOPMENT BOARD.....	B	09/19/2019.	Maturity @ 100.00.....				3,656,650	3,638,745	3,599,426	3,671,088	0	(14,438)	0	(14,438)	0	3,656,650	0	0	0	86,688	09/19/2019.	1FE.....		
1099999.		Total - Bonds - All Other Government.....								3,656,650	3,638,745	3,599,426	3,671,088	0	(14,438)	0	(14,438)	0	3,656,650	0	0	0	86,688	XXX	XXX		
Bonds - U.S. States, Territories and Possessions																											
13063C	XS	4	CALIFORNIA ST.....	..	07/01/2019.	Adjustment.....				0	0	0	0	0	0	0	0	0	0	0	0	0	2,304	12/01/2031.	1FE.....		
68609T	HV	3	OREGON ST.....	..	09/03/2019.	Direct.....				15,000	15,000	15,848	15,840	0	(59)	0	(59)	0	15,000	0	0	0	327	06/01/2049.	1FE.....		
1799999.		Total - Bonds - U.S. States, Territories & Possessions.....								15,000	15,000	15,848	15,840	0	(59)	0	(59)	0	15,000	0	0	0	2,631	XXX	XXX		
Bonds - U.S. Special Revenue and Special Assessment																											
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	09/01/2019.	Paydown.....				94,365	94,365	94,365	94,365	0	0	0	0	94,365	0	0	0	1,969	07/01/2043.	1FE.....			
051687	DB	4	AURORA ILL SINGLE FAMILY MTG REV - MBS.....	..	09/01/2019.	Paydown.....				7,240	7,240	7,349	7,328	0	(88)	0	(88)	0	7,240	0	0	0	243	12/01/2039.	1FE.....		
130333	BW	6	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	09/03/2019.	Direct.....				55,000	55,000	55,224	55,045	0	(22)	0	(22)	0	55,000	0	0	0	2,419	08/01/2028.	1FE.....		
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	09/01/2019.	Paydown.....				4,387	4,387	4,387	0	0	0	0	0	4,387	0	0	0	85	02/01/2042.	1FE.....			
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	09/01/2019.	Paydown.....				2,517	2,517	2,511	2,512	0	5	0	5	0	2,517	0	0	0	44	02/01/2042.	1FE.....		
13079P	FG	3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH MUL.....	..	08/01/2019.	Direct.....				15,000	15,000	14,564	0	44	0	44	0	15,000	0	0	0	675	01/15/2040.	1FE.....			
196479	E6	2	COLORADO HSG & FIN AUTH.....	..	09/01/2019.	Direct.....				150,000	150,000	162,869	163,810	0	(1,888)	0	(1,888)	0	150,000	0	0	0	3,115	05/01/2048.	1FE.....		
196479	N9	6	COLORADO HSG & FIN AUTH.....	..	09/01/2019.	Direct.....				135,000	135,000	142,984	142,029	0	(703)	0	(703)	0	135,000	0	0	0	2,767	11/01/2048.	1FE.....		
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	09/03/2019.	VARIOUS.....				24,298	24,293	24,213	24,165	0	133	0	133	0	24,298	0	0	0	518	02/01/2044.	1FE.....		
19647P	BH	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	09/03/2019.	Call @ 100.00.....				6,874	6,874	6,874	0	0	0	0	0	6,874	0	0	0	158	06/01/2056.	1FE.....			
19647P	BK	8	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	09/03/2019.	Call @ 100.00.....				13,592	13,592	13,592	12,853	0	7	0	7	0	12,860	0	732	732	272	09/01/2056.	1FE.....		
19647P	BQ	5	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	09/03/2019.	Call @ 100.00.....				44,350	44,350	44,350	44,349	0	0	0	0	44,349	0	1	1	1,002	11/01/2045.	1FE.....			
19647P	BU	6	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	09/03/2019.	Call @ 100.00.....				2,064	2,064	2,064	2,064	0	0	0	0	2,064	0	0	0	58	08/01/2057.	1FE.....			
20774W	G9	6	CONNECTICUT ST HSG FIN AUTH.....	..	09/12/2019.	Direct.....				335,000	335,000	348,751	338,776	0	(3,220)	0	(3,220)	0	335,000	0	0	0	10,844	11/15/2040.	1FE.....		
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	09/12/2019.	Direct.....				65,000	65,000	66,017	65,976	0	(391)	0	(391)	0	65,000	0	0	0	1,000	11/15/2035.	1FE.....		
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	09/12/2019.	Direct.....				205,000	205,000	218,220	211,125	0	(2,198)	0	(2,198)	0	205,000	0	0	0	4,625	11/15/2032.	1FE.....		
20775C	B6	0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				25,000	25,000	26,325	26,163	0	(93)	0	(93)	0	25,000	0	0	0	508	11/15/2039.	1FE.....		
20775C	N3	4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				45,000	45,000	47,574	47,500	0	(158)	0	(158)	0	45,000	0	0	0	1,010	05/15/2042.	1FE.....		
20775C	RY	2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				590,000	590,000	593,280	593,032	0	(227)	0	(227)	0	590,000	0	0	0	13,127	11/15/2032.	1FE.....		
20775C	RZ	9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				1,500,000	1,500,000	1,500,000	1,500,129	0	(129)	0	(129)	0	1,500,000	0	0	0	47,644	11/15/2034.	1FE.....		
20775C	XL	3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				220,000	220,000	239,721	227,624	0	(924)	0	(924)	0	220,000	0	0	0	4,553	05/15/2047.	1FE.....		
20775C	ZE	7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	09/12/2019.	Direct.....				45,000	45,000	47,643	47,170	0	(195)	0	(195)	0	45,000	0	0	0	920	11/15/2041.	1FE.....		
23410B	CH	2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA.....	..	09/03/2019.	Direct.....				80,000	80,000	85,936	81,393	0	(780)	0	(780)	0	80,000	0	0	0	2,157	06/01/2035.	1FE.....		
246395	WY	9	DELAWARE ST HSG AUTH REV.....	..	09/01/2019.	Direct.....				35,000	35,000	36,386	35,438	0	(170)	0	(170)	0	35,000	0	0	0	1,771	07/01/2029.	1FE.....		

QEO5

SCHEDULE D - PART 4

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

QE05.1

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			F o r e i g n	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)
267045 AL 6	DUTCHESS CNTY N Y LOC DEV CORP REV.....			..	07/01/2019.	Maturity @ 100.00.....		500,000	500,000	514,700	501,027	0	(1,027)	0	(1,027)	0	500,000	0	0	0	25,000	07/01/2019.	1FE.....
31392C EM 2	FNW 02W2 AF5 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		7,175	7,175	6,890	6,839	0	336	0	336	0	7,175	0	0	0	319	06/25/2032.	1.....
31397P PN 4	FHM M012 AA2 - CMBS.....			..	09/01/2019.	Paydown.....		386,208	386,208	367,863	374,213	0	11,995	0	11,995	0	386,208	0	0	0	4,411	08/15/2051.	1.....
31397P PP 9	FHM M012 AA3 - CMBS.....			..	09/01/2019.	Paydown.....		1,029,888	1,029,888	1,029,888	1,029,888	0	0	0	0	0	1,029,888	0	0	0	19,481	08/15/2051.	1.....
31397P PV 6	FHM M012 A31 - CMBS.....			..	09/01/2019.	Paydown.....		193,104	193,104	193,996	193,980	0	(876)	0	(876)	0	193,104	0	0	0	3,446	08/15/2051.	1.....
34074M CH 2	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		30,000	30,000	32,415	31,712	0	(12,491)	0	(12,491)	0	30,000	0	0	0	(3,875)	07/01/2028.	1FE.....
34074M GX 3	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,893	07/01/2026.	1FE.....
34074M GZ 8	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		255,000	255,000	275,446	265,097	0	(5,988)	0	(5,988)	0	255,000	0	0	0	11,475	01/01/2029.	1FE.....
34074M KB 6	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		245,000	245,000	263,326	254,328	0	(2,434)	0	(2,434)	0	245,000	0	0	0	9,800	07/01/2035.	1FE.....
34074M LZ 2	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		235,000	235,000	255,076	239,797	0	(1,125)	0	(1,125)	0	235,000	0	0	0	8,225	07/01/2046.	1FE.....
34074M MY 4	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		250,000	250,000	271,728	260,925	0	(1,985)	0	(1,985)	0	250,000	0	0	0	10,000	01/01/2047.	1FE.....
34074M QB 0	FLORIDA HSG FIN CORP REV.....			..	08/01/2019.	Direct.....		200,000	200,000	200,000	200,002	0	(0)	0	(0)	0	200,000	0	0	0	7,230	07/01/2037.	1FE.....
373539 2E 4	GEORGIA ST HSG & FIN AUTH REV.....			..	09/03/2019.	Direct.....		280,000	280,000	296,909	287,200	0	(1,590)	0	(1,590)	0	280,000	0	0	0	5,324	12/01/2045.	1FE.....
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....			..	09/03/2019.	Direct.....		75,000	75,000	79,927	77,746	0	(521)	0	(521)	0	75,000	0	0	0	1,387	06/01/2039.	1FE.....
373539 Y2 5	GEORGIA ST HSG & FIN AUTH REV.....			..	09/03/2019.	Direct.....		135,000	135,000	144,825	138,470	0	(805)	0	(805)	0	135,000	0	0	0	2,490	06/01/2045.	1FE.....
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV.....			..	09/03/2019.	Direct.....		20,000	20,000	21,384	20,097	0	(62)	0	(62)	0	20,000	0	0	0	506	06/01/2029.	1FE.....
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI.....			..	09/01/2019.	Paydown.....		47,711	47,711	47,711	47,711	0	0	0	0	0	47,711	0	0	0	777	07/01/2037.	1FE.....
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....			..	08/01/2019.	Direct.....		110,000	110,000	115,772	114,150	0	(916)	0	(916)	0	110,000	0	0	0	4,400	07/01/2034.	1FE.....
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....			..	09/01/2019.	Paydown.....		259,512	259,511	259,512	259,512	0	(1)	0	(1)	0	259,512	0	0	0	6,273	12/01/2043.	1FE.....
45201Y F3 6	ILLINOIS HSG DEV AUTH REV.....			..	09/01/2019.	Direct.....		125,000	125,000	128,920	128,434	0	(562)	0	(562)	0	125,000	0	0	0	5,102	02/01/2034.	1FE.....
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....			..	09/01/2019.	Paydown.....		76,260	76,260	76,260	76,254	0	6	0	6	0	76,260	0	0	0	1,600	02/01/2047.	1FE.....
45201Y R3 3	ILLINOIS HSG DEV AUTH REV.....			..	08/01/2019.	Direct.....		180,000	180,000	192,596	194,207	0	(1,183)	0	(1,183)	0	180,000	0	0	0	3,675	10/01/2048.	1FE.....
45201Y S5 7	ILLINOIS HSG DEV AUTH REV.....			..	09/01/2019.	Direct.....		100,000	100,000	105,178	104,672	0	(434)	0	(434)	0	100,000	0	0	0	4,239	08/01/2048.	1FE.....
45201Y X8 5	ILLINOIS HSG DEV AUTH REV.....			..	07/01/2019.	Direct.....		175,000	175,000	186,982	186,562	0	(601)	0	(601)	0	175,000	0	0	0	3,466	10/01/2048.	1FE.....
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....			..	09/01/2019.	Paydown.....		49,122	49,122	46,571	46,647	0	2,475	0	2,475	0	49,122	0	0	0	760	06/01/2043.	1FE.....
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			..	09/01/2019.	Paydown.....		5,544	5,544	5,544	5,544	0	0	0	0	0	5,544	0	0	0	112	02/01/2031.	1FE.....
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			..	09/01/2019.	Paydown.....		9,153	9,153	9,153	9,183	0	(30)	0	(30)	0	9,153	0	0	0	204	07/01/2032.	1FE.....
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			..	09/01/2019.	Paydown.....		19,264	19,264	19,264	12,998	0	0	0	0	0	19,264	0	0	0	408	07/01/2032.	1FE.....
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			..	09/03/2019.	Call @ 100.00.....		18,510	18,510	18,510	18,510	0	0	0	0	0	18,510	0	(0)	(0)	500	03/01/2059.	1FE.....
45505T JC 6	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....			..	08/01/2019.	Direct.....		230,000	230,000	243,487	238,421	0	(1,262)	0	(1,262)	0	230,000	0	0	0	9,200	01/01/2039.	1FE.....
45505T LC 3	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....			..	08/01/2019.	Direct.....		160,000	160,000	169,030	166,946	0	(786)	0	(786)	0	160,000	0	0	0	6,400	01/01/2037.	1FE.....
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....			..	09/03/2019.	Call @ 100.00.....		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	591	02/01/2042.	1FE.....
462467 VD 0	IOWA FIN AUTH SINGLE FAMILY MTG REV.....			..	07/02/2019.	Direct.....		160,000	160,000	169,939	168,678	0	(675)	0	(675)	0	160,000	0	0	0	6,401	07/01/2047.	1FE.....
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL.....			..	09/01/2019.	VARIOUS.....		7,079	7,069	7,069	7,054	0	11	0	11	0	7,079	0	0	0	161	02/01/2033.	1FE.....
49130T ME 3	KENTUCKY HSG CORP HSG REV.....			..	09/01/2019.	Direct.....		30,000	30,000	32,315	30,845	0	(345)	0	(345)	0	30,000	0	0	0	1,621	01/01/2028.	1FE.....
49130T PR 1	KENTUCKY HSG CORP HSG REV.....			..	09/01/2019.	Direct.....		170,000	170,000	176,469	172,018	0	(865)	0	(865)	0	170,000	0	0	0	7,681	07/01/2033.	1FE.....
49130T PS 9	KENTUCKY HSG CORP HSG REV.....			..	09/03/2019.	Call @ 100.00.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	112	11/01/2041.	1FE.....
49130T PT 7	KENTUCKY HSG CORP HSG REV.....			..	09/03/2019.	Call @ 100.00.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	411	11/01/2041.	1FE.....

SCHEDULE D - PART 4

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

QE05.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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- Temporar y Impairme nt Recogniz ed	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 e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
49130T VQ 6	KENTUCKY HSG CORP HSG REV.....			..	09/01/2019.	Direct.....		390,000	390,000	405,873	399,550	0	(1,249)	0	(1,249)	0	390,000	0	0	0	15,778	07/01/2037.	1FE.....
49151E YA 5	KENTUCKY ST PPTY & BLDGS COMMN REVS.....			..	09/01/2019.	Maturity @ 100.00.....		2,000,000	2,000,000	2,193,660	2,013,701	0	(13,701)	0	(13,701)	0	2,000,000	0	0	0	100,000	08/01/2019.	1FE.....
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....			..	09/01/2019.	Paydown.....		60,334	60,334	59,026	59,050	0	1,284	0	1,284	0	60,334	0	0	0	1,177	12/01/2038.	1FE.....
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			..	09/01/2019.	Call @ 100.00.....		4,710	4,710	4,710	4,710	0	0	0	0	0	4,710	0	(0)	(0)	124	11/01/2058.	1FE.....
57586P E5 1	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			..	09/01/2019.	Call @ 100.00.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,287	12/01/2019.	1FE.....
576049 SG 6	MASSACHUSETTS ST WTR RES AUTH IAM COML P.....			..	08/01/2019.	Direct.....		290,000	290,000	356,172	294,462	0	(4,462)	0	(4,462)	0	290,000	0	0	0	(6,500)	07/15/2019.	1FE.....
592113 AV 6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....			..	09/16/2019.	Direct.....		35,000	35,000	34,475	34,633	0	30	0	30	0	35,000	0	0	0	1,305	03/15/2028.	1FE.....
594653 6J 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	162	06/01/2046.	1FE.....
594653 7K 7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	481	06/01/2046.	1FE.....
594654 BE 4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	160	06/01/2048.	1FE.....
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	43	12/01/2048.	1FE.....
60415N 4Z 2	MINNESOTA ST HSG FIN AGY.....			..	08/01/2019.	Direct.....		2,750,000	2,750,000	2,793,886	2,754,240	0	(4,414)	0	(4,414)	0	2,750,000	0	0	0	138,403	07/01/2034.	1FE.....
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		80,320	80,320	78,484	78,274	0	2,045	0	2,045	0	80,320	0	0	0	1,553	09/01/2044.	1FE.....
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		414,310	414,310	413,635	413,487	0	823	0	823	0	414,310	0	0	0	8,514	11/01/2044.	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		398,743	398,743	398,392	398,356	0	386	0	386	0	398,743	0	0	0	7,914	02/01/2045.	1FE.....
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		261,137	261,137	259,515	259,540	0	1,596	0	1,596	0	261,137	0	0	0	5,118	04/01/2045.	1FE.....
60416Q GF 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		181,108	181,108	181,108	181,108	0	(0)	0	(0)	0	181,108	0	0	0	3,474	11/01/2045.	1FE.....
60416Q GG 3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		563,052	563,053	563,053	563,053	0	(0)	0	(0)	0	563,052	0	0	0	10,999	02/01/2046.	1FE.....
60416Q GJ 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		128,716	128,716	128,716	128,716	0	(0)	0	(0)	0	128,716	0	0	0	2,004	08/01/2046.	1FE.....
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		350,675	350,675	336,617	335,292	0	15,383	0	15,383	0	350,675	0	0	0	5,524	10/01/2046.	1FE.....
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		101,371	101,371	101,371	101,371	0	(0)	0	(0)	0	101,371	0	0	0	2,045	03/01/2047.	1FE.....
60416Q GY 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	09/01/2019.	Paydown.....		140,949	140,949	140,949	140,949	0	(0)	0	(0)	0	140,949	0	0	0	2,584	12/01/2047.	1FE.....
60416S B6 6	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		190,000	190,000	200,760	200,650	0	(702)	0	(702)	0	190,000	0	0	0	4,482	01/01/2049.	1FE.....
60416S BE 9	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		50,000	50,000	53,202	51,101	0	(548)	0	(548)	0	50,000	0	0	0	2,114	07/01/2040.	1FE.....
60416S BU 3	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		75,000	75,000	77,387	76,191	0	(429)	0	(429)	0	75,000	0	0	0	2,359	07/01/2031.	1FE.....
60416S HX 1	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		240,000	240,000	261,540	247,312	0	(1,610)	0	(1,610)	0	240,000	0	0	0	9,835	01/01/2045.	1FE.....
60416S KD 1	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		30,000	30,000	31,667	31,291	0	(286)	0	(286)	0	30,000	0	0	0	1,230	01/01/2041.	1FE.....
60416S MZ 0	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		360,000	360,000	378,709	373,275	0	(2,663)	0	(2,663)	0	360,000	0	0	0	12,916	01/01/2046.	1FE.....
60416S PH 7	MINNESOTA ST HSG FIN AGY.....			..	08/01/2019.	Direct.....		35,000	35,000	35,000	35,001	0	(0)	0	(0)	0	35,000	0	0	0	1,096	07/01/2031.	1FE.....
60416S TB 6	MINNESOTA ST HSG FIN AGY.....			..	08/01/2019.	Direct.....		45,000	45,000	45,000	45,002	0	(0)	0	(0)	0	45,000	0	0	0	1,665	01/01/2031.	1FE.....
60416S TC 4	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		120,000	120,000	127,114	123,964	0	(835)	0	(835)	0	120,000	0	0	0	4,933	01/01/2047.	1FE.....
60416S UA 6	MINNESOTA ST HSG FIN AGY.....			..	08/01/2019.	Direct.....		45,000	45,000	45,000	45,001	0	(0)	0	(0)	0	45,000	0	0	0	1,466	07/01/2030.	1FE.....
60416S WB 2	MINNESOTA ST HSG FIN AGY.....			..	08/01/2019.	Direct.....		10,000	10,000	10,000	10,000	0	(0)	0	(0)	0	10,000	0	0	0	333	01/01/2030.	1FE.....
60416S WD 8	MINNESOTA ST HSG FIN AGY.....			..	09/03/2019.	Direct.....		245,000	245,000	263,297	259,587	0	(1,837)	0	(1,837)	0	245,000	0	0	0	9,922	01/01/2048.	1FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			..	09/01/2019.	Paydown.....		17,758	17,758	17,758	17,758	0	0	0	0	0	17,758	0	0	0	316	12/01/2032.	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			..	09/03/2019.	Direct.....		60,000	60,000	63,713	62,029	0	(371)	0	(371)	0	60,000	0	0	0	1,107	12/01/2038.	1FE.....
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			..	09/01/2019.	Paydown.....		112,090	112,090	111,569	111,460	0	630	0	630	0	112,090	0	0	0	1,867	10/01/2034.	1FE.....
60637B EZ 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			..	09/01/2019.	Direct.....		190,000	190,000	208,918	201,670	0	(2,368)	0	(2,368)	0	190,000	0	0	0	4,041	11/01/2040.	1FE.....

SCHEDULE D - PART 4

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

QE05.3

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		F o r e i g n	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)
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	09/01/2019.	Paydown.....	.....	41,801	41,801	41,801	41,801	0	0	0	0	0	41,801	0	0	0	823	08/01/2036.	1FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	09/03/2019.	Direct.....	.....	125,000	125,000	128,976	128,516	0	(715)	0	(715)	0	125,000	0	0	0	2,452	05/01/2038.	1FE.....
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	09/03/2019.	Direct.....	.....	30,000	30,000	31,488	31,198	0	(248)	0	(248)	0	30,000	0	0	0	641	11/01/2045.	1FE.....
60637B HV 5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	09/03/2019.	Direct.....	.....	465,000	465,000	504,413	490,869	0	(4,162)	0	(4,162)	0	465,000	0	0	0	9,637	11/01/2036.	1FE.....
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	09/03/2019.	Direct.....	.....	95,000	95,000	101,762	100,400	0	(637)	0	(637)	0	95,000	0	0	0	1,940	05/01/2047.	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		..	08/01/2019.	Direct.....	.....	30,000	30,000	31,751	31,720	0	(118)	0	(118)	0	30,000	0	0	0	547	05/01/2049.	1FE.....
61212R 3Q 7	MONTANA ST BRD HSG.....		..	07/01/2019.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	275	12/01/2043.	1FE.....
61212R T9 7	MONTANA ST BRD HSG.....		..	07/01/2019.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	58	12/01/2027.	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		..	07/01/2019.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	288	12/01/2038.	1FE.....
613907 BU 7	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F.....		..	07/01/2019.	Adjustment.....	.....	.....0	0	0	0	0	0	0	0	0	0	0	0	0	69	06/01/2031.	1FE.....
63968M EV 7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		..	09/03/2019.	Direct.....	.....	60,000	60,000	63,561	61,500	0	(567)	0	(567)	0	60,000	0	0	0	1,314	03/01/2043.	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		..	09/03/2019.	Direct.....	.....	65,000	65,000	69,149	68,614	0	(319)	0	(319)	0	65,000	0	0	0	1,824	09/01/2048.	1FE.....
647200 2F 0	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	10,000	10,000	10,739	10,374	0	(106)	0	(106)	0	10,000	0	0	0	412	03/01/2044.	1FE.....
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	6,540	6,540	6,306	6,313	0	6,227	0	227	0	6,540	0	0	0	120	12/01/2035.	1FE.....
647200 3H 5	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	90,000	90,000	94,066	92,773	0	(529)	0	(529)	0	90,000	0	0	0	2,917	03/01/2045.	1FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Call @ 100.00.....	.....	115,000	115,000	115,000	114,739	0	5	0	5	0	114,744	0	256	256	2,273	09/01/2041.	1FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	37,735	37,735	36,887	36,910	0	826	0	826	0	37,735	0	0	0	836	02/01/2037.	1FE.....
647200 3P 7	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	102,717	102,717	102,717	102,717	0	0	0	0	0	102,717	0	0	0	2,192	09/01/2037.	1FE.....
647200 4R 2	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	40,000	40,000	41,337	41,372	0	(261)	0	(261)	0	40,000	0	0	0	1,425	03/01/2046.	1FE.....
647200 6Z 2	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	175,000	175,000	186,657	185,584	0	(1,103)	0	(1,103)	0	175,000	0	0	0	6,547	03/01/2048.	1FE.....
647200 7V 0	NEW MEXICO MTG FIN AUTH.....		..	07/01/2019.	Direct.....	.....	155,000	155,000	164,573	163,784	0	(847)	0	(847)	0	155,000	0	0	0	6,219	01/01/2049.	1FE.....
647200 N4 2	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	65,000	65,000	67,296	65,534	0	(238)	0	(238)	0	65,000	0	0	0	3,327	03/01/2030.	1FE.....
647200 P6 5	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	180,000	180,000	197,710	185,022	0	(3,185)	0	(3,185)	0	180,000	0	0	0	8,558	09/01/2028.	1FE.....
647200 P8 1	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	45,000	45,000	47,395	45,786	0	(261)	0	(261)	0	45,000	0	0	0	2,054	03/01/2028.	1FE.....
647200 V3 5	NEW MEXICO MTG FIN AUTH.....		..	09/03/2019.	Direct.....	.....	45,000	45,000	47,646	45,971	0	(259)	0	(259)	0	45,000	0	0	0	1,728	03/01/2043.	1FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	12,982	12,982	12,478	12,488	0	495	0	495	0	12,982	0	0	0	229	02/01/2043.	1FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	15,957	15,957	15,510	15,577	0	380	0	380	0	15,957	0	0	0	285	07/01/2043.	1FE.....
647200 X5 8	NEW MEXICO MTG FIN AUTH - MBS.....		..	09/01/2019.	Paydown.....	.....	41,841	41,841	41,841	41,841	0	(0)	0	(0)	0	41,841	0	0	0	654	10/01/2034.	1FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....		..	07/01/2019.	Direct.....	.....	15,000	15,000	15,862	15,856	0	(41)	0	(41)	0	15,000	0	0	0	351	07/01/2049.	1FE.....
64966T AX 2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI.....		..	08/01/2019.	Direct.....	.....	90,000	90,000	87,096	88,356	0	206	0	206	0	90,000	0	0	0	4,140	01/15/2026.	1FE.....
649883 2W 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		..	09/01/2019.	Direct.....	.....	295,000	295,000	318,736	313,386	0	(2,470)	0	(2,470)	0	295,000	0	0	0	6,401	10/01/2037.	1FE.....
658207 LZ 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP....		..	09/01/2019.	Direct.....	.....	155,000	155,000	164,455	157,431	0	(1,315)	0	(1,315)	0	155,000	0	0	0	7,178	07/01/2028.	1FE.....
658207 SL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP....		..	09/03/2019.	Direct.....	.....	180,000	180,000	190,249	186,719	0	(2,001)	0	(2,001)	0	180,000	0	0	0	6,538	07/01/2039.	1FE.....
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP....		..	09/03/2019.	Direct.....	.....	50,000	50,000	54,054	53,262	0	(565)	0	(565)	0	50,000	0	0	0	2,028	07/01/2047.	1FE.....
658207 WG 6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP....		..	09/03/2019.	Direct.....	.....	85,000	85,000	89,834	89,712	0	(296)	0	(296)	0	85,000	0	0	0	2,282	07/01/2047.	1FE.....
658909 KS 4	NORTH DAKOTA ST HSG FIN AGY.....		..	07/01/2019.	Direct.....	.....	250,000	250,000	235,093	236,661	0	791	0	791	0	250,000	0	0	0	7,375	07/01/2031.	1FE.....
658909 KT 2	NORTH DAKOTA ST HSG FIN AGY.....		..	07/01/2019.	Direct.....	.....	180,000	180,000	168,525	169,419	0	544	0	544	0	180,000	0	0	0	5,760	01/01/2035.	1FE.....
658909 PF 7	NORTH DAKOTA ST HSG FIN AGY.....		..	08/01/2019.	Direct.....	.....	85,000	85,000	91,219	90,043	0	(280)	0	(280)	0	85,000	0	0	0	3,400	07/01/2048.	1FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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- Temporari y Impairme nt Recogniz ed	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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
67756Q NM 5	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/01/2019.	Paydown.....		358,744	358,744	366,636	365,917	0	(7,173)	0	(7,173)	0	358,744	0	0	0	7,570	02/01/2044.	1FE.....
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/01/2019.	Paydown.....		59,484	59,484	57,315	57,376	0	2,108	0	2,108	0	59,484	0	0	0	1,088	03/01/2036.	1FE.....
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/01/2019.	Paydown.....		166,152	166,152	166,060	166,061	0	90	0	90	0	166,152	0	0	0	3,126	03/01/2046.	1FE.....
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/01/2019.	Paydown.....		136,140	136,140	133,841	133,861	0	2,279	0	2,279	0	136,140	0	0	0	3,017	03/01/2046.	1FE.....
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	134	09/01/2036.	1FE.....
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/03/2019.	Direct.....		35,000	35,000	35,000	34,999	0	0	0	0	0	35,000	0	0	0	977	09/01/2031.	1FE.....
67756Q UV 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/03/2019.	Direct.....		50,000	50,000	50,000	49,999	0	1	0	1	0	50,000	0	0	0	1,821	03/01/2032.	1FE.....
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/03/2019.	Direct.....		65,000	65,000	70,637	69,020	0	(690)	0	(690)	0	65,000	0	0	0	2,958	03/01/2047.	1FE.....
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/03/2019.	Direct.....		35,000	35,000	35,000	34,999	0	1	0	1	0	35,000	0	0	0	1,187	09/01/2037.	1FE.....
67756Q XP 7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			..	09/01/2019.	Paydown.....		367,350	367,350	367,350	367,350	0	(0)	0	(0)	0	367,350	0	0	0	8,997	04/01/2040.	1FE.....
67886M PT 0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....			..	09/03/2019.	Call @ 100.00.....		209,390	209,390	209,390	209,390	0	0	0	0	0	209,390	0	0	0	5,328	03/01/2044.	1FE.....
67886M PU 7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R.....			..	09/03/2019.	Call @ 100.00.....		149,554	149,554	149,554	149,554	0	0	0	0	0	149,554	0	0	0	3,268	09/01/2035.	1FE.....
68450W CA 7	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER M....			..	09/03/2019.	Direct.....		215,000	215,000	230,867	220,480	0	(2,429)	0	(2,429)	0	215,000	0	0	0	8,499	03/01/2031.	1FE.....
684907 VJ 4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R....			..	09/03/2019.	Direct.....		70,000	70,000	73,931	73,873	0	(258)	0	(258)	0	70,000	0	0	0	2,421	09/01/2049.	1FE.....
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	08/01/2019.	Direct.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,262	07/01/2034.	1FE.....
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	08/01/2019.	Direct.....		120,000	120,000	128,993	124,540	0	(890)	0	(890)	0	120,000	0	0	0	4,851	07/01/2043.	1FE.....
686087 RY 5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	08/01/2019.	Direct.....		455,000	455,000	477,959	461,031	0	(1,288)	0	(1,288)	0	455,000	0	0	0	14,261	07/01/2044.	1FE.....
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	08/01/2019.	Direct.....		50,000	50,000	52,086	51,628	0	(220)	0	(220)	0	50,000	0	0	0	1,763	07/01/2036.	1FE.....
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	08/01/2019.	VARIOUS.....		60,000	60,000	64,168	63,429	0	(417)	0	(417)	0	60,000	0	0	0	2,427	01/01/2040.	1FE.....
686087 YJ 0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	07/01/2019.	Direct.....		25,000	25,000	27,001	26,784	0	(94)	0	(94)	0	25,000	0	0	0	1,206	01/01/2049.	1FE.....
68608N CH 3	OREGON ST HSG & CMNTY SVCS DEPT HSG REV.....			..	08/01/2019.	Call @ 100.00.....		70,000	70,000	74,185	70,157	0	(51)	0	(51)	0	70,106	0	(106)	(106)	3,500	07/01/2028.	1FE.....
68608N DG 4	OREGON ST HSG & CMNTY SVCS DEPT HSG REV.....			..	08/01/2019.	Direct.....		85,000	85,000	93,320	87,046	0	(497)	0	(497)	0	85,000	0	0	0	4,463	07/01/2028.	1FE.....
708796 4R 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	22	10/01/2046.	1FE.....
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	179	10/01/2041.	1FE.....
708796 YR 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			..	08/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	155	04/01/2040.	1FE.....
708796 Y8 2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1,702	04/01/2028.	1FE.....
72316W XD 4	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....			..	09/03/2019.	Direct.....		50,000	50,000	53,800	50,919	0	(576)	0	(576)	0	50,000	0	0	0	2,077	09/01/2028.	1FE.....
72316W ZE 0	PINELLAS CNTY FLA HSG FIN AUTH SINGLE FA.....			..	09/03/2019.	VARIOUS.....		72,000	72,000	73,470	73,308	0	(203)	0	(203)	0	73,105	0	(1,105)	(1,105)	1,766	01/01/2046.	1FE.....
76221R RB 1	RHODE ISLAND HSG & MTG FIN CORP.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	122	10/01/2040.	1FE.....
76221R UK 7	RHODE ISLAND HSG & MTG FIN CORP.....			..	08/01/2019.	Call @ 100.00.....		0	0	0	0	0	0	0	0	0	0	0	0	0	39	04/01/2033.	1FE.....
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	08/01/2019.	Direct.....		20,000	20,000	21,771	21,131	0	(178)	0	(178)	0	20,000	0	0	0	811	07/01/2043.	1FE.....
83712D XF 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	07/01/2019.	Direct.....		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	178	01/01/2032.	1FE.....
83712D XJ 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	08/01/2019.	Direct.....		90,000	90,000	96,599	94,043	0	(360)	0	(360)	0	90,000	0	0	0	3,603	01/01/2047.	1FE.....
83755N DR 0	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....			..	09/26/2019.	Direct.....		130,000	130,000	141,853	132,689	0	(1,403)	0	(1,403)	0	130,000	0	0	0	4,018	05/01/2028.	1FE.....
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....			..	09/26/2019.	Direct.....		145,000	145,000	150,525	146,549	0	(866)	0	(866)	0	145,000	0	0	0	3,921	05/01/2032.	1FE.....
83755N EZ 1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....			..	09/26/2019.	Direct.....		215,000	215,000	223,000	219,507	0	(756)	0	(756)	0	215,000	0	0	0	4,147	11/01/2041.	1FE.....
83756C DH 5	SOUTH DAKOTA HSG DEV AUTH.....			..	09/26/2019.	Direct.....		65,000	65,000	68,505	66,526	0	(397)	0	(397)	0	65,000	0	0	0	1,108	11/01/2030.	1FE.....
83756C HG 3	SOUTH DAKOTA HSG DEV AUTH.....			..	09/26/2019.	Direct.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	597	11/01/2028.	1FE.....

SCHEDULE D - PART 4

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

1				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			F o r e i g n	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)
83756C	HX	6	SOUTH DAKOTA HSG DEV AUTH.....	..	09/26/2019.	Direct.....		185,000	185,000	194,861	190,965	0	(756)	0	(756)	0	185,000	0	0	0	4,100	05/01/2034.	1FE.....
83756C	LL	7	SOUTH DAKOTA HSG DEV AUTH.....	..	09/26/2019.	Direct.....		235,000	235,000	255,863	244,452	0	(1,140)	0	(1,140)	0	235,000	0	0	0	5,141	11/01/2045.	1FE.....
83756C	TC	9	SOUTH DAKOTA HSG DEV AUTH.....	..	09/26/2019.	Direct.....		235,000	235,000	256,249	252,058	0	(1,668)	0	(1,668)	0	235,000	0	0	0	4,945	11/01/2047.	1FE.....
83756C	TX	3	SOUTH DAKOTA HSG DEV AUTH.....	..	09/26/2019.	Direct.....		205,000	205,000	217,835	214,952	0	(798)	0	(798)	0	205,000	0	0	0	4,275	05/01/2039.	1FE.....
870487	CG	8	SWEETWATER CNTY WYO POLLUTION CTL REV.....	..	08/21/2019.	Direct.....		4,990,000	4,990,000	5,058,463	4,996,170	0	(6,170)	0	(6,170)	0	4,990,000	0	0	0	276,529	07/15/2026.	1FE.....
88045R	B7	6	TENNESSEE HSG DEV AGY.....	..	09/03/2019.	Direct.....		50,000	50,000	52,412	51,959	0	(352)	0	(352)	0	50,000	0	0	0	1,803	07/01/2045.	1FE.....
88045R	C6	7	TENNESSEE HSG DEV AGY.....	..	09/03/2019.	Direct.....		40,000	40,000	40,000	40,001	0	(0)	0	(0)	0	40,000	0	0	0	1,421	07/01/2031.	1FE.....
88045R	UR	1	TENNESSEE HSG DEV AGY.....	..	09/03/2019.	Direct.....		90,000	90,000	95,673	91,381	0	(605)	0	(605)	0	90,000	0	0	0	4,258	01/01/2028.	1FE.....
88045R	WH	1	TENNESSEE HSG DEV AGY.....	..	09/01/2019.	Direct.....		45,000	45,000	46,630	45,412	0	(188)	0	(188)	0	45,000	0	0	0	2,123	07/01/2031.	1FE.....
880461	AR	9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		20,000	20,000	18,194	18,609	0	150	0	150	0	20,000	0	0	0	726	01/01/2031.	1FE.....
880461	BP	2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/01/2019.	Direct.....		30,000	30,000	31,917	30,910	0	(249)	0	(249)	0	30,000	0	0	0	1,248	07/01/2043.	1FE.....
880461	DN	5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		120,000	120,000	132,108	127,322	0	(1,444)	0	(1,444)	0	120,000	0	0	0	4,949	07/01/2045.	1FE.....
880461	JR	0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		75,000	75,000	70,556	70,867	0	239	0	239	0	75,000	0	0	0	2,452	07/01/2036.	1FE.....
880461	KB	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/01/2019.	Direct.....		35,000	35,000	36,357	36,090	0	(166)	0	(166)	0	35,000	0	0	0	1,259	01/01/2047.	1FE.....
880461	NJ	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		40,000	40,000	40,000	39,999	0	0	0	0	0	40,000	0	0	0	1,454	07/01/2032.	1FE.....
880461	NL	8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		95,000	95,000	101,772	99,985	0	(677)	0	(677)	0	95,000	0	0	0	3,863	07/01/2042.	1FE.....
880461	NP	9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		40,000	40,000	43,174	42,570	0	(325)	0	(325)	0	40,000	0	0	0	1,629	01/01/2042.	1FE.....
880461	PS	1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		5,000	5,000	4,957	4,959	0	2	0	2	0	5,000	0	0	0	186	07/01/2036.	1FE.....
880461	SC	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		75,000	75,000	81,953	80,629	0	(595)	0	(595)	0	75,000	0	0	0	3,031	07/01/2048.	1FE.....
880461	XF	0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	09/03/2019.	Direct.....		80,000	80,000	85,980	85,832	0	(509)	0	(509)	0	80,000	0	0	0	2,283	07/01/2049.	1FE.....
88275A	CW	8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....	..	09/01/2019.	Paydown.....		23,003	23,003	23,233	23,147	0	(144)	0	(144)	0	23,003	0	0	0	533	01/01/2032.	1FE.....
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	09/03/2019.	Call @ 100.00.....		80,000	80,000	81,191	81,217	0	(117)	0	(117)	0	81,099	0	(1,099)	(1,099)	1,768	03/01/2046.	1FE.....
88275F	NW	5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	09/03/2019.	Call @ 100.00.....		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,695	03/01/2046.	1FE.....
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	09/01/2019.	Paydown.....		55,277	55,277	53,670	53,737	0	1,539	0	1,539	0	55,277	0	0	0	1,099	09/01/2047.	1FE.....
92812U	Q4	3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....	..	09/01/2019.	Paydown.....		292,774	292,774	292,774	292,774	0	0	0	0	0	292,774	0	0	0	6,784	10/25/2037.	1FE.....
92812U	K5	0	VASHSG 15A A - RMBS.....	..	09/01/2019.	Paydown.....		227,818	227,818	227,818	228,181	0	(362)	0	(362)	0	227,818	0	0	0	4,817	06/25/2042.	1FE.....
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....	..	09/01/2019.	Paydown.....		58,401	58,401	57,611	57,626	0	776	0	776	0	58,401	0	0	0	1,239	11/25/2039.	1FE.....
93978T	QX	0	WASHINGTON ST HSG FIN COMMN.....	..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	231	06/01/2037.	1FE.....
93978T	VD	8	WASHINGTON ST HSG FIN COMMN.....	..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	62	12/01/2046.	1FE.....
93978T	WE	5	WASHINGTON ST HSG FIN COMMN.....	..	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	38	06/01/2039.	1FE.....
95662M	TZ	3	WEST VIRGINIA ST HSG DEV FD.....	..	09/01/2019.	Direct.....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,958	11/01/2027.	1FE.....
97689Q	B8	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	09/03/2019.	Direct.....		115,000	115,000	121,523	120,278	0	(1,162)	0	(1,162)	0	115,000	0	0	0	4,305	09/01/2045.	1FE.....
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	09/03/2019.	Direct.....		135,000	135,000	139,543	138,637	0	(734)	0	(734)	0	135,000	0	0	0	4,457	03/01/2046.	1FE.....
97689Q	FK	7	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	09/03/2019.	Direct.....		475,000	475,000	515,252	506,815	0	(3,956)	0	(3,956)	0	475,000	0	0	0	18,633	03/01/2048.	1FE.....
98322Q	HV	2	WYOMING CMNTY DEV AUTH HSG REV.....	..	09/03/2019.	Direct.....		200,000	200,000	209,124	202,713	0	(676)	0	(676)	0	200,000	0	0	0	3,351	12/01/2044.	1FE.....
98322Q	PM	3	WYOMING CMNTY DEV AUTH HSG REV.....	..	09/03/2019.	Direct.....		305,000	305,000	331,959	326,092	0	(2,401)	0	(2,401)	0	305,000	0	0	0	6,321	12/01/2046.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							35,629,150	35,629,135	36,837,689	36,130,877	0	(99,847)	0	(99,847)	0	35,630,471	0	(1,321)	(1,321)	1,236,149	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.5

SCHEDULE D - PART 4

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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)
CUSIP Identification		Description	F o r e i g n								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.							
000366 AA 2		AASET 171 A - ABS.....	..	09/16/2019.	Paydown.....		352,703	352,703	352,701	352,702	0	0	0	0	0	352,703	0	0	0	8,847	05/16/2042.	1FE.....
00100F AC 9		ACIS 143 A1F - CDO.....	..	09/01/2019.	Paydown.....		341,890	341,890	340,181	341,511	0	380	0	380	0	341,890	0	0	0	9,487	02/02/2026.	1FE.....
001406 AA 5		DCAL 2015 A1 - ABS.....	C	09/15/2019.	Paydown.....		109,038	109,038	109,038	109,038	0	0	0	0	0	109,038	0	0	0	3,065	02/15/2040.	1FE.....
00176J AH 9		AMMC 16R XR - CDO.....	..	08/01/2019.	Paydown.....		10,000	10,000	10,000	9,692	0	308	0	308	0	10,000	0	0	0	278	04/16/2029.	1FE.....
00214M AA 1		ARLFR 1406 A1 - ABS.....	..	09/15/2019.	Paydown.....		98,179	98,179	95,284	96,135	0	2,044	0	2,044	0	98,179	0	0	0	1,905	06/15/2044.	1FE.....
00443P AA 7		ACE 07HE2 A1 - RMBS.....	C	09/25/2019.	Paydown.....		108,334	108,334	82,672	85,666	0	22,669	0	22,669	0	108,334	0	0	0	1,831	12/25/2036.	1FM.....
006346 AS 9		ADMSO 181 A - ABS.....	..	09/15/2019.	Paydown.....		15,390	15,390	15,418	15,417	0	(27)	0	(27)	0	15,390	0	0	0	494	11/16/2048.	1FE.....
00703Q AD 4		ARMT 063A A11 - RMBS.....	C	09/25/2019.	Paydown.....		36,793	36,794	24,245	24,928	0	229	437	(209)	0	36,793	0	0	0	543	08/25/2036.	1FM.....
01448Q AA 8		ALESC 4 A1 - CDO.....	..	08/01/2019.	Paydown.....		24,499	24,499	20,801	19,983	0	4,516	0	4,516	0	24,499	0	0	0	575	07/30/2034.	1FE.....
01450B AA 6		ALESC 15 A1 - CDO.....	..	09/23/2019.	Paydown.....		65,034	65,034	60,827	60,218	0	4,817	0	4,817	0	65,034	0	0	0	1,410	12/23/2037.	1FE.....
02149M AB 5		CWALT 07J1B 1A2 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		51,914	110,233	95,824	88,598	0	2,581	0	2,581	0	51,914	0	0	0	4,082	03/25/2037.	1FM.....
02315Q AA 6		AMBAC LSNi LLC.....	..	09/30/2019.	Paydown.....		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	1	02/12/2023.	5GI.....
02660L AA 8		AHMA 064 A11 - RMBS.....	..	09/25/2019.	Paydown.....		16,425	16,425	10,905	9,896	0	305	0	305	0	16,425	0	0	0	292	10/25/2046.	1FM.....
02660T AR 4		AHM 041 4A - RMBS.....	..	09/01/2019.	Paydown.....		3,841	3,798	3,798	3,798	2	42	0	43	0	3,841	0	0	0	113	04/25/2044.	1FM.....
02665U AA 3		AH4R 14SFR2 A - ABS.....	..	09/01/2019.	VARIOUS.....		6,512	6,481	6,582	6,543	0	(62)	0	(62)	0	6,481	0	0	0	164	10/17/2036.	1FE.....
02665X AA 7		AH4R 14SFR3 A - ABS.....	..	09/01/2019.	Paydown.....		66,798	66,798	67,440	67,213	0	(416)	0	(416)	0	66,798	0	0	0	1,638	12/18/2036.	1FE.....
02666A AA 6		AH4R 15SFR1 A - ABS.....	..	09/01/2019.	Paydown.....		21,827	21,827	21,826	21,808	0	19	0	19	0	21,827	0	0	0	504	04/17/2052.	1FE.....
03235T AA 5		ACEF 141 A - ABS.....	..	09/20/2019.	Paydown.....		19,331	19,331	19,331	16,625	2,706	0	0	2,706	0	19,331	0	0	0	1,099	12/20/2024.	3FE.....
038779 AA 2		ARBYS 151 A2 - ABS.....	..	08/01/2019.	Paydown.....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	233	10/30/2045.	2FE.....
04010L AV 5		ARES CAPITAL CORP.....	..	07/03/2019.	Bank of America Merrill Lynch.....		3,045,420	3,000,000	2,988,630	2,990,192	0	869	0	869	0	2,991,061	0	54,359	54,359	108,729	03/01/2025.	2FE.....
04544N AD 6		ABSHE 06HE6 A4 - RMBS.....	C	09/25/2019.	Paydown.....		257,490	257,490	216,291	236,544	0	20,946	0	20,946	0	257,490	0	0	0	4,844	11/25/2036.	1FM.....
05352P AA 5		AVNT 18A A - ABS.....	..	09/16/2019.	Paydown.....		505,790	505,790	505,778	505,756	0	34	0	34	0	505,790	0	0	0	7,823	06/15/2021.	1FE.....
05530M AA 7		BCAP 06AA2 A1 - RMBS.....	C	09/25/2019.	Paydown.....		108,559	117,687	90,083	92,553	0	1,607	0	1,607	0	108,559	0	0	0	2,003	01/25/2037.	1FM.....
05533D AK 2		BCAP 10RR7 2A1 - CMO/RMBS.....	C	09/01/2019.	Paydown.....		38,422	38,422	37,389	37,864	0	558	0	558	0	38,422	0	0	0	1,003	07/26/2045.	1FM.....
05533N AJ 3		BCAP 10R12A 1A9 - CMO/RMBS.....	C	09/01/2019.	Paydown.....		147,785	189,673	166,174	171,082	0	1,724	0	1,724	0	147,785	0	0	0	4,804	06/26/2037.	1FM.....
05545J AJ 8		BCAP 15RR3 4A1 - CMO/RMBS.....	..	09/26/2019.	Paydown.....		140,848	140,848	125,707	131,272	0	9,576	0	9,576	0	140,848	0	0	0	2,535	02/25/2037.	1FM.....
05584A AA 8		HGVGI 17A A - ABS.....	..	09/25/2019.	Paydown.....		95,277	95,277	95,253	95,255	0	21	0	21	0	95,277	0	0	0	1,869	05/25/2029.	1FE.....
05605G AA 0		B2R 152 A - ABS.....	..	09/01/2019.	Paydown.....		975,069	975,069	975,062	974,259	0	810	0	810	0	975,069	0	0	0	27,029	11/18/2048.	1FE.....
05946X H5 5		BAFC 05H 2A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		40,898	43,306	38,781	38,477	0	144	0	144	0	40,898	0	0	0	1,249	11/20/2035.	1FM.....
05946X YV 9		BAFC 05F 2A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		38,613	40,266	37,522	37,164	0	271	0	271	0	38,613	0	0	0	1,233	09/20/2035.	1FM.....
059475 AG 8		BOAA 072 2A2 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		18,404	26,717	22,781	16,276	0	393	0	393	0	18,404	0	0	0	1,023	06/25/2037.	1FM.....
05949C KS 4		BOAMS 05J 2A3 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		2,646	2,654	2,593	2,652	19	(12)	0	7	0	2,646	0	0	0	75	11/25/2035.	1FM.....
05951U AC 5		BAFC 068T2 A2 - RMBS.....	..	09/01/2019.	Paydown.....		396	515	394	384	0	6	0	6	0	396	0	0	0	18	10/25/2036.	1FM.....
059522 AU 6		BAFC 07CA 1A2 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		55,337	71,918	66,328	65,935	0	412	0	412	0	55,337	0	0	0	2,189	05/20/2036.	1FM.....
05952G AT 8		BAFC 07DB 3A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		11,427	11,476	11,246	0	0	1	0	1	0	11,427	0	0	0	184	06/20/2037.	1Z.....
05952G AV 3		BAFC 07DB 3A3 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		17,090	17,162	16,819	0	0	1	0	1	0	17,090	0	0	0	275	06/20/2037.	1FM.....
05953Y AH 4		BAFC 074B A1B - RMBS.....	..	09/01/2019.	Paydown.....		8,218	13,395	4,416	10,619	0	182	0	182	0	8,218	0	0	0	452	05/26/2037.	1FM.....
05990E AD 2		BANC OF AMERICA FUNDING 2012-R6 TRUST -.....	..	09/25/2019.	Paydown.....		57,613	56,163	48,876	52,161	0	655	0	655	0	57,613	0	0	0	971	07/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchang e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C. V.							
07384M S8 6	BSARM 045 3A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		1,547	1,547	1,568	1,570	0	(23)	0	(23)	0	1,547	0	0	0	51	07/25/2034.	1FM.....
07384Y KF 2	BSABS 03AC4 A - RMBS.....			..	09/01/2019.	Paydown.....		59,186	59,186	59,815	59,340	0	(184)	0	(184)	0	59,186	0	0	0	2,196	09/25/2033.	1FM.....
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		103,190	114,141	97,844	93,989	0	1,545	0	1,545	0	103,190	0	0	0	3,259	04/25/2035.	1FM.....
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		65,798	65,798	66,579	66,166	0	(368)	0	(368)	0	65,798	0	0	0	2,100	09/25/2020.	1FM.....
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021.....			..	09/25/2019.	Direct.....		2,700,000	2,700,000	2,700,000	0	0	0	0	0	0	2,700,000	0	0	0	191,368	01/05/2021.	1Z.....
11042A AA 2	BRITISH AIRWAYS PLC - ABS.....			C	09/20/2019.	Paydown.....		47,406	47,406	47,485	47,446	0	(40)	0	(40)	0	47,406	0	0	0	1,644	12/20/2025.	1FE.....
11042B AA 0	BRITISH AIRWAYS PLC - ABS.....			C	09/20/2019.	Paydown.....		65,706	65,706	65,706	65,706	0	0	0	0	0	65,706	0	0	0	2,686	12/20/2021.	1FE.....
118230 AK 7	BUCKEYE PARTNERS LP.....			..	09/30/2019.	GOLDMAN.....		1,039,375	1,040,000	920,401	962,287	0	11,401	0	11,401	0	973,688	0	65,687	65,687	53,466	07/01/2023.	2FE.....
12189P AE 2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS.....			..	08/01/2019.	Paydown.....		11,511	11,511	12,542	11,511	0	(0)	0	(0)	0	11,511	0	0	0	824	01/02/2020.	1FE.....
123262 AN 7	BJETS 181 A - ABS.....			..	09/15/2019.	Paydown.....		81,542	81,542	81,541	81,557	0	(15)	0	(15)	0	81,542	0	0	0	2,382	02/15/2033.	1FE.....
12479L AA 8	CAI 121 NTS - ABS.....			C	09/25/2019.	Paydown.....		75,000	75,000	73,854	74,281	0	719	0	719	0	75,000	0	0	0	1,734	10/25/2027.	1FE.....
12479L AC 4	CAI 131 NTS - ABS.....			C	09/25/2019.	Paydown.....		116,250	116,250	114,276	115,090	0	1,160	0	1,160	0	116,250	0	0	0	2,595	03/27/2028.	1FE.....
12479R AB 3	CAUTO 141 A - ABS.....			..	09/15/2019.	Paydown.....		85,952	85,952	85,900	85,930	0	22	0	22	0	85,952	0	0	0	1,913	10/17/2044.	1FE.....
12479R AE 7	CAUTO 171 A2 - ABS.....			..	09/15/2019.	Paydown.....		30,007	30,007	30,003	30,004	0	3	0	3	0	30,007	0	0	0	730	04/15/2047.	1FE.....
12489W QE 7	CBASS 05CB8 AF3 - RMBS.....			..	09/01/2019.	Paydown.....		110,542	110,542	106,673	107,618	0	2,923	0	2,923	0	110,542	0	0	0	3,407	12/25/2035.	1FM.....
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		3,229	3,245	1,351	1,894	0	109	0	109	0	3,229	0	0	0	90	06/20/2036.	1FM.....
125634 AG 0	CLIF 131 NTS - ABS.....			..	09/18/2019.	Paydown.....		5,000	5,000	4,999	4,990	0	10	0	10	0	5,000	0	0	0	91	03/20/2028.	1FE.....
125634 AJ 4	CLIF 132 NTS - ABS.....			..	09/18/2019.	Paydown.....		29,133	29,133	29,123	29,075	0	58	0	58	0	29,133	0	0	0	625	06/19/2028.	1FE.....
125634 AQ 8	CLIF 142 NTS - ABS.....			..	09/18/2019.	Paydown.....		442,003	442,003	437,252	437,492	0	4,511	0	4,511	0	442,003	0	0	0	10,541	10/18/2029.	1FE.....
12641P CJ 1	CSMC 096R 9A4 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		37,629	37,629	18,594	27,266	0	2,562	0	2,562	0	37,629	0	0	0	1,067	09/27/2038.	1FM.....
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS.....			C	09/30/2019.	Paydown.....		0	1,781	0	28	0	(29)	0	(29)	0	(2,493)	0	2,493	2,493	50	09/27/2038.	1FM.....
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		991	862	356	573	0	15	0	15	0	991	0	0	0	33	09/26/2037.	1FM.....
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		12,380	12,380	9,531	9,177	0	559	0	559	0	12,380	0	0	0	508	07/26/2037.	1FM.....
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		0	40,046	0	15,375	0	(500)	0	(500)	0	0	0	0	0	1,730	07/26/2037.	1FM.....
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS.....			C	09/25/2019.	Paydown.....		19,070	47,179	7,049	11,981	0	2,405	0	2,405	0	19,070	0	0	0	1,858	12/26/2036.	1FM.....
12641Q CR 1	CSMC 097R 124 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		1,642	1,642	1,642	1,637	0	(1)	0	(1)	0	1,642	0	0	0	62	01/26/2036.	1FM.....
12641Q CS 9	CSMC 097R 125 - CMO/RMBS.....			C	08/01/2019.	Paydown.....		0	2	1	1	0	0	0	0	0	0	0	0	0	0	01/26/2036.	1FM.....
12641Q DH 2	CSMC 097R 146 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		29,472	29,472	19,263	19,016	0	439	0	439	0	29,472	0	0	0	401	04/26/2037.	1FM.....
12641Q DM 1	CSMC 097R 151 - CMO/RMBS.....			C	09/25/2019.	Paydown.....		35,617	35,617	32,116	33,635	0	992	0	992	0	35,617	0	0	0	1,593	04/26/2037.	1FM.....
12641Q DQ 2	CSMC 097R 154 - CMO/RMBS.....			C	09/25/2019.	Paydown.....		0	3,150	2,193	106	0	512	0	512	0	0	0	0	0	144	04/26/2037.	1FM.....
12641Q EA 6	CSMC 097R 171 - CMO/RMBS.....			C	09/25/2019.	Paydown.....		56,110	56,110	8,758	54,737	0	1,676	0	1,676	0	56,110	0	0	0	398	03/25/2037.	1FM.....
12641Q EE 8	CSMC 097R 175 - CMO/RMBS.....			C	09/24/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	(510)	0	510	510	0	03/25/2037.	1FM.....
12641Q EF 5	CSMC 097R 176 - CMO/RMBS.....			C	07/01/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	7,064	0	(7,064)	(7,064)	0	03/25/2037.	1FM.....
12641Q EL 2	CSMC 097R 182 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		100,156	100,156	100,156	99,063	0	176	0	176	0	100,156	0	0	0	1,229	03/26/2037.	1FM.....
12647H BC 9	CSMC 138R 4A2 - CMO/RMBS.....			..	09/25/2019.	Paydown.....		137,759	141,452	102,667	111,459	0	3,222	0	3,222	0	137,759	0	0	0	2,239	12/30/2036.	1FM.....
126670 CJ 5	CWL 0511 AF4 - RMBS.....			..	09/01/2019.	Paydown.....		180,383	180,383	99,044	158,540	0	21,843	0	21,843	0	180,383	0	0	0	5,233	03/27/2034.	1FM.....
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		169,036	198,327	201,387	188,246	0	562	0	562	0	169,036	0	0	0	6,974	04/25/2035.	3FM.....
12667F RE 7	CWALT 04J6 1A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		102,292	102,292	103,827	102,733	0	(441)	0	(441)	0	102,292	0	0	0	3,897	08/25/2024.	1FM.....

SCHEDULE D - PART 4

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

QE05.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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- Temporari- y Impairme- nt Recogniz- ed	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 Designa- tion and Admini- strative Symbol/ Market Indicator (a)
12667F	VF	9		09/01/2019.	Paydown.....		8,020	8,020	8,161	8,086	0	(66)	0	(66)	0	8,020	0	0	0	360	10/25/2034.	1FM.....
12668A	4C	6		09/25/2019.	Paydown.....		8,026	8,233	0	1,678	0	463	0	463	0	8,026	0	0	0	177	01/25/2036.	1FM.....
12668B	YA	5		09/01/2019.	Paydown.....		7,102	8,961	1,593	3,948	0	208	0	208	0	7,102	0	0	0	356	05/25/2036.	1FM.....
126694	D5	4		09/01/2019.	Paydown.....		46,311	46,397	40,638	39,797	0	1,013	0	1,013	0	46,311	0	0	0	1,244	04/22/2036.	1FM.....
126694	HN	1		09/01/2019.	Paydown.....		2,703	2,703	1,794	2,127	0	20	0	20	0	2,703	0	0	0	98	11/25/2035.	1FM.....
126694	QJ	0		09/01/2019.	Paydown.....		27,338	46,057	41,811	42,239	0	376	0	376	0	27,338	0	0	0	1,326	12/20/2035.	1FM.....
126694	UJ	5		09/01/2019.	Paydown.....		7,177	7,177	6,211	6,049	0	125	0	125	0	7,177	0	0	0	194	01/25/2036.	1FM.....
12669F	V8	3		09/01/2019.	Paydown.....		28,138	28,138	28,181	28,191	0	(53)	0	(53)	0	28,138	0	0	0	720	09/20/2034.	1FM.....
12669F	VH	3		09/01/2019.	Paydown.....		20,407	20,407	20,445	20,357	0	50	0	50	0	20,407	0	0	0	659	05/25/2034.	1FM.....
12669G	BY	6		09/01/2019.	Paydown.....		14,411	14,411	14,474	14,074	0	(73)	0	(73)	0	14,411	0	0	0	374	11/20/2034.	1FM.....
12669G	BZ	3		09/01/2019.	Paydown.....		20,785	20,785	20,875	20,301	0	(105)	0	(105)	0	20,785	0	0	0	539	11/20/2034.	1FM.....
12803P	AB	4		09/01/2019.	Paydown.....		15,000	15,000	14,884	14,912	0	88	0	88	0	15,000	0	0	0	731	08/20/2047.	2FE.....
14575H	AA	6		09/16/2019.	Paydown.....		19,804	19,804	19,797	19,800	0	5	0	5	0	19,804	0	0	0	623	02/15/2046.	1FE.....
14855J	AB	1		09/15/2019.	Paydown.....		70,205	70,205	70,127	70,138	0	67	0	67	0	70,205	0	0	0	2,093	08/15/2041.	1FE.....
14856C	AA	7		09/15/2019.	Paydown.....		16,923	16,923	16,911	16,912	0	12	0	12	0	16,923	0	0	0	469	06/15/2043.	1FE.....
16162W	NB	1		09/01/2019.	Paydown.....		41,369	41,369	40,974	40,295	0	(254)	0	(254)	0	41,369	0	0	0	1,490	11/25/2035.	4FM.....
16162W	PV	5		09/01/2019.	Paydown.....		4,644	4,644	3,472	3,417	0	126	0	126	0	4,644	0	0	0	129	01/25/2036.	1FM.....
16162X	AD	9		09/25/2019.	Paydown.....		20,193	20,193	14,509	14,711	0	(323)	0	(323)	0	20,193	0	0	0	859	11/25/2036.	1FM.....
16165Y	AV	4		09/01/2019.	Paydown.....		104,573	106,473	92,402	84,059	0	566	0	566	0	104,573	0	0	0	3,136	08/25/2037.	1FM.....
17181C	AA	6		09/20/2019.	Paydown.....		64,271	64,271	64,271	64,266	0	5	0	5	0	64,271	0	0	0	1,684	03/20/2043.	1FE.....
17307G	4H	8		09/01/2019.	Paydown.....		5,197	5,197	0	1,838	0	87	0	87	0	5,197	0	0	0	80	03/25/2036.	1FM.....
17307G	TY	4		09/01/2019.	Paydown.....		20,191	20,739	19,551	0	0	7	113	(106)	0	20,191	0	0	0	455	08/25/2035.	6FE.....
17307G	VN	5		09/01/2019.	Paydown.....		8,937	8,937	0	3,716	0	946	0	946	0	8,937	0	0	0	193	08/25/2035.	1FM.....
17309A	AD	1		09/01/2019.	Paydown.....		27,428	29,507	28,055	26,625	0	159	0	159	0	27,428	0	0	0	1,123	04/25/2036.	1FM.....
17312V	AA	6		09/01/2019.	Paydown.....		914	848	296	284	0	60	0	60	0	914	0	0	0	23	03/25/2037.	1FM.....
18976G	AR	7		09/01/2019.	Paydown.....		39,465	51,407	29,843	40,017	0	1,078	0	1,078	0	39,465	0	0	0	2,114	06/25/2037.	1FM.....
19421U	AA	2		09/25/2019.	Paydown.....		12,245	12,245	12,186	0	0	59	0	59	0	12,245	0	0	0	95	12/28/2048.	1FE.....
20267U	AA	7		09/25/2019.	Paydown.....		77,306	77,306	77,285	77,287	0	18	0	18	0	77,306	0	0	0	1,427	10/25/2040.	1FE.....
21075W	CJ	2		09/01/2019.	Paydown.....		13,057	13,057	2,429	2,436	0	(87)	0	(87)	0	13,057	0	0	0	640	03/15/2027.	1FM.....
212015	AH	4		09/12/2019.	VARIOUS.....		486,015	482,000	444,199	460,667	0	3,679	0	3,679	0	464,346	0	17,654	17,654	15,400	09/15/2022.	2FE.....
21872M	AA	0		09/01/2019.	VARIOUS.....		18,364	17,465	17,465	17,465	0	0	0	0	0	17,465	0	0	0	473	11/15/2052.	1FE.....
227170	AE	7	C	09/18/2019.	Paydown.....		62,500	62,500	61,527	61,793	0	707	0	707	0	62,500	0	0	0	1,283	04/18/2028.	1FE.....
23242L	AB	9		09/16/2019.	Paydown.....		14,021	14,021	9,797	12,475	0	840	0	840	0	14,021	0	0	0	245	07/15/2036.	1FM.....
23245G	AB	7		09/25/2019.	Paydown.....		21,772	21,485	0	19,351	0	3,952	0	3,952	0	21,772	0	0	0	241	08/25/2034.	2FM.....
233046	AH	4		09/01/2019.	Paydown.....		7,500	7,500	7,496	7,497	0	3	0	3	0	7,500	0	0	0	188	11/20/2047.	1FE.....
233046	AJ	0		08/20/2019.	Paydown.....		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	289	05/20/2049.	2FE.....
23342K	AC	8		09/25/2019.	Paydown.....		97,039	97,039	94,893	95,073	0	1,965	0	1,965	0	97,039	0	0	0	1,858	05/27/2042.	1FE.....
24763L	AE	0		08/01/2019.	Paydown.....		104	104	104	104	0	0	0	0	0	104	0	0	0	2	01/25/2027.	1FM.....

SCHEDULE D - PART 4

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

QE05.9

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		F o r e i g n	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- Temporari y Impairme nt Recogniz ed	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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
25150M AC 0	DBALT 07RAM1 A2 - RMBS.....		C	09/25/2019.	Paydown.....		35,476	35,476	27,937	30,112	0	5,364	0	5,364	0	35,476	0	0	0	262	12/25/2036.	1FM.....
25150R AD 7	DBALT 06AR6 A4 - RMBS.....		C	09/25/2019.	Paydown.....		98,553	100,543	92,651	93,073	0	4,559	0	4,559	0	98,553	0	0	0	1,789	02/25/2037.	1FM.....
251510 DP 5	DBALT 052 1A7 - CMO/RMBS.....		C	09/01/2019.	Paydown.....		98,395	98,395	98,980	92,968	0	5,427	0	5,427	0	98,395	0	0	0	3,487	04/25/2035.	1FM.....
251510 DQ 3	DBALT 052 2A1 - CMO/RMBS.....		C	09/25/2019.	Paydown.....		5,244	5,244	4,496	5,270	0	140	0	140	0	5,244	0	0	0	91	03/25/2020.	1FM.....
251510 MD 2	DBALT 06AB1 A1A - RMBS.....		C	09/01/2019.	Paydown.....		6,819	7,053	83	4,672	0	207	0	207	0	6,819	0	0	0	179	02/25/2036.	1FM.....
25264V AA 7	DHAL 2015 A - ABS.....		..	09/14/2019.	Paydown.....		55,890	55,890	55,209	55,411	0	480	0	480	0	55,890	0	0	0	1,416	07/14/2028.	1FE.....
25755T AG 5	DPABS 171 A22 - ABS.....		..	08/01/2019.	Paydown.....		22,500	22,500	22,379	22,401	0	99	0	99	0	22,500	0	0	0	520	07/25/2047.	2FE.....
25755T AJ 9	DPABS 181 A21 - ABS.....		..	08/01/2019.	Paydown.....		2,500	2,500	2,500	2,476	24	0	0	24	0	2,500	0	0	0	77	07/27/2048.	2FE.....
25755T AK 6	DPABS 181 A22 - ABS.....		..	08/01/2019.	Paydown.....		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	122	07/27/2048.	2FE.....
26208L AA 6	HONK 151 A2 - ABS.....		..	08/01/2019.	Paydown.....		7,500	7,500	7,553	7,554	0	(54)	0	(54)	0	7,500	0	0	0	293	07/20/2045.	2FE.....
26208L AC 2	HONK 181 A2 - ABS.....		..	08/01/2019.	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	89	04/20/2048.	2FE.....
26224H AA 5	DRUGC 161 A - ABS.....		C	08/01/2019.	Paydown.....		194,679	194,679	194,677	194,677	0	1	0	1	0	194,679	0	0	0	5,810	04/15/2027.	2FE.....
26224H AE 7	DRUGC 171 A2 - ABS.....		C	08/01/2019.	Paydown.....		278,108	278,108	278,062	278,078	0	30	0	30	0	278,108	0	0	0	7,509	04/15/2027.	2FE.....
26829C AZ 0	ECP 157R AX - CDO.....		..	08/01/2019.	Paydown.....		50,000	50,000	49,969	49,972	0	28	0	28	0	50,000	0	0	0	1,254	04/22/2030.	1FE.....
28108P AA 4	ESLFT 12A AP - ABS.....		..	08/01/2019.	Paydown.....		15,268	15,268	15,345	15,268	0	0	0	0	0	15,268	0	0	0	631	10/01/2025.	1FE.....
28108P AB 2	ESLFT 12A AT - ABS.....		..	08/01/2019.	Paydown.....		15,481	15,481	15,508	15,481	0	(0)	0	(0)	0	15,481	0	0	0	644	10/01/2025.	1FE.....
28618W AA 2	ERL 141 A1 - ABS.....		..	09/19/2019.	Paydown.....		58,306	58,306	56,375	57,347	0	959	0	959	0	58,306	0	0	0	891	04/19/2044.	1FE.....
286661 ZZ 9	ELIZON 2018-1/ELLINGTON L+225 10/25/2019.....		..	07/30/2019.	Direct.....		32,513,133	(4,554,829)	5,594,829	0	0	8,085	0	8,085	0	32,513,133	0	0	0	8,839	06/30/2020.	1Z.....
29157T AA 4	EMORY UNIVERSITY.....		..	08/28/2019.	VARIOUS.....		5,001,386	5,000,000	4,970,700	4,997,488	0	3,897	0	3,897	0	5,001,386	0	(1,386)	(1,386)	280,292	09/01/2019.	1FE.....
29445U AB 1	EQLS 071 A2B - RMBS.....		C	09/25/2019.	Paydown.....		214,856	214,856	178,532	187,165	0	27,691	0	27,691	0	214,856	0	0	0	3,775	04/25/2037.	1FM.....
30069L AA 6	XAN 19RS07 A - CDO.....		C	08/16/2019.	Paydown.....		256	256	256	0	0	0	0	0	0	256	0	0	0	2	04/15/2036.	1FE.....
302635 AC 1	FS INVESTMENT CORP.....		..	07/08/2019.	WELLS FARGO SECURITIES LLC.....		1,008,370	1,000,000	1,011,900	1,007,775	0	(1,119)	0	(1,119)	0	1,006,655	0	1,715	1,715	31,007	05/15/2022.	2FE.....
32027L AE 5	FFML 06FF14 A5 - RMBS.....		..	09/25/2019.	Paydown.....		279,367	279,367	246,970	260,095	0	19,273	0	19,273	0	279,367	0	0	0	4,956	10/25/2036.	1FM.....
32028H AD 5	FFML 06FF10 A4 - RMBS.....		..	09/25/2019.	Paydown.....		135,608	135,608	126,370	134,583	0	1,025	0	1,025	0	135,608	0	0	0	2,339	07/25/2036.	1FM.....
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		10,487	10,487	8,914	8,864	0	1,623	0	1,623	0	10,487	0	0	0	265	02/25/2035.	1FM.....
32051G XZ 3	FHASI 05AR5 2A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		18,194	18,194	16,812	14,521	0	533	0	533	0	18,194	0	0	0	630	11/25/2035.	1FM.....
32113J CG 8	FNLC 054 A4 - RMBS.....		..	09/25/2019.	Paydown.....		277,154	277,154	237,053	256,320	0	20,835	0	20,835	0	277,154	0	0	0	5,148	02/25/2036.	1FM.....
34417Q AA 6	FOCUS 181 A2 - ABS.....		..	07/30/2019.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	293	10/30/2048.	2FE.....
35040U AA 9	FFIN 171 A - ABS.....		..	09/15/2019.	Paydown.....		157,158	157,158	157,135	157,139	0	19	0	19	0	157,158	0	0	0	3,460	07/15/2033.	1FE.....
35041J AA 3	FFIN 191 A - ABS.....		..	09/15/2019.	Paydown.....		633,595	633,595	633,497	0	0	98	0	98	0	633,595	0	0	0	10,156	11/15/2034.	1FE.....
361856 DX 2	GMACM 04HE5 A5 - RMBS.....		..	09/01/2019.	Paydown.....		41,826	41,826	0	23,395	0	18,430	0	18,430	0	41,826	0	0	0	1,669	09/25/2034.	1FM.....
36185M AJ 1	GMACM 05AF1 A2 - CMO/RMBS.....		..	09/25/2019.	Paydown.....		9,841	9,841	8,301	0	0	105	0	105	0	9,841	0	0	0	216	07/25/2035.	1FM.....
3622EA AA 8	GSAA 073 1AA - RMBS.....		..	09/25/2019.	Paydown.....		29,848	29,848	19,793	18,680	0	612	0	612	0	29,848	0	0	0	312	03/25/2037.	1FM.....
362341 7S 2	GSR 061F 4A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		40,006	64,055	67,995	59,124	0	103	0	103	0	40,006	0	0	0	2,341	02/25/2036.	4FM.....
362341 BR 9	GSAMP 05HE3 M2 - RMBS.....		..	09/25/2019.	Paydown.....		71,386	71,386	69,958	71,236	0	150	0	150	0	71,386	0	0	0	1,631	05/25/2045.	1FM.....
36242D BZ 5	GSR 049 B1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		42,008	42,008	40,801	40,819	0	1,190	0	1,190	0	42,008	0	0	0	1,157	08/25/2034.	1FM.....
36242D PG 2	GSR 0414 3A2 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		57,188	57,188	56,311	56,000	0	1,187	0	1,187	0	57,188	0	0	0	2,049	12/25/2034.	1FM.....
36242D T6 0	GSMPS 05RP2 1AS - CMO/RMBS.....		..	09/25/2019.	Direct.....		0	0	182,468	(2,451)	(72)	0	0	(72)	0	0	0	0	0	0	03/25/2035.	4FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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)
36242D	UQ	4	GSR 05AR1 4A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		8,548	8,548	8,313	8,270	0	278	0	278	0	8,548	0	0	0	203	01/25/2035.	1FM.....
36242D	VY	6	GSR 05AR1 4A2 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		1,129	1,129	1,072	1,066	0	63	0	63	0	1,129	0	0	0	27	01/25/2035.	1FM.....
39678W	AA	6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.....	C	09/01/2019.	Paydown.....		14,215	14,215	14,064	9,973	0	84	0	84	0	14,215	0	0	0	426	09/01/2034.	1FM.....
404129	ZA	9	HC2 STATION GROUP INC 8.50 08/06/2019.....	..	07/01/2019.	Adjustment.....		13,995,935	0	0	0	0	172,339	0	172,339	0	13,995,935	0	0	0	0	10/31/2019.	4Z.....
40423X	AB	8	NZES 18PLS1 A - CMO/RMBS.....	..	09/25/2019.	Paydown.....		180,959	180,959	180,956	180,957	0	2	0	2	0	180,959	0	0	0	3,847	01/27/2048.	1FE.....
40423X	AC	6	NZES 18PLS1 B - CMO/RMBS.....	..	09/25/2019.	Paydown.....		90,479	90,479	90,479	90,479	0	0	0	0	0	90,479	0	0	0	2,162	01/27/2048.	1FE.....
40423X	AF	9	NZES 18PLS2 A - ABS.....	..	09/25/2019.	Paydown.....		755,066	755,066	755,054	755,058	0	9	0	9	0	755,066	0	0	0	16,416	02/25/2048.	1FE.....
40423X	AG	7	NZES 18PLS2 B - ABS.....	..	09/25/2019.	Paydown.....		222,078	222,078	222,077	222,078	0	1	0	1	0	222,078	0	0	0	5,485	02/25/2048.	1FE.....
40432B	AA	7	HALO 072 1A1 - CMO/RMBS.....	C	09/01/2019.	Paydown.....		6,755	6,755	5,928	6,368	749	(19)	0	730	0	6,755	0	0	0	246	09/25/2037.	1FM.....
40432B	AZ	2	HALO 072 3A6 - CMO/RMBS.....	C	09/01/2019.	Paydown.....		27,537	45,838	30,758	31,841	0	(841)	567	(1,409)	0	27,537	0	0	0	1,848	09/25/2037.	1FM.....
41161P	EZ	2	HVMLT 045 3A - CMO/RMBS.....	C	09/01/2019.	Paydown.....		2,416	2,416	2,405	2,398	0	18	0	18	0	2,416	0	0	0	80	06/19/2034.	1FM.....
41161P	FV	0	HVMLT 046 5A - CMO/RMBS.....	..	09/01/2019.	Paydown.....		2,702	2,702	2,739	2,775	0	(73)	0	(73)	0	2,702	0	0	0	84	08/19/2034.	1FM.....
41161V	AC	4	HVMLT 067 2AA - RMBS.....	C	09/19/2019.	Paydown.....		195,060	195,060	143,514	153,659	0	2,308	0	2,308	0	195,060	0	0	0	3,558	09/19/2036.	1FM.....
41162N	AC	1	HVMLT 0614 A1A - RMBS.....	C	09/19/2019.	Paydown.....		272,925	272,925	210,472	218,486	0	54,439	0	54,439	0	272,925	0	0	0	4,796	02/19/2037.	1FM.....
411707	AB	8	HNGRY 181 A1 - ABS.....	..	09/20/2019.	Paydown.....		8,500	8,500	8,486	8,487	0	13	0	13	0	8,500	0	0	0	271	06/22/2048.	2FE.....
411707	AD	4	HNGRY 181 A2 - ABS.....	..	09/20/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	186	06/22/2048.	2FE.....
43132A	AA	6	HILDENE COLL MGMT CO LLC.....	..	07/01/2019.	Redemption @ 100.00.....		83,836	83,836	83,836	0	0	8	0	8	0	83,852	0	(16)	(16)	0	12/28/2042.	1PL.....
43133A	AA	5	HITR 181 A1 - CDO.....	C	08/01/2019.	Paydown.....		11,916	11,916	11,678	11,686	0	230	0	230	0	11,916	0	0	0	357	10/11/2038.	1FE.....
43283A	AP	3	HGVT 17A A - ABS.....	..	09/25/2019.	Paydown.....		208,759	206,147	205,077	207,529	0	3,614	0	3,614	0	208,759	0	0	0	3,655	12/26/2028.	1FE.....
43739E	AA	2	HMBT 051 A1 - RMBS.....	..	09/25/2019.	Paydown.....		58,997	58,997	53,724	53,794	0	58,997	0	725	0	58,997	0	0	0	1,154	03/25/2035.	1FM.....
43739H	AA	8	HMBT 062 A1 - RMBS.....	..	09/25/2019.	Paydown.....		84,177	84,177	73,655	76,635	0	7,543	0	7,543	0	84,177	0	0	0	1,573	12/25/2036.	1FM.....
440405	AE	8	HORZN 181 A - ABS.....	..	09/16/2019.	Paydown.....		56,840	56,840	56,839	56,839	0	1	0	1	0	56,840	0	0	0	1,798	12/15/2038.	1FE.....
44040H	AA	0	HORZN 191 A - ABS.....	..	09/16/2019.	Paydown.....		12,821	12,821	12,820	0	0	0	0	0	0	12,821	0	0	0	78	07/15/2039.	1FE.....
45254N	MZ	7	IMM 052 1A2 - RMBS.....	..	09/25/2019.	Paydown.....		20,629	20,629	17,328	18,465	0	2,164	0	2,164	0	20,629	0	0	0	408	04/25/2035.	1FM.....
45254N	NT	0	IMM 053 M1 - RMBS.....	..	09/25/2019.	Paydown.....		13,227	107,931	0	10,731	0	7,172	0	7,172	0	13,227	0	0	0	2,154	08/25/2035.	1FM.....
45257E	AB	0	IMSA 065 1AB - RMBS.....	..	09/25/2019.	Paydown.....		418,168	418,168	362,795	367,711	0	14,375	0	14,375	0	418,168	0	0	0	7,456	02/25/2037.	1FM.....
45660L	CK	3	INDX 05AR2 1A1 - CMO/RMBS.....	..	09/25/2019.	Paydown.....		46,621	46,643	34,672	34,438	0	1,033	0	1,033	0	46,621	0	0	0	1,028	02/25/2035.	1FM.....
45660L	LP	2	INDX 05AR7 4A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		73,543	73,543	64,895	61,712	0	1,244	0	1,244	0	73,543	0	0	0	2,163	06/25/2035.	1FM.....
45660L	LQ	0	INDX 05AR7 5A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		33,014	33,014	27,760	27,303	0	598	0	598	0	33,014	0	0	0	1,024	06/25/2035.	1FM.....
45660N	X9	1	INDX 04AR6 5A2 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		5,445	5,445	4,465	4,522	0	923	0	923	0	5,445	0	0	0	158	10/25/2034.	1FM.....
46590B	AA	2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS.....	..	09/01/2019.	Paydown.....		193,037	193,037	193,037	193,037	0	0	0	0	0	193,037	0	0	0	4,748	06/17/2041.	1FE.....
46619X	AA	1	HENDR 153 A - ABS.....	..	09/15/2019.	Paydown.....		48,347	48,347	48,304	48,306	0	40	0	40	0	48,347	0	0	0	1,283	03/17/2070.	1FE.....
466247	UG	6	JPMMT 05A6 7A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		56,529	58,480	57,165	56,820	0	(46)	0	(46)	0	56,529	0	0	0	1,650	08/25/2035.	3FM.....
46627M	AD	9	JPALT 05S1 1A4 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		5,921	6,348	4,286	3,931	0	(66)	0	(66)	0	5,921	0	0	0	255	12/25/2035.	1FM.....
46627M	CU	9	JPALT 06A1A 2A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		20,243	29,215	2,273	21,283	0	501	0	501	0	20,243	0	0	0	823	03/25/2036.	1FM.....
46630J	AE	9	JPMCC 07LD10 AM - CMBS.....	..	09/01/2019.	Paydown.....		15,574	15,574	15,316	15,465	0	109	0	109	0	15,574	0	0	0	519	01/15/2049.	1FM.....
46630P	AP	0	JPMMT 07A2 3A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		3,172	3,172	0	2,190	0	105	0	105	0	3,172	0	0	0	83	04/25/2037.	1FM.....
46632T	AA	3	JPMMT 08R2 1A1 - CMO/RMBS.....	..	09/01/2019.	Paydown.....		53,553	53,553	43,445	46,416	0	7,137	0	7,137	0	53,553	0	0	0	1,273	07/29/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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- Temporari- y Impairme- nt Recogniz- ed	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 Designa- tion and Admini- strative Symbol/ Market Indicator (a)
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		6,614	6,614	5,130	6,614	0	0	0	0	0	6,614	0	0	0	314	11/26/2036.	1FM.....
46633M AM 1	JPMRR 096 2A2 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		34,636	37,041	3,741	0	0	34,630	0	34,630	0	34,636	0	0	0	1,060	04/26/2035.	1FM.....
46637U AA 5	JPTEP A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		441,182	441,182	425,740	426,978	0	14,204	0	14,204	0	441,182	0	0	0	8,780	10/27/2042.	1FE.....
46637V AA 3	JPTEP A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		100,991	100,991	100,284	100,333	0	659	0	659	0	100,991	0	0	0	2,110	09/17/2042.	1FE.....
46639A AA 7	JPTEP A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		62,908	62,908	60,391	60,573	0	2,334	0	2,334	0	62,908	0	0	0	1,042	12/27/2042.	1FE.....
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES.....			..	09/25/2019.	Paydown.....		203,636	203,636	186,582	192,855	0	10,781	0	10,781	0	203,636	0	0	0	3,799	06/26/2047.	1FE.....
472320 AA 8	JEFFERIES RESECURITIZATION TRUST 2008-R1.....			..	09/25/2019.	Paydown.....		62,092	79,074	57,846	59,715	0	1,735	0	1,735	0	62,092	0	0	0	4,194	06/25/2047.	1FM.....
472321 AA 6	JEFFERIES RESECURITIZATION TRUST 2008-R2.....			..	09/01/2019.	Paydown.....		37,891	37,891	29,040	33,629	0	4,262	0	4,262	0	37,891	0	0	0	1,517	09/30/2035.	1FM.....
472321 AG 3	JEFFERIES RESECURITIZATION TRUST 2008-R2.....			..	09/30/2019.	Paydown.....		0	7,167	37	114	0	(169)	0	(169)	0	(6,203)	0	6,203	6,203	271	09/30/2035.	1FM.....
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		46,348	46,544	38,504	46,220	0	530	0	530	0	46,348	0	0	0	1,276	06/21/2037.	1FM.....
47232D AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		22,836	22,836	19,822	22,296	0	480	0	480	0	22,836	0	0	0	475	04/25/2037.	1FM.....
47232D AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/24/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	(7,729)	0	7,729	7,729	0	04/25/2037.	1FM.....
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/25/2019.	Paydown.....		0	180,144	0	0	0	(144)	0	(144)	0	0	0	0	0	3,778	04/25/2037.	1FM.....
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		3,223	3,223	3,223	3,201	0	8	0	8	0	3,223	0	0	0	144	09/01/2036.	1FM.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	804	0	0	0	0	0	0	0	0	0	0	0	32	09/01/2036.	1FM.....
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		28,687	28,687	27,199	27,951	0	162	0	162	0	28,687	0	0	0	897	09/01/2036.	1FM.....
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	30,508	10,319	16,709	0	106	0	106	0	0	0	0	0	940	09/01/2036.	1FM.....
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		12,022	12,022	0	11,069	0	878	0	878	0	12,022	0	0	0	228	09/25/2036.	1FM.....
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/25/2019.	Paydown.....		0	4,404	0	1	0	(2)	0	(2)	0	0	0	0	0	81	09/25/2036.	1FM.....
47232D CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	08/01/2019.	Paydown.....		7,892	7,892	0	7,179	0	(4,051)	0	(4,051)	0	7,892	0	(4,051)	0	81	05/01/2036.	1FM.....
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		31,632	31,632	13,971	22,488	0	2,340	0	2,340	0	31,632	0	0	0	701	05/01/2036.	1FM.....
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/25/2019.	Paydown.....		11,114	11,114	4,071	9,762	0	905	0	905	0	11,114	0	0	0	472	12/25/2036.	1FM.....
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/30/2019.	Paydown.....		0	4,077	544	238	0	(296)	0	(296)	0	(963)	0	963	963	148	12/25/2036.	1FM.....
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		92,264	92,264	16,371	39,354	0	6,933	0	6,933	0	92,264	0	0	0	2,509	04/01/2047.	1FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	86	0	0	0	(29)	0	(29)	0	0	0	0	0	5	04/01/2047.	1FM.....
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		4,260	4,260	3,364	3,713	0	221	0	221	0	4,260	0	0	0	142	06/01/2037.	1FM.....
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	11,623	1,884	1,265	0	(70)	0	(70)	0	0	0	0	0	479	06/01/2037.	1FM.....
47232D DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		16,037	16,037	4,303	13,993	0	3,030	0	3,030	0	16,037	0	0	0	567	08/01/2037.	1FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	2,832	533	795	0	83	0	83	0	0	0	0	0	104	08/01/2037.	1FM.....
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		79,131	79,131	48,559	70,467	0	3,686	0	3,686	0	79,131	0	0	0	2,126	09/01/2035.	1FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		0	1,002	300	291	0	19	0	19	0	0	0	0	0	28	09/01/2035.	1FM.....
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		17,725	17,725	12,421	11,723	0	343	0	343	0	17,725	0	0	0	129	12/01/2036.	1FM.....
47232D FM 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....			..	09/01/2019.	Paydown.....		2,145	2,146	0	2,146	0	151	0	151	0	2,145	0	0	0	102	06/01/2037.	1FM.....
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		41,523	41,523	40,355	37,754	0	3,769	0	3,769	0	41,523	0	0	0	1,317	11/26/2037.	1FM.....
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			..	09/01/2019.	Paydown.....		19,385	19,385	19,385	19,225	0	178	0	178	0	19,385	0	0	0	779	02/01/2037.	1FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			..	09/01/2019.	Paydown.....		0	4,333	0	0	0	(2)	0	(2)	0	0	0	0	0	180	02/01/2037.	1FM.....
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			..	09/01/2019.	Paydown.....		14,540	14,540	14,540	14,427	0	128	0	128	0	14,540	0	0	0	555	02/01/2037.	1FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			..	09/01/2019.	Paydown.....		0	3,250	0	321	0	(24)	0	(24)	0	0	0	0	0	130	02/01/2037.	1FM.....
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....			..	09/01/2019.	Paydown.....		56,515	56,515	22,952	37,812	0	5,229	0	5,229	0	56,515	0	0	0	1,587	09/01/2035.	1FM.....

SCHEDULE D - PART 4

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

QE05.12

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			F o r e i g n	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- Temporar y Impairme nt Recogniz ed	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 e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
47232V	AZ	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	970	91	130	0	(1)	0	(1)	0	0	0	0	0	25	09/01/2035.	1FM.....
47232V	BG	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		76,129	76,129	0	68,914	0	3,582	0	3,582	0	76,129	0	0	0	1,506	11/01/2036.	1FM.....
47232V	BJ	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/30/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	(2,873)	0	2,873	2,873	0	11/01/2036.	1FM.....
47232V	BK	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/30/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	(2,873)	0	2,873	2,873	0	11/01/2036.	1FM.....
47232V	BL	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	1,191	0	2	0	(2)	0	(2)	0	0	0	0	0	27	11/01/2036.	1FM.....
47232V	BN	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		26,785	26,785	26,785	26,700	0	8	0	8	0	26,785	0	0	0	932	11/01/2036.	1FM.....
47232V	BQ	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	419	0	46	0	(1)	0	(1)	0	0	0	0	0	17	11/01/2036.	1FM.....
47232V	BY	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		10,217	10,202	0	9,128	0	1,707	0	1,707	0	10,217	0	0	0	276	11/01/2037.	2FM.....
47232V	CB	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		21,600	21,600	21,600	21,508	0	5	0	5	0	21,600	0	0	0	855	07/01/2036.	1FM.....
47232V	CD	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	2,122	34	271	0	(10)	0	(10)	0	0	0	0	0	90	07/01/2036.	1FM.....
47232V	CG	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		9,905	9,905	9,905	9,846	0	(62)	0	(62)	0	9,905	0	0	0	527	04/01/2037.	1FM.....
47232V	DR	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		13,682	13,682	13,682	13,376	0	94	0	94	0	13,682	0	0	0	560	04/01/2036.	1FM.....
47232V	DT	6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/30/2019.	Adjustment.....		0	0	0	0	0	0	0	0	0	(923)	0	923	923	0	04/01/2036.	1FM.....
47232V	DU	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/30/2019.	Paydown.....		0	5,980	0	81	0	(189)	0	(189)	0	(713)	0	713	713	266	04/01/2036.	1FM.....
47232V	DZ	2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		18,807	18,807	18,807	18,659	0	208	0	208	0	18,807	0	0	0	753	03/01/2036.	1FM.....
47232V	EB	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	66	0	1	0	1	0	1	0	0	0	0	0	2	03/01/2036.	1FM.....
47232V	ED	0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		23,037	23,037	22,702	22,962	0	3	0	3	0	23,037	0	0	0	956	03/01/2037.	1FM.....
47232V	EH	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	5,283	0	0	0	2	0	2	0	0	0	0	0	215	03/01/2037.	1FM.....
47232V	EK	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		15,793	15,793	15,084	15,736	0	18	0	18	0	15,793	0	0	0	609	04/01/2037.	1FM.....
47232V	EN	8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/30/2019.	Paydown.....		0	3,994	0	83	0	(86)	0	(86)	0	(471)	0	471	471	150	04/01/2037.	1FM.....
47232V	EY	4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		30,902	30,902	30,902	30,781	0	136	0	136	0	30,902	0	0	0	1,043	02/01/2036.	1FM.....
47232V	FA	5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	3,182	1,208	1,821	0	50	0	50	0	0	0	0	0	117	02/01/2036.	1FM.....
47232V	FE	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		92,409	93,203	61,509	76,873	0	17,012	0	17,012	0	92,409	0	0	0	3,191	01/01/2036.	1FM.....
47232V	FV	9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		69,499	69,499	28,740	44,693	0	10,300	0	10,300	0	69,499	0	0	0	1,491	01/01/2047.	1FM.....
47232V	GF	3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		2,335	2,335	1,422	1,862	0	88	0	88	0	2,335	0	0	0	92	02/01/2036.	1FM.....
47232V	GG	1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	8,965	0	3,349	0	166	0	166	0	0	0	0	0	349	02/01/2036.	1FM.....
47232V	GR	7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....	..	09/01/2019.	Paydown.....		0	19,514	237	313	0	(88)	0	(88)	0	0	0	0	0	333	01/01/2047.	1FM.....
47760Q	AA	1	JIMMY 171 2I - ABS.....	..	08/01/2019.	Paydown.....		8,905	8,905	8,889	8,889	0	16	0	16	0	8,905	0	0	0	241	07/30/2047.	2FE.....
48244X	AA	0	KDAC 171 A - ABS.....	C	09/15/2019.	Paydown.....		59,867	59,867	59,865	59,865	0	2	0	2	0	59,867	0	0	0	1,681	12/15/2042.	1FE.....
49255P	AA	1	KSTRL 181 A - ABS.....	C	09/15/2019.	Paydown.....		38,967	38,967	37,867	37,880	0	1,087	0	1,087	0	38,967	0	0	0	1,110	12/15/2038.	1FE.....
493268	AY	2	KSLT 00B A2 - ABS.....	..	08/01/2019.	Paydown.....		6,304	6,304	5,106	6,304	0	0	0	0	0	6,304	0	0	0	140	07/25/2029.	1FE.....
49918#	AA	2	KNOPP BIOSCIENCES LLC.....	..	08/01/2019.	Adjustment.....		(223,912)	0	0	0	0	0	0	0	0	0	0	(223,912)	(223,912)	0	04/01/2019.	5.....
501811	ZZ	9	LC DIAGNOSTICS INC.....	..	09/27/2019.	Direct.....		1,218,794	1,218,794	1,218,794	0	0	0	0	0	0	1,218,794	0	0	0	0	07/24/2034.	1Z.....
50543L	AA	0	LABRADOR AVIATION FINANCE LTD - ABS.....	C	09/15/2019.	Paydown.....		62,500	62,500	61,287	61,565	0	935	0	935	0	62,500	0	0	0	1,792	01/15/2042.	1FE.....
52520M	BS	1	LMT 052 2A1 - CMO/RMBS.....	..	09/25/2019.	Paydown.....		38,974	38,975	23,209	23,802	0	1,155	0	1,155	0	38,974	0	0	0	840	12/25/2035.	1FM.....
52521R	AC	5	LMT 075 1A1 - CMO/RMBS.....	..	09/25/2019.	Paydown.....		40,041	48,129	34,015	24,543	0	2,374	0	2,374	0	40,041	0	0	0	958	06/25/2037.	1FM.....
52522D	AG	6	LXS 0616N AA1 - RMBS.....	..	09/25/2019.	Paydown.....		461,982	461,918	358,689	377,632	0	11,186	0	11,186	0	461,982	0	0	0	7,862	11/25/2046.	1FM.....
525241	AL	9	LXS 071 WF1 - RMBS.....	..	09/01/2019.	Paydown.....		2,680	2,679	1,040	1,862	0	63	0	63	0	2,680	0	0	0	79	01/25/2037.	1FM.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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- Temporar y Impairme nt Recogniz ed	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchang e Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchang e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
542514 EV 2	LBMLT 041 M2 - RMBS.....		..	09/25/2019.	Paydown.....		4,310	4,310	4,224	4,222	0	88	0	88	0	4,310	0	0	0	95	02/25/2034.	1FM.....
543190 AA 0	LTRAN 3 A1 - ABS.....		..	09/15/2019.	Paydown.....		494,435	494,435	488,910	489,587	0	4,848	0	4,848	0	494,435	0	0	0	9,829	01/17/2045.	1FE.....
55265K Z7 7	MASTR 0311 610 - CMO/RMBS.....		C	09/25/2019.	VARIOUS.....		0	0	117,230	(28)	0	(536)	0	(536)	0	0	0	0	0	795	12/25/2033.	1FE.....
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....		..	09/30/2019.	Direct.....		2,500	2,500	2,475	0	0	1	0	1	0	2,500	0	0	0	86	03/06/2025.	3FE.....
576433 GM 2	MARM 03ARM6 6A1 - CMO/RMBS.....		C	09/01/2019.	Paydown.....		34,577	34,577	33,281	33,404	0	(31)	0	(31)	0	34,577	0	0	0	926	12/25/2033.	1FM.....
576433 XA 9	MARM 05ARM1 3A1 - CMO/RMBS.....		C	09/01/2019.	Paydown.....		1,241	1,241	1,179	1,180	0	61	0	61	0	1,241	0	0	0	34	02/25/2035.	1FM.....
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS.....		C	09/01/2019.	Paydown.....		6,584	6,584	6,321	0	0	263	0	263	0	6,584	0	0	0	111	03/25/2035.	1FM.....
576434 UH 5	MALT 04ALT9 A6 - RMBS.....		C	09/01/2019.	Paydown.....		4,451	4,451	4,451	4,451	0	(0)	0	(0)	0	4,451	0	0	0	167	08/25/2034.	1FM.....
57643L LC 8	MABS 05AB1 A4 - RMBS.....		C	09/01/2019.	Paydown.....		111,946	111,946	111,806	109,267	0	2,679	0	2,679	0	111,946	0	0	0	2,061	11/25/2035.	1FM.....
58503F 40 3	MEDLEY CAPITAL CORP.....		..	07/16/2019.	SANDLER O'NEILL & PARTNERS, LP		207,889	213,950	211,644	211,597	401	(1,235)	0	(833)	0	210,763	0	(2,875)	(2,875)	6,975	01/30/2021.	5FE.....
59020U ZE 8	MLMI 05A6 1A1 - RMBS.....		..	09/25/2019.	Paydown.....		86,702	86,702	80,823	83,540	0	3,162	0	3,162	0	86,702	0	0	0	1,812	08/25/2035.	1FM.....
59111R AA 0	METAL 171 A - ABS.....		C	09/15/2019.	Paydown.....		100,124	100,124	100,123	101,882	0	0	0	0	0	100,124	0	0	0	3,306	10/15/2042.	1FE.....
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23.....		..	09/27/2019.	Direct.....		556,800	556,800	556,319	382,078	0	658	0	658	0	556,800	0	0	0	18,602	10/30/2023.	1FE.....
61690P AM 3	MSRR 13R7 6B - CMO/RMBS.....		..	09/25/2019.	Paydown.....		303,471	311,798	276,781	301,408	0	11,641	0	11,641	0	303,471	0	0	0	5,715	12/27/2046.	4FM.....
61748H QJ 3	MSM 058SL A2B - RMBS.....		..	09/25/2019.	Paydown.....		19,648	19,648	18,150	19,014	0	633	0	633	0	19,648	0	0	0	425	11/25/2035.	1FM.....
61749L BM 2	MSM 068ARB 6A2 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		1,283	1,283	40	642	0	641	0	641	0	1,283	0	0	0	38	06/25/2036.	1FM.....
61751D AE 4	MSM 0617X A3A - RMBS.....		..	09/01/2019.	Paydown.....		69,490	69,490	36,290	28,863	0	553	0	553	0	69,490	0	0	0	1,003	10/25/2046.	1FM.....
61751M AU 8	MSM 0710XS A18 - RMBS.....		..	09/01/2019.	Paydown.....		92,441	92,441	84,208	80,947	0	11,493	0	11,493	0	92,441	0	0	0	1,607	02/25/2037.	1FM.....
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		77,379	77,379	80,351	74,315	0	3,064	0	3,064	0	77,379	0	0	0	3,173	04/26/2036.	1FM.....
629400 AA 0	ERL 151 A1 - ABS.....		..	09/19/2019.	Paydown.....		616,423	616,423	611,012	350,819	0	7,142	0	7,142	0	616,423	0	0	0	9,367	02/21/2045.	1FE.....
629400 AD 4	ERL 161 A1 - ABS.....		..	09/19/2019.	Paydown.....		141,275	141,275	141,942	53,785	0	(1,208)	0	(1,208)	0	141,275	0	0	0	2,863	03/19/2046.	1FE.....
62946A AC 8	NPRL 171 A1 - ABS.....		..	09/20/2019.	Paydown.....		76,700	76,700	76,699	76,699	0	1	0	1	0	76,700	0	0	0	1,725	10/21/2047.	1FE.....
62946U AF 7	NRART 16T5 AT5 - ABS.....		..	07/25/2019.	Paydown.....		10,000,000	10,000,000	9,999,999	9,999,999	0	1	0	1	0	10,000,000	0	0	0	203,547	12/15/2051.	1FE.....
62946U AL 4	NRART 17T1 AT1 - ABS.....		..	09/20/2019.	Paydown.....		3,000,000	3,000,000	2,999,985	2,999,996	0	4	0	4	0	3,000,000	0	0	0	73,661	02/15/2051.	1FE.....
63939E AB 4	NAVSL 15A A2A - ABS.....		..	09/15/2019.	Paydown.....		223,073	223,073	222,991	223,039	0	34	0	34	0	223,073	0	0	0	3,942	12/15/2028.	1FM.....
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS.....		..	09/01/2019.	Paydown.....		16,389	16,388	10,898	6,189	0	67	0	67	0	16,389	0	0	0	286	10/25/2036.	1FM.....
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS.....		..	09/01/2019.	Paydown.....		6,555	6,555	4,359	2,477	0	29	0	29	0	6,555	0	0	0	114	10/25/2036.	1FM.....
64829T AA 9	NZES 18FNT1 A - CMO/RMBS.....		..	09/25/2019.	Paydown.....		56,871	56,871	56,859	56,860	0	11	0	11	0	56,871	0	0	0	1,371	05/25/2023.	1FE.....
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....		..	09/25/2019.	Paydown.....		94,785	94,785	94,778	94,778	0	7	0	7	0	94,785	0	0	0	2,475	05/25/2023.	1FE.....
64829T AH 4	NZES 18FNT2 A - ABS.....		..	09/25/2019.	Paydown.....		47,781	47,781	47,768	47,763	0	18	0	18	0	47,781	0	0	0	1,191	07/25/2054.	1FE.....
64829T AJ 0	NZES 18FNT2 B - ABS.....		..	09/25/2019.	Paydown.....		42,716	42,716	42,710	42,706	0	11	0	11	0	42,716	0	0	0	1,150	07/25/2054.	1FE.....
65535V MJ 4	NAA 05AR3 1A1 - RMBS.....		C	09/25/2019.	Paydown.....		39,069	39,069	32,476	33,535	0	350	0	350	0	39,069	0	0	0	760	07/25/2035.	1FM.....
65535V NL 8	NAA 05AR4 5A3 - RMBS.....		C	09/25/2019.	Paydown.....		73,827	73,827	50,849	52,529	0	1,640	0	1,640	0	73,827	0	0	0	1,609	08/25/2035.	1FM.....
65536H BW 7	NHELI 06FM1 2A3 - RMBS.....		C	09/25/2019.	Paydown.....		160,652	160,652	139,767	160,416	0	236	0	236	0	160,652	0	0	0	3,233	11/25/2035.	1FM.....
65538P AA 6	NAA 071 1AA - RMBS.....		C	09/01/2019.	Paydown.....		8,147	11,435	0	5,911	0	336	0	336	0	8,147	0	0	0	405	03/25/2047.	1FM.....
65539C AK 2	NMRR 114R 110 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		120,059	119,702	99,459	108,067	0	1,195	0	1,195	0	120,059	0	0	0	2,939	12/29/2036.	1FM.....
67087T DE 8	OAK 02A A3 - ABS.....		..	09/01/2019.	Paydown.....		19,733	19,733	0	7,522	0	1,335	0	1,335	0	19,733	0	0	0	784	05/15/2024.	5FE.....
67103Q BC 0	OFSBS 5R 3FR - CDO.....		..	07/17/2019.	Paydown.....		109,461	109,461	109,461	109,215	0	247	0	247	0	109,461	0	0	0	3,539	04/17/2025.	1FE.....

SCHEDULE D - PART 4

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

QE05.14

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			F o r e i g n	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)
68286# AA 6	171 SAW MILL LLC.....			..	09/05/2019.	Paydown.....		74,581	74,581	74,583	74,583	0	(2)	0	(2)	0	74,581	0	0	0	1,799	07/05/2032.	1.....
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23.....			..	08/28/2019.	Direct.....		158,730	158,730	158,320	144,981	0	126	0	126	0	158,730	0	0	0	3,832	05/02/2023.	1FE.....
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER.....			C	09/30/2019.	Direct.....		752,115	752,115	752,115	229,115	0	(27)	0	126	0	752,115	0	0	0	183	12/31/2031.	1PL.....
72703P AA 1	PLNT 181 A21 - ABS.....			..	09/05/2019.	Paydown.....		2,500	2,500	2,500	2,496	4	(0)	0	4	0	2,500	0	0	0	80	09/08/2048.	2FE.....
74042D AA 4	PRETSL 20 A1 - CDO.....			..	09/23/2019.	Paydown.....		216,692	216,692	199,492	199,427	0	17,265	0	17,265	0	216,692	0	0	0	6,429	03/22/2038.	1FE.....
74042M AA 4	PRETSL 22 A1 - CDO.....			C	09/23/2019.	Paydown.....		57,263	57,263	53,989	52,080	0	5,184	0	5,184	0	57,263	0	0	0	2,603	09/22/2036.	1FE.....
74332M AA 3	PROG 15SFR2 A - ABS.....			..	09/12/2019.	Paydown.....		811,619	811,619	802,774	808,126	0	3,493	0	3,493	0	811,619	0	0	0	16,679	06/14/2032.	1FE.....
74332N AA 1	PROG 15SFR3 A - ABS.....			..	09/01/2019.	Paydown.....		1,282	1,282	1,282	1,282	0	0	0	0	0	1,282	0	0	0	24	11/15/2032.	1FE.....
74334A AA 7	PROG 18SRF1 A - ABS.....			..	07/01/2019.	Paydown.....		9,724	9,724	9,724	9,726	0	(2)	0	(2)	0	9,724	0	0	0	185	03/19/2035.	1FE.....
74923G AC 7	RALI 07QA1 A3 - RMBS.....			..	09/25/2019.	Paydown.....		81,615	90,306	70,972	73,521	0	1,634	0	1,634	0	81,615	0	0	0	1,670	01/25/2037.	1FM.....
74928X BB 6	RBSSP 096C 3A2 - CMO/RMBS.....			C	09/25/2019.	Paydown.....		111,207	114,844	110,968	111,039	0	464	0	464	0	111,207	0	0	0	3,269	01/25/2036.	1FM.....
74929C AB 2	RBSSP 102A 1A2 - CMO/RMBS.....			C	09/01/2019.	Paydown.....		293,187	308,099	303,531	304,562	0	474	0	474	0	293,187	0	0	0	9,894	10/26/2035.	3FM.....
74931T AG 0	RBSSP 126 4A1 - CMO/RMBS.....			..	09/25/2019.	Paydown.....		39,779	39,779	37,094	38,973	0	806	0	806	0	39,779	0	0	0	733	02/26/2036.	1FM.....
74932H AC 4	RBSSP RESECURITIZATION TRUST 2013-5 - MB.....			C	09/26/2019.	Paydown.....		133,391	133,391	117,384	129,508	0	3,883	0	3,883	0	133,391	0	0	0	2,809	07/25/2033.	1FM.....
74958W AC 0	RFMSI 07SA1 2A2 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		40,280	44,607	20,530	16,141	0	1,940	0	1,940	0	40,280	0	0	0	1,316	02/25/2037.	1FM.....
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		41,804	52,515	45,486	42,077	0	128	0	128	0	41,804	0	0	0	2,014	07/25/2036.	1FM.....
75156V AD 7	RAMP 06RS3 A4 - RMBS.....			..	09/25/2019.	Paydown.....		315,185	325,484	253,963	261,033	0	7,071	0	7,071	0	315,185	0	0	0	5,811	05/25/2036.	1FM.....
75156W AD 5	RAMP 06RS4 A4 - RMBS.....			..	09/25/2019.	Paydown.....		334,409	334,409	296,075	316,039	0	18,370	0	18,370	0	334,409	0	0	0	6,081	07/25/2036.	1FM.....
75970N BE 6	RAMC 053 AF4 - RMBS.....			..	09/01/2019.	Paydown.....		223,006	223,006	223,004	223,006	0	0	0	0	0	223,006	0	0	0	7,389	11/25/2035.	2FM.....
759950 FX 1	RAMC 054 A3 - RMBS.....			..	08/01/2019.	Paydown.....		7,454	7,454	7,425	7,454	0	0	0	0	0	7,454	0	0	0	85	02/25/2036.	1FM.....
76110H 2Y 4	RALI 05QS5 A2 - CMO/RMBS.....			..	09/25/2019.	Direct.....		0	0	6,646	(469)	(329)	0	0	(329)	0	0	0	0	0	0	04/25/2035.	5GI.....
76110V QL 5	RFMS2 04HS2 AI6 - RMBS.....			..	09/01/2019.	Paydown.....		36	36	0	1,348	0	(1,312)	0	(1,312)	0	36	0	0	0	2	06/25/2034.	1FM.....
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS.....			..	09/01/2019.	Paydown.....		140,221	140,221	3,200	40,504	0	5,006	0	5,006	0	140,221	0	0	0	5,300	09/25/2035.	1FM.....
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		120,800	141,783	119,978	116,859	0	1,505	0	1,505	0	120,800	0	0	0	3,442	07/25/2035.	1FM.....
761118 DV 7	RALI 05QS12 A8 - CMO/RMBS.....			..	09/25/2019.	Paydown.....		41,928	45,476	15,364	32,687	0	953	0	953	0	41,928	0	0	0	843	08/25/2035.	1FM.....
761118 KH 0	RALI 05QS15 2A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		3,878	6,939	1,836	5,001	0	97	0	97	0	3,878	0	0	0	278	10/25/2035.	1FM.....
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		14,296	15,768	229	11,475	0	261	0	261	0	14,296	0	0	0	555	02/25/2036.	1FM.....
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS.....			..	09/01/2019.	Paydown.....		35,994	35,994	35,255	35,537	0	457	0	457	0	35,994	0	0	0	1,090	03/25/2035.	1FM.....
76112B HY 9	RAMP 05RS1 A16 - RMBS.....			..	09/01/2019.	Paydown.....		9,198	9,198	9,175	9,179	0	20	0	20	0	9,198	0	0	0	286	11/25/2034.	1FM.....
76112B JS 0	RAAC 05RP1 M3 - RMBS.....			..	09/25/2019.	Paydown.....		108,737	108,737	105,203	108,140	0	597	0	597	0	108,737	0	0	0	3,781	07/25/2037.	1FM.....
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		76,448	80,876	74,901	74,284	0	402	0	402	0	76,448	0	0	0	2,259	05/18/2035.	1FM.....
78397A AA 2	SCFET 191 A1 - ABS.....			..	09/20/2019.	Paydown.....		1,889,004	1,889,004	1,888,943	0	0	61	0	61	0	1,889,004	0	0	0	23,925	03/20/2023.	1FE.....
784012 AA 4	SCFET 172 A - ABS.....			..	09/20/2019.	Paydown.....		101,099	101,099	101,083	101,080	0	19	0	19	0	101,099	0	0	0	2,254	12/20/2023.	1FE.....
78403D AG 5	SBATOW 141 1C - ABS.....			..	09/23/2019.	Paydown.....		11,500,000	11,500,000	11,489,085	11,493,702	0	6,298	0	6,298	0	11,500,000	0	0	0	249,027	10/17/2044.	1FE.....
78410T AA 4	SCFET 171 A - ABS.....			..	09/20/2019.	Paydown.....		232,212	232,212	232,163	232,183	0	30	0	30	0	232,212	0	0	0	5,988	01/20/2023.	1FE.....
78445M AB 6	SLMA 10A 2A - ABS.....			..	09/16/2019.	Paydown.....		280,875	280,875	280,875	280,875	0	0	0	0	0	280,875	0	0	0	10,449	05/16/2044.	1FE.....
78447R AD 9	SLMA 13A B - ABS.....			..	09/16/2019.	Paydown.....		1,761,376	1,761,376	1,674,758	1,759,721	0	1,654	0	1,654	0	1,761,376	0	0	0	31,710	03/15/2047.	1FE.....
78471D AA 5	SCLP 161 A - ABS.....			..	09/25/2019.	Paydown.....		103,040	103,040	103,029	103,033	0	7	0	7	0	103,040	0	0	0	2,239	08/25/2025.	1FE.....

SCHEDULE D - PART 4

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

QE05.15

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchang e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporar y Impairme nt Recogniz ed	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchang e Change in B./A.C. V.							
78471F AA 0	SCLP 163 A - ABS.....			C	09/25/2019.	Paydown.....		110,391	110,391	110,388	110,390	0	1	0	1	0	110,391	0	0	0	2,242	12/26/2025.	1FE.....
80306A AA 8	SAPA 181 A - ABS.....			C	09/15/2019.	Paydown.....		205,911	205,911	207,033	162,282	0	(1,129)	0	(1,129)	0	205,911	0	0	0	4,769	12/15/2040.	1FE.....
81378E AA 1	SABR 07BR4 A2A - RMBS.....			C	09/25/2019.	Paydown.....		17,228	17,228	11,068	10,478	0	77	0	77	0	17,228	0	0	0	287	05/26/2037.	1FM.....
81441N AC 0	SNMLT 062 A3 - RMBS.....			..	09/01/2019.	Paydown.....		343,720	343,720	345,869	344,602	0	(882)	0	(882)	0	343,720	0	0	0	14,464	10/25/2036.	1FM.....
81788Y AA 1	767-3-25285 TR / 767-3-25392TR SER 2016-.....			..	09/05/2019.	Paydown.....		68,614	68,614	68,614	68,614	0	0	0	0	0	68,614	0	0	0	2,401	10/05/2022.	2FE.....
82652K AA 2	SRFC 171 A - ABS.....			..	09/20/2019.	Paydown.....		230,376	230,376	229,692	229,753	0	623	0	623	0	230,376	0	0	0	4,460	03/20/2034.	1FE.....
82671A AA 1	SIGNET UK FINANCE PLC.....			C	09/10/2019.	VARIOUS.....		415,519	450,000	401,625	394,875	7,016	5,313	0	12,329	0	407,204	0	8,315	8,315	15,969	06/15/2024.	3FE.....
83149U AC 5	SLMA 11B A3 - ABS.....			..	09/16/2019.	Paydown.....		913,427	913,427	884,883	913,168	0	259	0	259	0	913,427	0	0	0	28,908	06/16/2042.	1FE.....
83404J AA 4	SCLP 173 A - ABS.....			..	09/25/2019.	Paydown.....		111,551	111,551	110,987	111,080	0	470	0	470	0	111,551	0	0	0	2,050	05/26/2026.	1FE.....
83405A AA 2	SCLP 171 A - ABS.....			..	09/25/2019.	Paydown.....		151,754	151,754	151,741	151,745	0	8	0	8	0	151,754	0	0	0	3,302	01/26/2026.	1FE.....
83405Q AA 7	SCLP 176 A1 - ABS.....			..	09/01/2019.	Paydown.....		326,428	326,428	326,303	326,363	0	66	0	66	0	326,428	0	0	0	3,225	11/25/2026.	1FE.....
83405R AA 5	SCLP 181 A1 - ABS.....			..	09/25/2019.	Paydown.....		513,735	513,735	513,701	513,715	0	20	0	20	0	513,735	0	0	0	8,443	02/25/2027.	1FE.....
83546D AF 5	SONIC 181 A2 - ABS.....			..	09/20/2019.	Paydown.....		3,750	3,750	3,750	3,704	46	(0)	0	46	0	3,750	0	0	0	101	02/20/2048.	2FE.....
83611M HM 3	SVHE 05B M2 - RMBS.....			C	09/01/2019.	Paydown.....		32,108	39,527	0	11,010	0	3,291	0	3,291	0	32,108	0	0	0	1,621	05/25/2035.	1FM.....
84861C AA 3	SPMF 144 A1 - ABS.....			..	09/20/2019.	Paydown.....		1,893,467	1,893,467	1,889,981	1,889,969	0	3,498	0	3,498	0	1,893,467	0	0	0	49,714	01/20/2045.	1FE.....
84861C AC 9	SPMF 171 A - ABS.....			..	09/20/2019.	Paydown.....		4,062,778	3,966,007	3,986,844	3,988,933	0	73,845	0	73,845	0	4,062,778	0	0	0	129,814	12/20/2047.	1FE.....
85172N AA 0	SLFT 16A A - ABS.....			..	09/15/2019.	Paydown.....		2,116,036	2,116,036	2,115,710	2,115,966	0	70	0	70	0	2,116,036	0	0	0	40,671	11/15/2029.	1FE.....
85208H AA 1	SPRTE 171 A - ABS.....			C	09/15/2019.	Paydown.....		31,742	31,742	31,623	31,636	0	105	0	105	0	31,742	0	0	0	942	12/15/2037.	1FE.....
85208N AA 8	SPRNTS 161 A1 - ABS.....			..	09/20/2019.	Paydown.....		312,500	312,500	312,495	312,497	0	3	0	3	0	312,500	0	0	0	7,819	03/20/2023.	2FE.....
86212V AA 2	STR 161 A1 - ABS.....			..	09/20/2019.	Paydown.....		9,648	9,648	9,648	9,644	0	4	0	4	0	9,648	0	0	0	255	10/22/2046.	1FE.....
86212V AD 6	STR 181 A1 - ABS.....			..	09/20/2019.	Paydown.....		15,496	15,496	15,492	15,492	0	4	0	4	0	15,496	0	0	0	409	10/20/2048.	1FE.....
86212V AE 4	STR 181 A2 - ABS.....			..	09/20/2019.	Paydown.....		16,787	16,787	16,781	16,781	0	6	0	6	0	16,787	0	0	0	480	10/20/2048.	1FE.....
863579 C3 0	SARM 0521 6A3 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		94,754	94,766	83,198	82,744	0	1,649	0	1,649	0	94,754	0	0	0	2,357	11/25/2035.	1FM.....
863579 UL 0	SARM 0515 1A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		20,577	19,754	15,773	13,623	0	325	0	325	0	20,577	0	0	0	604	07/25/2035.	1FM.....
863579 UU 0	SARM 0515 4A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		42,397	42,429	37,403	35,610	0	693	0	693	0	42,397	0	0	0	1,233	07/25/2035.	1FM.....
863579 VW 5	SARM 0517 5A2 - CMO/RMBS.....			..	09/25/2019.	Paydown.....		34,321	34,322	16,082	21,899	0	805	0	805	0	34,321	0	0	0	563	08/25/2035.	1FM.....
863579 XR 4	SARM 0518 8A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		152,318	153,055	138,995	138,059	0	2,071	0	2,071	0	152,318	0	0	0	4,620	09/25/2035.	1FM.....
863579 ZL 5	SARM 0520 3A3 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		74,220	64,775	55,026	54,405	0	1,060	0	1,060	0	74,220	0	0	0	1,929	10/25/2035.	1FM.....
863587 AE 1	SAIL 063 A5 - RMBS.....			..	09/25/2019.	Paydown.....		111,801	111,801	90,531	102,740	0	9,061	0	9,061	0	111,801	0	0	0	1,811	06/25/2036.	1FM.....
86358R DX 2	SASC 01SB1 A5 - RMBS.....			..	09/01/2019.	Paydown.....		3,984	3,984	3,732	3,756	0	256	27	229	0	3,984	0	0	0	90	08/25/2031.	1FM.....
86359A MG 5	SASC 03AL1 APO - RMBS.....			..	09/01/2019.	Paydown.....		13,521	13,521	9,523	(1,418)	0	291	0	291	0	13,521	0	0	0	0	04/25/2031.	3FE.....
86359A WT 6	SASC 03AL2 APO - RMBS.....			..	09/01/2019.	Paydown.....		23,736	23,736	18,453	1,204	0	306	0	306	0	23,736	0	0	0	0	01/25/2031.	5GL.....
86359B YF 2	SARM 0410 4A - CMO/RMBS.....			..	08/01/2019.	Paydown.....		559,193	559,193	561,453	560,749	0	(1,556)	0	(1,556)	0	559,193	0	0	0	14,785	08/25/2034.	1FM.....
86934N AA 7	SCML 18SBC7 A - CMBS.....			..	09/01/2019.	Paydown.....		135,023	135,023	135,017	135,527	0	(504)	0	(504)	0	135,023	0	0	0	4,235	05/25/2039.	1FE.....
87159Q BE 7	SYMP 14R A3R - CDO.....			..	08/01/2019.	Paydown.....		108,094	108,094	108,094	108,084	0	11	0	11	0	108,094	0	0	0	2,416	07/14/2026.	1FE.....
87244B AA 6	TGIF 171 A2 - ABS.....			..	08/01/2019.	Paydown.....		20,000	20,000	19,949	19,959	0	41	0	41	0	20,000	0	0	0	930	04/30/2047.	3FE.....
87266X AA 1	TRTX 18FL1 A - CMBS.....			C	09/01/2019.	Paydown.....		1,014,734	1,014,734	1,014,734	1,014,945	0	(211)	0	(211)	0	1,014,734	0	0	0	20,134	02/15/2035.	1FE.....
87266X AC 7	TRTX 18FL1 AS - CMBS.....			C	08/16/2019.	Paydown.....		2,500,000	2,500,000	2,500,000	2,500,686	0	(686)	0	(686)	0	2,500,000	0	0	0	57,040	02/15/2035.	1FE.....

SCHEDULE D - PART 4

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

QE05.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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- Temporari y Impairme nt Recogniz ed	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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
87266X AE 3	TRTX 18FL1 B - CMBS.....		C	08/16/2019.	Paydown.....		1,000,000	1,000,000	1,000,000	1,000,338	0	(338)	0	(338)	0	1,000,000	0	0	0	25,169	02/15/2035.	1FE.....
87342R AB 0	BELL 161 A22 - ABS.....		..	08/25/2019.	Paydown.....		3,750	3,750	3,826	3,781	45	(77)	0	(31)	0	3,750	0	0	0	123	05/25/2046.	2FE.....
87342R AC 8	BELL 161 A23 - ABS.....		..	08/25/2019.	Paydown.....		5,500	5,500	5,500	5,500	0	0	0	0	0	5,500	0	0	0	205	05/25/2046.	2FE.....
87342R AF 1	TACO BELL FUNDING LLC - SERIES 2018-1		..	08/25/2019.	Paydown.....		5,000	5,000	5,000	5,000	0	(0)	0	0	0	5,000	0	0	0	170	11/25/2048.	1FE.....
874074 AA 5	TAL 171 A - ABS.....		..	09/20/2019.	Paydown.....		50,947	50,947	51,565	51,462	0	(515)	0	(515)	0	50,947	0	0	0	1,531	04/21/2042.	1FE.....
87407P AA 8	TAL 131 A - ABS.....		C	09/20/2019.	Paydown.....		97,500	97,500	97,419	97,464	0	36	0	36	0	97,500	0	0	0	1,839	02/22/2038.	1FE.....
87407P AE 0	TAL 132 A - ABS.....		C	09/20/2019.	Paydown.....		75,000	75,000	74,035	74,325	0	675	0	675	0	75,000	0	0	0	1,775	11/22/2038.	1FE.....
87407P AP 5	TAL 142 A2 - ABS.....		C	09/20/2019.	Paydown.....		24,292	24,292	24,243	24,254	0	38	0	38	0	24,292	0	0	0	539	05/20/2039.	1FE.....
87407P AR 1	TAL 143 A - ABS.....		C	09/20/2019.	Paydown.....		78,000	78,000	77,942	77,956	0	44	0	44	0	78,000	0	0	0	1,700	11/21/2039.	1FE.....
881561 GQ 1	TMTS 0415AL A1 - RMBS.....		..	09/01/2019.	Paydown.....		532,099	532,099	522,122	494,397	37,702	301	0	38,002	0	532,099	0	0	0	16,766	07/25/2034.	1FM.....
88156E AB 2	TMTS 0617HE AB1 - RMBS.....		..	09/25/2019.	Paydown.....		78,736	78,712	67,187	71,353	0	1,947	0	1,947	0	78,736	0	0	0	1,296	01/25/2038.	1FM.....
88315F AA 9	TMCL 171 A - ABS.....		C	09/20/2019.	Paydown.....		23,050	23,050	23,144	23,132	0	(82)	0	(82)	0	23,050	0	0	0	573	05/20/2042.	1FE.....
885220 KW 2	TMST 062 A2B - CMO/RMBS.....		C	09/25/2019.	Paydown.....		73,350	73,350	71,722	71,712	0	1,638	0	1,638	0	73,350	0	0	0	2,194	04/25/2036.	1FM.....
886065 AA 9	TBOLT 18A A - ABS.....		C	09/15/2019.	Paydown.....		17,857	17,857	17,857	17,857	0	0	0	0	0	17,857	0	0	0	494	09/15/2038.	1FE.....
89412R AB 1	TRAP 5 A1B - CDO.....		..	08/01/2019.	Paydown.....		793,529	793,529	640,775	575,832	0	217,697	0	217,697	0	793,529	0	0	0	28,252	07/15/2034.	1FE.....
89656F AA 4	TRL 121 A1 - ABS.....		..	09/15/2019.	Paydown.....		835,344	835,345	818,919	821,620	0	13,724	0	13,724	0	835,344	0	0	0	12,859	01/15/2043.	1FE.....
89657B AA 2	TRL 191 A1 - ABS.....		..	09/17/2019.	Paydown.....		21,351	21,351	21,341	0	0	11	0	11	0	21,351	0	0	0	266	04/17/2049.	1FE.....
89679H AA 3	TCF 171 A - ABS.....		..	09/20/2019.	Paydown.....		62,714	62,714	62,658	62,662	0	51	0	51	0	62,714	0	0	0	1,472	06/20/2042.	1FE.....
89690E AF 4	TRMF 171 A1 - ABS.....		..	09/15/2019.	Paydown.....		335,183	335,183	331,387	166,135	0	3,263	0	3,263	0	335,183	0	0	0	6,048	08/15/2047.	1FE.....
898203 AA 2	TFINS 172 A1 - CDO.....		C	09/20/2019.	Paydown.....		138,900	138,900	136,122	136,523	0	2,377	0	2,377	0	138,900	0	0	0	4,363	09/20/2039.	1FE.....
898203 AB 0	TFINS 172 A2 - CDO.....		C	09/20/2019.	Paydown.....		83,340	83,340	81,673	81,718	0	1,622	0	1,622	0	83,340	0	0	0	2,212	09/20/2039.	1FE.....
89820U AB 0	TFINS 181 A2 - CDO.....		C	09/30/2019.	Paydown.....		79,586	79,586	78,790	78,873	0	713	0	713	0	79,586	0	0	0	2,841	03/30/2039.	1FE.....
89821J AA 6	TRUPS-191-A1 - CDO.....		C	08/02/2019.	Paydown.....		501,318	501,318	501,318	0	0	0	0	0	0	501,318	0	0	0	9,511	02/02/2039.	1FE.....
90352W AA 2	STEAM 181 A1 - ABS.....		..	09/25/2019.	Paydown.....		96,748	96,748	96,748	100,159	0	0	0	0	0	96,748	0	0	0	2,441	04/27/2048.	1FE.....
909319 AA 3	UNITED AIRLINES INC - ABS.....		..	09/01/2019.	Paydown.....		24,920	24,920	24,920	24,920	0	0	0	0	0	24,920	0	0	0	1,072	02/15/2027.	1FE.....
92211M AC 7	VDC 181 A2 - ABS.....		..	09/15/2019.	Paydown.....		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	102	02/16/2043.	1FE.....
92257A AB 0	VCC 181 A - RMBS.....		..	09/01/2019.	Paydown.....		373,730	373,730	373,603	374,484	0	(754)	0	(754)	0	373,730	0	0	0	8,940	04/27/2048.	1FE.....
92257C AA 8	VCC 191 A - CMBS.....		..	09/01/2019.	Paydown.....		142,259	142,259	142,227	0	0	33	0	33	0	142,259	0	0	0	2,545	03/25/2049.	1FE.....
92535V AA 0	VBTOW 162 A - ABS.....		..	09/15/2019.	Paydown.....		2,813	2,813	2,813	2,813	0	0	0	0	0	2,813	0	0	0	97	10/15/2046.	2FE.....
92922F 3N 6	WAMU 05AR12 1A8 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		63,400	63,400	60,131	60,479	0	435	0	435	0	63,400	0	0	0	1,664	10/25/2035.	1FM.....
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS.....		..	09/01/2019.	Paydown.....		20,481	20,481	13,724	14,486	0	458	0	458	0	20,481	0	0	0	481	01/25/2046.	1FM.....
92935V AE 8	WFRBS 11C3 A3 - CMBS.....		..	09/01/2019.	Paydown.....		183,013	183,013	184,498	183,154	0	(141)	0	(141)	0	183,013	0	0	0	4,820	03/15/2044.	1FM.....
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		153,052	156,319	121,086	115,660	0	2,931	0	2,931	0	153,052	0	0	0	4,411	05/25/2037.	1FM.....
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		32,432	32,910	31,164	31,433	0	(164)	0	(164)	0	32,432	0	0	0	859	04/25/2037.	1FM.....
933636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		13,865	14,145	12,604	12,731	0	196	0	196	0	13,865	0	0	0	385	11/25/2036.	1FM.....
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		28,076	26,904	25,432	25,655	0	79	0	79	0	28,076	0	0	0	704	10/25/2036.	1FM.....
93364F AC 5	WAMU 07HY7 2A1 - CMO/RMBS.....		..	09/01/2019.	Paydown.....		138,715	150,338	128,406	124,780	0	1,459	0	1,459	0	138,715	0	0	0	3,213	07/25/2037.	1FM.....
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS.....		..	09/25/2019.	Paydown.....		10,010	12,057	0	4,385	0	406	0	406	0	10,010	0	0	0	238	07/25/2036.	1FM.....

SCHEDULE D - PART 4

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

QE05.17

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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)
94353W AA 3	WAAV 171 A - ABS.....			..	09/15/2019.	Paydown.....		55,819	55,819	55,819	55,819	0	0	0	0	0	55,819	0	0	0	1,430	11/15/2042.	1FE.....
94945P AA 3	WLKRG 17A A - ABS.....			..	09/15/2019.	Paydown.....		344,215	344,215	343,874	343,914	0	300	0	300	0	344,215	0	0	0	6,407	06/15/2033.	1FE.....
949773 AF 2	WFMBS 076 A6 - CMO/RMBS.....			..	09/26/2019.	Paydown.....		677,835	693,883	724,751	689,546	12,991	(32,028)	0	(19,037)	0	677,835	0	0	0	30,461	05/25/2037.	4FM.....
94982A AA 0	WFMBS 04Y 1A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		2,430	2,430	2,457	2,461	0	(31)	0	(31)	0	2,430	0	0	0	83	11/25/2034.	1FM.....
94983G AA 6	WFMBS 06AR3 A1 - CMO/RMBS.....			..	09/01/2019.	Paydown.....		36,185	36,347	8,418	30,257	0	1,087	0	1,087	0	36,185	0	0	0	1,344	03/25/2036.	1FM.....
95058X AC 2	WEN 151 A23 - ABS.....			..	09/15/2019.	Paydown.....		3,125	3,125	3,029	3,047	0	78	0	78	0	3,125	0	0	0	105	06/15/2045.	2FE.....
95058X AE 8	WEN 181 A22 - ABS.....			..	09/15/2019.	Paydown.....		5,000	5,000	4,781	4,787	0	213	0	213	0	5,000	0	0	0	146	03/16/2048.	2FE.....
95058X AG 3	WEN 191 A21 - ABS.....			..	09/15/2019.	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	21	06/15/2049.	2FE.....
95168Q AR 1	WSTC 131R 2BR - CDO.....			..	08/07/2019.	Paydown.....		444,213	444,213	444,213	443,714	0	499	0	499	0	444,213	0	0	0	11,304	11/07/2025.	1FE.....
95168W AR 8	WSTC 142R ABR - CDO.....			..	07/16/2019.	Paydown.....		479,822	479,822	479,822	479,820	0	1	0	1	0	479,822	0	0	0	9,803	01/16/2027.	1FE.....
96033D AA 8	WESTR 171 A - ABS.....			..	09/01/2019.	Paydown.....		182,496	182,496	181,872	181,945	0	551	0	551	0	182,496	0	0	0	3,709	12/20/2030.	1FE.....
96033L AA 0	WESTR 152 A - ABS.....			..	09/01/2019.	Paydown.....		353,061	353,061	352,592	353,062	0	(1)	0	(1)	0	353,061	0	0	0	7,582	07/20/2028.	1FE.....
96033W AA 6	WESTR 181 A - ABS.....			..	09/01/2019.	Paydown.....		125,116	125,116	124,896	124,895	0	221	0	221	0	125,116	0	0	0	2,822	12/20/2031.	1FE.....
96033W AB 4	WESTR 181 B - ABS.....			..	09/01/2019.	Paydown.....		187,674	187,674	186,735	186,839	0	834	0	834	0	187,674	0	0	0	4,484	12/20/2031.	1FE.....
97064E AA 6	WESTF 18A A - ABS.....			..	09/15/2019.	Paydown.....		37,637	37,637	37,635	37,635	0	1	0	1	0	37,637	0	0	0	1,326	09/15/2043.	1FE.....
974153 AA 6	WING 18A A2 - RMBS.....			..	09/05/2019.	Paydown.....		7,500	7,500	7,500	7,500	0	(0)	0	(0)	0	7,500	0	0	0	301	12/05/2048.	2FE.....
98944P AB 3	ZCAP 181 A - ABS.....			..	09/15/2019.	Paydown.....		45,000	45,000	44,333	44,355	0	645	0	645	0	45,000	0	0	0	1,382	10/15/2038.	1FE.....
G0620B AB 4	ATLSS 2014-1 A - ABS.....			..	09/15/2019.	Paydown.....		43,299	43,299	43,299	43,299	0	0	0	0	0	43,299	0	0	0	1,413	12/15/2039.	1FE.....
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A.....			..	09/15/2019.	Paydown.....		77,579	77,579	77,083	77,075	0	504	0	504	0	77,579	0	0	0	1,793	11/15/2037.	1FE.....
G7256K AB 0	PROP 2017-1 LTD - ABS.....			..	09/01/2019.	Paydown.....		65,094	65,094	65,055	64,960	0	134	0	134	0	65,094	0	0	0	2,203	03/01/2042.	1FE.....
G9011Y AA 4	TRAP 11 A1 - CDO.....			..	07/10/2019.	Paydown.....		103,276	103,276	97,725	0	0	5,551	0	5,551	0	103,276	0	0	0	1,570	10/10/2041.	1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							140,204,558	90,151,311	97,055,816	83,299,956	61,305	1,139,107	1,144	1,199,267	0	140,259,997	0	(61,769)	(61,769)	2,555,392	XXX	XXX
Bonds - Bank Loans																							
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....			..	09/30/2019.	Direct.....		717	717	703	0	0	1	0	1	0	717	0	0	0	39	04/15/2025.	3FE.....
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te.....			..	09/30/2019.	Direct.....		146	146	146	146	0	0	0	0	0	146	0	0	0	7	10/13/2025.	4FE.....
00448F AH 9	Achilles Acquisition LLC/Closing date Te.....			..	09/30/2019.	Direct.....		59	59	58	58	1	0	0	1	0	59	59	0	0	3	10/13/2025.	4FE.....
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....			..	09/30/2019.	Direct.....		2,151	2,151	2,108	2,111	0	6	0	6	0	2,151	0	0	0	110	05/11/2024.	3FE.....
01370# AA 4	Alcami Corporation/First Lien Term Loan.....			..	09/30/2019.	Direct.....		1,172	1,172	1,140	1,141	0	4	0	4	0	1,172	0	0	0	62	07/14/2025.	4FE.....
03765V AH 3	Term Loan B : Protection One.....			..	09/01/2019.	BARCLAYS CAPITAL INC FIXED INC.....		510,966	512,246	496,972	1,900,074	61,817	9,659	0	71,476	0	499,874	0	11,092	11,092	19,899	04/21/2022.	3FE.....
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....			..	09/30/2019.	Direct.....		1,921	1,921	1,882	0	0	3	0	3	0	1,921	0	0	0	107	02/06/2026.	4FE.....
050777 ZZ 7	Avetta, LLC/Second Amendment Tranche B T.....			..	09/30/2019.	Direct.....		1,355	1,355	1,330	0	0	2	0	2	0	1,355	0	0	0	39	04/10/2024.	3Z.....
05365@ AA 4	Avetta, LLC/Term Loan 4/18.....			..	09/30/2019.	Direct.....		1,752	1,752	1,807	381	0	(189)	0	(189)	0	1,028	0	724	724	(3,480)	04/10/2024.	3PL.....
055444 ZZ 9	Axiom Merger Sub Inc./Facility B Term Lo.....			..	09/30/2019.	Direct.....		1,172	1,172	1,130	0	0	3	0	3	0	1,172	0	0	0	25	04/08/2026.	3FE.....
05942# AA 4	Bambino CI Inc./Term Loan 10/17.....			..	09/30/2019.	Direct.....		3,306	3,306	3,225	3,234	0	12	0	12	0	3,306	0	0	0	199	10/17/2023.	3FE.....
059888 ZZ 3	BakeMark Holdings, Inc./Additional Term.....			..	09/30/2019.	Direct.....		1,107	1,107	1,085	1,087	0	3	0	3	0	1,107	0	0	0	64	08/14/2023.	3FE.....
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022.....			..	08/01/2019.	Direct.....		10,369	10,369	8,507	8,327	482	240	0	722	0	10,369	0	0	0	382	12/10/2022.	5FE.....
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....			..	09/30/2019.	Direct.....		524	524	515	0	0	1	0	1	0	524	0	0	0	18	01/02/2025.	5.....
105666 ZZ 7	Bragg Live Food Products LLC/Term Loan 3.....			..	09/30/2019.	Direct.....		4,072	4,072	3,943	0	0	15	0	15	0	4,072	0	0	0	189	03/11/2024.	2FE.....

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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)
121575 AJ 3	BURL TL B 1L USD.....		..	08/16/2019.	JP Morgan.....		802,000	800,000	796,000	796,554	0	347	0	347	0	796,900	0	5,100	5,100	22,490	11/17/2024.	3FE.....
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....		..	09/30/2019.	Direct.....		2,042	2,042	1,981	1,991	0	9	0	9	0	2,042	0	0	0	119	08/14/2023.	4PL.....
13119D AF 9	Term Loan B : Callaway Golf.....		..	09/30/2019.	Direct.....		32,500	32,500	31,850	31,850	0	56	0	56	0	32,500	0	0	0	1,143	01/04/2026.	3FE.....
14886M AM 3	Checkout Holdings.....		..	09/19/2019.	Direct.....		148	148	145	0	0	0	0	0	0	148	0	0	0	9	02/15/2023.	4PL.....
15670B AD 4	CENTURYLINK 5/17 TLA.....		..	09/30/2019.	Direct.....		11,963	11,963	11,948	0	0	2	0	2	0	11,963	0	0	0	178	06/20/2022.	3FE.....
16117L BS 7	Term Loan B : Charter Commns.....		..	09/30/2019.	Direct.....		3,024	3,024	2,979	2,493	0	5	0	5	0	3,024	0	0	0	100	04/14/2025.	2FE.....
16384Y AF 4	Term Loan B : Chemours.....		..	09/30/2019.	Direct.....		4,020	4,020	3,956	0	0	8	0	8	0	4,020	0	0	0	124	03/27/2025.	2FE.....
165333 ZZ 1	Chesapeake Research Review, LLC/Second A.....		..	07/09/2019.	Direct.....		155,504	155,504	152,783	0	0	2,728	0	2,728	0	155,504	0	0	0	4,699	11/07/2023.	3FE.....
165555 ZZ 9	Chesapeake Research Review, LLC/Term A L.....		..	08/01/2019.	Direct.....		1,166,398	1,166,398	1,153,541	1,156,287	0	10,501	0	10,501	0	1,166,398	0	0	0	52,137	11/07/2023.	3FE.....
184444 ZA 8	Clearwater Analytics, LLC/Third Amendmen.....		..	09/30/2019.	Direct.....		537	537	524	0	0	1	0	1	0	537	0	0	0	0	09/01/2022.	3Z.....
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1.....		..	09/30/2019.	Direct.....		3,125	3,125	3,082	3,084	0	6	0	6	0	3,125	0	0	0	182	09/01/2023.	3PL.....
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....		..	09/30/2019.	Direct.....		3,125	3,125	3,047	3,063	0	10	0	10	0	3,125	0	0	0	202	10/06/2023.	2PL.....
23582L AK 7	Delay Draw Term Loan : Dana Corp.....		..	08/30/2019.	Direct.....		546,222	546,222	543,586	0	0	201	0	201	0	546,222	0	0	0	11,492	11/16/2025.	2FE.....
23918Y AC 2	DAVITA INC.....		..	09/01/2019.	Direct.....		1,942,167	1,942,167	1,941,908	0	0	297	0	297	0	1,942,167	0	0	0	41,541	06/24/2021.	2FE.....
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021.....		..	07/23/2019.	Direct.....		216,087	216,087	215,277	215,352	0	1,199	0	1,199	0	216,087	0	0	0	5,193	09/07/2021.	2FE.....
24702N AZ 3	DELL TL B L+200 09/07/2023.....		..	09/19/2019.	Direct.....		986,872	985,000	986,231	986,000	0	(188)	0	(188)	0	985,817	0	1,055	1,055	31,713	09/07/2023.	2FE.....
25374L A* 9	Centric Brands Inc./First Lien Term Loan.....		..	09/30/2019.	Direct.....		7,813	7,813	7,478	7,485	0	52	0	52	0	7,813	0	0	0	515	10/30/2023.	4PL.....
255333 ZZ 2	Discovery Life Sciences, LLC/First Amend.....		..	09/30/2019.	Direct.....		139	139	134	0	0	1	0	1	0	139	0	0	0	8	03/30/2024.	3FE.....
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024.....		..	09/30/2019.	Direct.....		1,000	1,000	1,004	968	41	(1)	0	40	0	1,000	0	0	0	33	10/02/2024.	3FE.....
293444 ZZ 1	Entertainment Partners Canada ULC/Canadi.....		A	09/30/2019.	Direct.....		828	828	803	0	0	828	1	0	1	828	0	0	0	9	05/11/2026.	3FE.....
295111 ZZ 4	Goldcup 17308 AB/USD Term Loan 10/18.....		..	09/30/2019.	Direct.....		1,224	1,224	1,196	1,197	0	4	0	4	0	1,224	0	0	0	76	10/09/2024.	3FE.....
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....		..	09/27/2019.	Direct.....		1,676	1,676	1,634	1,635	5	6	0	11	0	1,676	0	0	0	93	08/21/2023.	3PL.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		..	09/27/2019.	Direct.....		222	222	222	222	0	0	0	0	0	222	0	0	0	14	08/21/2023.	3FE.....
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18.....		..	09/30/2019.	Direct.....		1,078	1,078	1,056	1,057	0	3	0	3	0	1,078	0	0	0	57	05/09/2024.	2PL.....
315555 ZZ 8	Ferraro Fine Foods Corp./Incremental Ter.....		..	09/30/2019.	Direct.....		82	82	81	81	0	0	0	0	0	82	0	0	0	5	05/09/2024.	2FE.....
315777 ZZ 8	Ferraro Fine Foods Corp./Second Amendmen.....		..	09/30/2019.	Direct.....		334	334	329	0	0	0	0	0	0	334	0	0	0	6	05/09/2024.	2FE.....
32007U BW 8	FDC TL 1L USD.....		..	08/01/2019.	Direct.....		887,644	887,644	860,480	0	0	32,263	0	32,263	0	887,644	0	0	0	22,005	07/10/2022.	3FE.....
34407J AE 6	FLYING FORTRESS TL B 1L L 175 10/30/2022.....		..	09/30/2019.	Direct.....		266,667	266,667	262,933	262,933	0	478	0	478	0	266,667	0	0	0	5,774	10/30/2022.	2FE.....
345999 ZZ 2	Foundation Risk Partners, Corp./Second A.....		..	09/30/2019.	Direct.....		2,120	2,120	2,058	0	0	4	0	4	0	2,120	0	0	0	25	11/10/2023.	ZZ.....
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa.....		..	09/30/2019.	Direct.....		855	855	833	836	0	3	0	3	0	855	0	0	0	52	11/10/2023.	3PL.....
35041@ AB 1	Foundation Risk Partners, Corp./First Am.....		..	09/30/2019.	Direct.....		915	915	897	450	0	2	0	2	0	915	0	0	0	42	11/10/2023.	3PL.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....		..	09/30/2019.	Direct.....		634	634	630	380	0	1	0	1	0	634	0	0	0	36	11/10/2023.	3PL.....
357777 ZZ 7	Frontline Technologies Intermediate Hold.....		..	09/30/2019.	Direct.....		114	114	114	0	0	0	0	0	0	114	0	0	0	1	09/18/2023.	3FE.....
35843# AA 1	FRIEDRICH HOLDINGS L+700 02/07/2023 MD.....		..	07/01/2019.	Adjustment.....		0	0	0	0	0	(3,412)	0	(3,412)	0	(3,412)	0	3,412	3,412	0	02/07/2023.	2PL.....
35921# AA 6	Frontline Technologies Intermediate Hold.....		..	09/30/2019.	Direct.....		3,403	3,403	3,263	2,455	0	19	0	19	0	3,403	0	0	0	116	09/18/2023.	3FE.....
360444 ZA 4	FWR Holding Corporation/New Delayed Draw.....		..	08/19/2019.	Direct.....		110,058	110,058	110,058	0	0	0	0	0	0	110,058	0	0	0	0	08/21/2023.	4Z.....
360660 ZZ 0	FWR Holding Corporation/Delayed Draw Ter.....		..	09/27/2019.	Direct.....		206	206	206	0	0	0	0	0	0	206	0	0	0	9	08/21/2023.	3FE.....
360888 ZZ 7	FWR Holding Corporation/Delayed Draw Ter.....		..	09/27/2019.	Direct.....		347	347	347	0	0	0	0	0	0	347	0	0	0	27	08/21/2023.	3FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r r e i g n	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)
36198M AD 9	Term Loan A : Gaming & Leisure.....			..	08/29/2019.	Direct.....		273,732	273,732	271,086	0	0	958	0	958	0	273,732	0	0	0	5,506	04/28/2021.	2FE.....
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18.....			..	09/01/2019.	Direct.....		3,125	3,125	3,036	2,987	0	10	0	10	0	3,125	0	0	0	212	01/25/2024.	3PL.....
40406# AD 4	HAI Acquisition Corporation/Term Loan 10.....			..	09/30/2019.	Direct.....		3,125	3,125	3,046	3,054	0	13	0	13	0	3,125	0	0	0	198	11/01/2024.	2PL.....
415333 ZZ 9	Harvey Tool Company, LLC/Delayed Term Lo.....			..	09/30/2019.	Direct.....		614	614	614	0	0	0	0	0	0	614	0	0	0	34	10/11/2024.	3FE.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....			..	09/30/2019.	Direct.....		2,467	2,467	2,417	2,423	0	6	0	6	0	2,467	0	0	0	137	10/11/2024.	3PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....			..	09/30/2019.	Direct.....		1,945	1,945	1,906	1,910	0	6	0	6	0	1,945	0	0	0	108	10/31/2023.	3PL.....
43289D AE 3	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			..	08/01/2019.	Adjustment.....		1,829,086	1,824,525	1,798,847	0	0	395	0	395	0	1,801,545	0	27,541	27,541	12,518	10/25/2023.	2FE.....
43289D AE 3	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			..	08/01/2019.	Adjustment.....		(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.....
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**.....			..	07/01/2019.	Adjustment.....		0	0	0	0	0	2,081	0	2,081	0	0	0	0	0	28,502	06/21/2026.	2FE.....
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc.....			..	09/30/2019.	Direct.....		430	430	423	421	2	1	0	3	0	430	0	0	0	22	08/26/2022.	3FE.....
455111 ZZ 0	Implus Footcare, LLC/Initial Term Loan 0.....			..	09/30/2019.	Direct.....		735	735	733	0	0	0	0	0	0	735	0	0	0	40	04/30/2024.	3FE.....
455333 ZZ 0	Implus Footcare, LLC/Spenco Incremental.....			..	09/30/2019.	Direct.....		114	114	114	0	0	0	0	0	0	114	0	0	0	6	04/30/2024.	3FE.....
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie.....			..	09/30/2019.	Direct.....		2,997	2,997	2,847	0	0	14	0	14	0	2,997	0	0	0	95	05/01/2024.	4FE.....
461444 ZZ 7	IntraPac Canada Corporation/Canadian Ter.....			..	09/30/2019.	Direct.....		629	629	615	0	0	1	0	1	0	629	0	0	0	24	01/11/2026.	3FE.....
461666 ZZ 5	IntraPac International LLC/U.S. Term Loa.....			..	09/30/2019.	Direct.....		1,234	1,234	1,206	0	0	3	0	3	0	1,234	0	0	0	48	01/11/2026.	3FE.....
463555 ZZ 8	IRI Holdings, Inc./Term Loan 11/18.....			..	09/30/2019.	Direct.....		1,563	1,563	1,547	1,545	2	2	0	4	0	1,563	0	0	0	74	12/01/2025.	4FE.....
480150 ZZ 7	Key Surgical LLC/Incremental Term Loan 1.....			..	09/30/2019.	Direct.....		354	354	348	348	0	1	0	1	0	354	0	0	0	20	06/01/2023.	2FE.....
482666 ZA 5	K2 Insurance Services, LLC/Term Loan 7/1.....			..	09/30/2019.	Direct.....		4,028	4,028	3,921	0	0	5	0	5	0	4,028	0	0	0	73	07/01/2024.	3Z.....
488555 ZA 4	Kene Acquisition, Inc./Term Loan 8/19.....			..	09/30/2019.	Direct.....		1,027	1,027	1,001	0	0	1	0	1	0	1,027	0	0	0	0	08/10/2026.	3Z.....
493288 ZA 5	Key Surgical LLC/Fourth Amendment Increm.....			..	09/30/2019.	Direct.....		160	160	155	0	0	0	0	0	0	160	0	0	0	1	06/01/2023.	1Z.....
51783Q AP 3	LVSC.....			..	07/31/2019.	Direct.....		1,187,054	1,187,054	1,152,483	969,603	0	31,278	0	31,278	0	1,187,054	0	0	0	25,296	03/27/2025.	2FE.....
553444 ZZ 6	Mac Lean-Fogg Company/Term Loan 12/18.....			..	09/30/2019.	Direct.....		1,400	1,400	1,385	1,385	0	2	0	2	0	1,400	0	0	0	51	12/22/2025.	3FE.....
553777 ZZ 9	Mac Lean-Fogg Company/Delayed Draw Term.....			..	09/30/2019.	Direct.....		98	98	98	0	0	0	0	0	0	98	0	0	0	2	12/22/2025.	3FE.....
57810J AC 2	Amynta Agency Borrower Inc./Incremental.....			..	09/30/2019.	Direct.....		789	789	789	766	23	0	0	23	0	789	0	0	0	41	02/28/2025.	4FE.....
59511F AB 0	MICRON TECHNOLOGY INC TL B.....			..	08/01/2019.	Direct.....		2,041,955	2,041,955	2,032,266	0	0	9,664	0	9,664	0	2,041,955	0	0	0	52,364	04/26/2022.	4FE.....
600343 ZZ 3	Ministry Brands, LLC/Delayed Draw Term L.....			..	09/30/2019.	Direct.....		44	44	44	30	0	0	0	0	0	44	0	0	0	13	12/02/2022.	3FE.....
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L.....			..	09/30/2019.	Direct.....		2,023	2,023	2,023	1,943	58	4	0	63	0	2,023	0	0	0	89	12/02/2022.	3PL.....
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo.....			..	09/30/2019.	Direct.....		227	227	224	224	0	0	0	1	0	227	0	0	0	10	12/02/2022.	3FE.....
61506U AB 0	Montreign Resort Casino.....			..	09/30/2019.	Direct.....		6,792	6,792	6,007	3,631	0	101	0	101	0	6,792	0	0	0	380	01/24/2023.	5FE.....
62929# AA 2	ACA Compliance Group/Term Loan 1/18.....			..	09/30/2019.	Direct.....		2,409	2,409	2,340	2,349	0	11	0	11	0	2,409	0	0	0	157	02/09/2024.	4PL.....
62929# AB 0	ACA Compliance Group/Delayed Draw Term L.....			..	09/30/2019.	Direct.....		668	668	660	659	1	6	0	7	0	668	0	0	0	43	02/09/2024.	4PL.....
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18.....			C	09/30/2019.	Direct.....		3,060	3,060	2,999	1,506	0	7	0	7	0	3,060	0	0	0	109	05/11/2024.	3PL.....
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te.....			C	09/30/2019.	Direct.....		1,569	1,569	1,553	780	0	2	0	2	0	1,569	0	0	0	56	05/11/2024.	3PL.....
639777 ZA 2	Nelipak Holding Company/USD Term Loan 7/.....			..	09/30/2019.	Direct.....		1,048	1,048	1,027	0	0	1	0	1	0	1,048	0	0	0	18	07/02/2026.	3Z.....
650555 ZZ 1	NMC Skincare Intermediate Holdings II, L.....			..	09/30/2019.	Direct.....		34	34	33	0	0	0	0	0	0	34	0	0	0	2	10/31/2024.	2FE.....
650777 ZZ 1	NMC Skincare Intermediate Holdings II, L.....			..	09/30/2019.	Direct.....		488	488	476	476	0	1	0	1	0	488	0	0	0	26	10/31/2024.	2FE.....
660777 ZZ 9	NSM Insurance Group, LLC/First Amendment.....			..	09/30/2019.	Direct.....		550	550	539	270	0	1	0	1	0	550	0	0	0	21	05/11/2024.	2FE.....
660999 ZZ 9	NSM Insurance Group, LLC/Second Amendmen.....			..	09/30/2019.	Direct.....		383	383	375	0	0	1	0	1	0	383	0	0	0	13	05/11/2024.	2FE.....

SCHEDULE D - PART 4

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

QE05.20

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	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- Temporari y Impairme nt Recogniz ed	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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
661222 ZZ 5	NSM Sub Holdings Corp./Delayed Draw Term.....			..	09/30/2019.	Direct.....		123	123	123	77	0	0	0	0	0	123	0	0	0	5	10/03/2022.	3FE.....
661333 ZZ 0	NSM Sub Holdings Corp./2019 Incremental.....			..	09/30/2019.	Direct.....		1,523	1,523	1,490	0	0	4	0	4	0	1,523	0	0	0	52	10/03/2022.	3FE.....
661555 ZZ 8	NSM Sub Holdings Corp./Incremental Term.....			..	09/30/2019.	Direct.....		289	289	285	285	0	1	0	1	0	289	0	0	0	17	10/03/2022.	3FE.....
69345Y AB 0	PFC ACQUISITION CORP.....			..	09/30/2019.	Direct.....		12,500	12,500	12,375	0	0	10	0	10	0	12,500	0	0	0	338	02/07/2026.	4FE.....
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li.....			..	09/30/2019.	Direct.....		910	910	901	904	0	3	0	3	0	910	0	0	0	53	01/27/2023.	3FE.....
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li.....			..	09/30/2019.	Direct.....		220	220	220	0	0	0	0	0	0	220	0	0	0	3	01/27/2023.	3Z.....
695222 ZA 0	PAKNK Netherlands Treasury B.V./2019 Inc.....			..	09/30/2019.	Direct.....		156	156	153	0	0	0	0	0	0	156	0	0	0	1	07/02/2026.	3Z.....
702444 ZZ 6	Pathway Vet Alliance LLC (fka Pathway Pa.....			..	09/30/2019.	Direct.....		2,774	2,774	2,725	2,725	0	6	0	6	0	2,774	0	0	0	151	12/20/2024.	3FE.....
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa.....			..	09/30/2019.	Direct.....		624	624	622	0	0	0	0	0	0	624	0	0	0	14	12/20/2024.	3FE.....
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD.....			..	08/01/2019.	Direct.....		5,641	5,641	5,641	5,638	0	1	0	1	0	5,641	0	0	0	295	07/31/2022.	3FE.....
704966 ZZ 6	PDI TA Holdings, Inc./First Lien Term Lo.....			..	09/30/2019.	Direct.....		9,333	9,333	9,323	0	0	1	0	1	0	9,333	0	0	0	252	10/24/2024.	3FE.....
705444 ZZ 3	Pegasus Global Enterprise Holdings, LLC/.....			..	09/30/2019.	Direct.....		1,380	1,380	1,344	0	0	2	0	2	0	1,380	0	0	0	38	05/29/2025.	2FE.....
71639# AA 4	PetIQ, LLC/Term Loan 01/18.....			..	08/01/2019.	Direct.....		1,567	1,567	1,535	1,539	0	4	0	4	0	1,567	0	0	0	71	07/08/2025.	2PL.....
745555 ZZ 8	Pyramid Management Advisors, LLC/Term Lo.....			..	09/30/2019.	Direct.....		1,245	1,245	1,245	1,244	0	0	0	0	0	1,245	0	0	0	8	07/15/2021.	2FE.....
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed.....			..	09/30/2019.	Direct.....		107	107	107	107	0	0	0	0	0	107	0	0	0	7	07/15/2021.	2FE.....
74966U AP 5	Term Loan B : Royalty Pharma.....			..	09/30/2019.	Direct.....		13,756	13,756	13,589	0	0	32	0	32	0	13,756	0	0	0	441	04/17/2023.	2FE.....
750222 ZZ 7	Revint Intermediate II, LLC (fka: Implem.....			..	09/01/2019.	Ares Capital Management.....		59,918	59,918	59,235	59,396	0	85	0	85	0	59,918	0	0	0	2,145	12/13/2023.	1FE.....
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19.....			..	09/30/2019.	Direct.....		1,069	1,069	1,050	0	0	1	0	1	0	1,069	0	0	0	12	03/29/2025.	3FE.....
750555 ZZ 0	Revint Intermediate II, LLC (fka: Implem.....			..	09/30/2019.	Direct.....		720	720	703	715	0	1	0	1	0	720	0	0	0	26	12/13/2023.	1FE.....
756888 ZA 4	Reddy Ice Holdings, Inc./Term Loan 7/19.....			..	09/30/2019.	Direct.....		3,948	3,948	3,822	0	0	5	0	5	0	3,948	0	0	0	0	07/01/2025.	3Z.....
760333 ZZ 0	Rialto Management Group, LLC/Term Loan 1.....			..	09/30/2019.	Direct.....		34,025	34,025	33,685	33,683	0	36	0	36	0	34,025	0	0	0	1,407	12/02/2024.	2FE.....
78249L AB 6	RUSSELL INVESTMENTS.....			..	09/30/2019.	Direct.....		5,789	5,789	5,672	0	0	14	0	14	0	5,789	0	0	0	218	04/14/2023.	3FE.....
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia.....			..	08/01/2019.	Direct.....		1,563	1,563	1,524	1,516	14	4	0	18	0	1,563	0	0	0	72	09/01/2023.	4FE.....
815333 ZZ 5	SOS Security Holdings, LLC/Delayed Draw.....			..	09/30/2019.	Direct.....		242	242	241	0	0	0	0	0	0	242	0	0	0	4	04/30/2025.	3Z.....
815888 ZZ 8	SOS Security Holdings, LLC/Term Loan 4/1.....			..	09/30/2019.	Direct.....		2,464	2,464	2,385	0	0	5	0	5	0	2,464	0	0	0	57	04/30/2025.	3FE.....
817555 ZZ 1	SFE Intermediate HoldCo LLC/Incremental.....			..	09/30/2019.	Direct.....		313	313	306	306	0	1	0	1	0	313	0	0	0	18	07/31/2024.	2FE.....
818333 ZZ 2	SecurAmerica, LLC/Delayed Draw Term Loan.....			..	09/30/2019.	Direct.....		54	54	54	0	0	0	0	0	0	54	0	0	0	3	12/21/2023.	2FE.....
818555 ZZ 0	SecurAmerica, LLC/Delayed Draw Term Loan.....			..	09/30/2019.	Direct.....		44	44	43	0	0	0	0	0	0	44	0	0	0	2	12/21/2023.	2FE.....
818999 ZZ 0	SecurAmerica, LLC/Term Loan 12/18.....			..	09/30/2019.	Direct.....		648	648	628	628	0	3	0	3	0	648	0	0	0	46	12/21/2023.	2FE.....
825555 ZA 6	Sigma Electric Manufacturing Corporation.....			..	09/30/2019.	Direct.....		694	694	687	0	0	0	0	0	0	694	0	0	0	0	10/31/2023.	3Z.....
841222 ZZ 8	Spectra Finance, LLC/Initial Term Loan 0.....			..	09/30/2019.	Direct.....		4,030	4,030	3,949	1,984	0	11	0	11	0	4,030	0	0	0	139	04/02/2024.	2FE.....
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18.....			..	09/30/2019.	Direct.....		1,081	1,081	1,065	1,063	3	2	0	6	0	1,081	0	0	0	34	04/13/2024.	3FE.....
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1.....			..	09/30/2019.	Direct.....		206	206	203	203	0	0	0	0	0	206	0	0	0	21	04/13/2024.	3FE.....
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen.....			..	09/30/2019.	Direct.....		74	74	73	0	0	0	0	0	0	74	0	0	0	1	04/13/2024.	4Z.....
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr.....			..	09/30/2019.	Direct.....		148	148	146	0	0	0	0	0	0	148	0	0	0	2	04/13/2024.	4Z.....
850555 ZZ 9	Sunshine Sub, LLC/Delayed Draw Term Loan.....			..	09/30/2019.	Direct.....		821	821	821	0	0	0	0	0	0	821	0	0	0	33	05/27/2024.	2FE.....
850777 ZZ 9	Sunshine Sub, LLC/Term Loan 5/18.....			..	09/30/2019.	Direct.....		1,397	1,397	1,369	1,371	0	5	0	5	0	1,397	0	0	0	68	05/27/2024.	2FE.....
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD.....			..	09/30/2019.	Direct.....		5,493	5,493	5,493	5,467	0	3	0	3	0	5,493	0	0	0	245	09/01/2022.	2FE.....
870222 ZZ 2	TerSera Therapeutics LLC/First Amendment.....			..	09/30/2019.	Direct.....		137	137	137	137	0	0	0	0	0	137	0	0	0	8	03/30/2023.	3FE.....

SCHEDULE D - PART 4

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

QE05.21

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			F o r e i g n	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- Temporar y Impairme nt Recogniz ed	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 e 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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
870999	ZZ	5	TerSera Therapeutics LLC/Third Amendment.....	..	09/30/2019.	Direct.....		51	51	50	0	0	0	0	0	0	51	0	0	0	2	03/30/2023.	3FE.....
875666	ZZ	5	TDG Group Holding Company/Term Loan 5/18.....	..	09/30/2019.	Direct.....		1,006	1,006	983	982	2	3	0	5	0	1,006	0	0	0	62	05/31/2024.	3FE.....
875888	ZZ	5	TDG Group Holding Company/Delayed Draw T.....	C	09/30/2019.	Direct.....		345	345	341	341	0	1	0	1	0	345	0	0	0	21	05/31/2024.	3FE.....
875999	ZZ	0	TDG Group Holding Company/Delayed Draw T.....	..	09/30/2019.	Direct.....		171	171	171	0	0	0	0	0	0	171	0	0	0	9	05/31/2024.	3FE.....
88084@	AB	8	TerSera Therapeutics LLC/First Amendment.....	..	09/30/2019.	Direct.....		137	137	135	135	0	0	0	0	0	137	0	0	0	8	03/30/2023.	3FE.....
88084@	AC	6	TerSera Therapeutics LLC/Second Amendmen.....	..	09/30/2019.	Direct.....		131	131	129	129	0	0	0	0	0	131	0	0	0	8	03/30/2023.	3FE.....
890555	ZZ	1	Touchstone Acquisition, Inc./Term Loan 1.....	..	09/30/2019.	Direct.....		1,244	1,244	1,213	1,214	0	3	0	3	0	1,244	0	0	0	68	11/17/2025.	3FE.....
893444	ZZ	5	TPG VIII Elf Purchaser, LLC/U.S. Term Lo.....	..	09/30/2019.	Direct.....		4,172	4,172	4,047	0	0	7	0	7	0	4,172	0	0	0	135	05/11/2026.	3FE.....
899444	ZZ	9	TU BidCo, Inc./Term Loan 9/18.....	..	09/25/2019.	Direct.....		382,083	382,083	374,442	374,633	0	7,485	0	7,485	0	382,083	0	0	0	18,587	10/02/2023.	1FE.....
903555	ZZ	6	Urology Management Associates, LLC/First.....	..	09/30/2019.	Direct.....		580	580	565	566	0	2	0	2	0	580	0	0	0	33	08/31/2024.	2FE.....
90385P	AC	4	The Ultimus Group Midco, LLC/First Lien.....	..	09/30/2019.	Direct.....		965	965	945	0	0	1	0	1	0	965	0	0	0	17	02/01/2026.	3FE.....
90385P	AD	2	The Ultimus Group Midco, LLC/First Lien.....	..	09/16/2019.	Direct.....		153,179	156,022	152,902	0	0	285	0	285	0	153,179	0	0	0	6,902	02/01/2026.	3FE.....
90932R	AE	4	Term Loan B : United Air Lines.....	..	09/30/2019.	Direct.....		4,061	4,061	3,998	0	0	9	0	9	0	4,061	0	0	0	121	03/29/2024.	2FE.....
91136E	AJ	4	United Rentals (North America) 10/18.....	..	09/30/2019.	Direct.....		2,351	2,351	2,296	0	0	41	0	41	0	2,351	0	0	0	65	10/31/2025.	2FE.....
91359H	AP	3	UNIVERSAL HEALTH SERVICES 1L TLB.....	..	09/30/2019.	Direct.....		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	32	10/26/2025.	2FE.....
91830@	AD	5	VLS Recovery Services, LLC/Term Loan 10/.....	..	08/01/2019.	Direct.....		2,434	2,434	2,372	2,381	0	6	0	6	0	2,434	0	0	0	88	10/17/2023.	4.....
91830@	AF	0	VLS Recovery Services, LLC/Delayed Draw.....	..	08/01/2019.	Direct.....		399	399	394	394	0	1	0	1	0	399	0	0	0	22	10/17/2023.	4.....
91839*	AA	4	VPROP Operating, LLC/New Loan 11/17.....	..	09/03/2019.	Direct.....		21,942	21,942	21,406	21,377	0	117	0	117	0	21,942	0	0	0	2,042	08/01/2021.	2FE.....
92645D	AE	9	VICTORY CAPITAL HOLDINGS, INC.....	..	09/20/2019.	Direct.....		51,545	51,545	51,030	0	0	21	0	21	0	51,545	0	0	0	13	06/07/2026.	3FE.....
92840@	AC	3	VistaPharm, Inc./Term B-1 Loans 10/17.....	C	09/30/2019.	Direct.....		1,736	1,736	1,701	1,709	0	7	0	7	0	1,736	0	0	0	99	12/21/2021.	2FE.....
928432	A*	4	Visual Edge Technology, Inc./Term Loan 0.....	..	09/30/2019.	Direct.....		2,259	2,259	2,213	2,207	0	6	0	6	0	2,259	0	0	0	137	08/31/2022.	3PL.....
928432	A@	2	Visual Edge Technology, Inc./Delayed Dra.....	..	09/30/2019.	Direct.....		2,500	2,500	2,458	2,450	0	6	0	6	0	2,500	0	0	0	162	08/31/2022.	3PL.....
98158#	AB	6	Worldwide Facilities LLC/Term Loan 4/18.....	..	09/05/2019.	Direct.....		180,605	180,605	178,799	178,892	0	1,746	0	1,746	0	180,605	0	0	0	11,683	04/26/2024.	3PL.....
98158#	AC	4	Worldwide Facilities LLC/Delayed Draw Te.....	..	09/05/2019.	Direct.....		63,981	63,981	63,955	63,955	0	27	0	27	0	63,981	0	0	0	4,199	04/26/2024.	3PL.....
983666	ZZ	4	XEBEC GLOBAL L+550 02/09/2024 MD.....	..	09/20/2019.	Direct.....		1,747,527	1,747,527	1,747,527	1,747,382	0	146	0	146	0	1,747,527	0	0	0	110,048	02/09/2024.	3FE.....
BL2967	88	5	SpareFoot, LLC/Incremental Term Loan 2/1.....	..	09/30/2019.	Direct.....		113	113	112	112	0	0	0	0	0	113	0	0	0	3	04/13/2024.	3FE.....
C9413P	AZ	6	BAUSCH HEALTH TL B 1L L 300 06/01/2025.....	C	09/30/2019.	Direct.....		19,845	19,845	19,796	0	0	4	0	4	0	19,845	0	0	0	170	06/01/2025.	3FE.....
L2968E	AB	8	ENDO INTL B 1L L+425 04/12/2024.....	C	09/30/2019.	Direct.....		3,000	3,000	2,985	2,835	151	2	0	153	0	3,000	0	0	0	152	04/12/2024.	4FE.....
N1603L	AD	9	BRIGBI TL B 1L USD.....	..	09/30/2019.	Direct.....		1,019	1,019	627	0	0	6	0	6	0	1,019	0	0	0	4	06/30/2024.	5FE.....
8299999.	Total - Bonds - Bank Loans.....							14,107,771	14,080,406	13,909,623	7,078,460	62,605	109,110	0	171,715	0	14,058,848	0	48,923	48,923	505,472	XXX	XXX
8399997.	Total - Bonds - Part 4.....							..193,619,428	143,520,896	151,424,721	130,200,170	123,911	1,136,222	1,144	1,258,988	0	..193,627,265	0	(14,167)	(14,167)	..4,386,588	XXX	XXX
8399999.	Total - Bonds.....							..193,619,428	143,520,896	151,424,721	130,200,170	123,911	1,136,222	1,144	1,258,988	0	..193,627,265	0	(14,167)	(14,167)	..4,386,588	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
29402T	2#	5	ENVEN ENERGY CORPORATION.....	..	08/01/2019.	Adjustment.....		0	0.00	0	0	0	0	0	0	0	0	0	0	0	13,260	XXX	P5V.....
55261F	60	9	M&T BANK CORP.....	..	08/30/2019.	Call @ 1000.00.....		6,000,000	6,000,000	6,018,780	5,999,880	18,900	0	0	18,900	0	6,018,780	0	(18,780)	(18,780)	302,813	XXX	P2FEL..
55261F	70	8	M&T BANK CORP.....	..	08/30/2019.	Call @ 1000.00.....		6,000,000	6,000,000	6,021,735	6,060,000	(38,265)	0	0	(38,265)	0	6,021,735	0	(21,735)	(21,735)	302,813	XXX	P2FEL..
693475	AM	7	PNC FINANCIAL SERVICES GROUP INC.....	..	09/01/2019.	Adjustment.....		..(4,000,000,000)	(4,000,000)	(4,000,000)	0	0	0	0	0	0	(4,000,000)	0	0	0	(16,167)	XXX	RP2FEV
693475	AM	7	PNC FINANCIAL SERVICES GROUP INC.....	..	09/01/2019.	Adjustment.....		0	0.00	0	0	0	0	0	0	0	0	0	0	0	97,000	XXX	P2FEV.

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			F o r e i g n	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- Temporari y Impairme nt Recogniz ed	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 Designa tion and Admini- strative Symbol/ Market Indicator (a)
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%.....			..	09/30/2019.	Direct.....	654.355	65,435	0.00	65,435	65,435	0	0	0	0	0	65,435	0	0	0	3,934	XXX	P2FEU.
949746 PM 7	WELLS FARGO & CO.....			..	09/16/2019.	Call @ 100.00.....	925,000.000	925,000	0.00	992,684	915,750	9,131	3	0	9,134	0	924,884	0	116	116	44,691	XXX	RP2FEV.
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							8,990,435	XXX	9,098,634	13,041,065	(10,234)	3	0	(10,231)	0	9,030,835	0	(40,399)	(40,399)	748,343	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....							8,990,435	XXX	9,098,634	13,041,065	(10,234)	3	0	(10,231)	0	9,030,835	0	(40,399)	(40,399)	748,343	XXX	XXX
8999999.	Total - Preferred Stocks.....							8,990,435	XXX	9,098,634	13,041,065	(10,234)	3	0	(10,231)	0	9,030,835	0	(40,399)	(40,399)	748,343	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
02005N 10 0	ALLY FINANCIAL ORD.....			..	07/29/2019.	SANDLER O'NEILL & PARTNERS, LP	17,500.000	588,089	XXX	280,448	396,550	(116,102)	0	0	(116,102)	0	280,448	0	307,641	307,641	5,950	XXX	L.....
001743 AE 3	AMMC 18 SUB.....			..	09/30/2019.	Distribution of Funds.....	0	512	XXX	0	0	0	0	0	0	0	512	0	0	0	0	XXX	V.....
001747 AE 4	AMMC 11 SN.....			..	09/30/2019.	Distribution of Funds.....	0	996	XXX	0	0	0	0	0	0	0	996	0	0	0	0	XXX	V.....
00175N AC 2	AMMC 15 SN.....			..	09/30/2019.	Distribution of Funds.....	0	37,783	XXX	0	0	0	0	0	0	0	37,783	0	0	0	0	XXX	V.....
00176K AC 7	AMMC 16 SN.....			..	09/30/2019.	Distribution of Funds.....	0	6,782	XXX	0	0	0	0	0	0	0	6,782	0	0	0	0	XXX	V.....
88606X 10 0	TBOLT 18A G.....			..	09/30/2019.	Distribution of Funds.....	0	92,855	XXX	0	0	0	0	0	0	0	92,855	0	0	0	0	XXX	V.....
037833 10 0	APPLE ORD.....			..	09/01/2019.	Adjustment.....	0	XXX	0	17,177,886	(11,227,317)	0	0	0	(11,227,317)	0	0	0	0	0	XXX	L.....	
30605H 10 8	FAIRWAY ENERGY 144A UNT.....			..	08/01/2019.	CORPORATE ACTION.....	1,543,685.000	0	XXX	15,437	15,437	0	0	0	0	0	15,437	0	(15,437)	(15,437)	0	XXX	V.....
48251W 10 4	KKR AND CO CL A ORD.....			..	07/12/2019.	VARIOUS.....	60,034.000	1,567,076	XXX	833,045	1,178,467	(345,422)	0	0	(345,422)	0	833,045	0	734,030	734,030	15,009	XXX	L.....
50181P 10 0	LCNB ORD.....			..	07/01/2019.	B.RILEY & CO., LLC.....	2,000.000	37,942	XXX	35,000	30,300	4,700	0	0	4,700	0	35,000	0	2,942	2,942	680	XXX	L.....
52472M 10 1	LEGACY HOUSING ORD.....			..	09/27/2019.	B.RILEY & CO., LLC.....	17,864.000	298,199	XXX	214,368	213,118	1,250	0	0	1,250	0	214,368	0	83,831	83,831	0	XXX	L.....
524901 10 5	LEGG MASON ORD.....			..	08/02/2019.	VARIOUS.....	68,600.000	2,621,076	XXX	2,002,276	1,749,986	252,290	0	0	252,290	0	2,002,276	0	618,800	618,800	74,088	XXX	L.....
59100U 10 8	META FINANCIAL GROUP ORD.....			..	09/27/2019.	SANDLER O'NEILL & PARTNERS, LP	31,693.000	1,054,774	XXX	657,001	614,527	42,473	0	0	42,473	0	657,001	0	397,774	397,774	4,754	XXX	L.....
66706L 10 1	NORTHSTAR REALTY EUROPE ORD.....			..	09/30/2019.	CORPORATE ACTION.....	141,708.000	2,410,141	XXX	1,657,300	2,060,434	(403,134)	0	0	(403,134)	0	1,657,300	0	752,841	752,841	63,769	XXX	L.....
69290R 10 4	PDVWIRELESS ORD.....			..	08/07/2019.	VARIOUS.....	36,083.000	1,717,314	XXX	721,660	1,349,143	(627,483)	0	0	(627,483)	0	721,660	0	995,654	995,654	0	XXX	L.....
70469L 10 0	PEAK RESORTS ORD.....			..	07/22/2019.	B.RILEY & CO., LLC.....	1,120,625.000	12,107,429	XXX	5,625,850	5,244,525	381,325	0	0	381,325	0	5,625,850	0	..6,481,579	6,481,579	156,888	XXX	L.....
76009N 10 0	RENT-A-CENTER ORD.....			..	07/02/2019.	VARIOUS.....	130,000.000	3,531,369	XXX	2,038,530	2,104,700	(66,170)	0	0	(66,170)	0	2,038,530	0	..1,492,839	1,492,839	0	XXX	L.....
92870X 30 9	VOLTARI ORD.....			..	09/24/2019.	CORPORATE ACTION.....	5,652.000	4,861	XXX	2,543	3,118	(574)	0	0	(574)	0	2,543	0	2,317	2,317	0	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							26,077,199	XXX	14,083,459	32,138,191	(12,104,163)	0	0	(12,104,163)	0	14,222,387	0	11,854,812	...11,854,812	321,137	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....							26,077,199	XXX	14,083,459	32,138,191	(12,104,163)	0	0	(12,104,163)	0	14,222,387	0	11,854,812	...11,854,812	321,137	XXX	XXX
9799999.	Total - Common Stocks.....							26,077,199	XXX	14,083,459	32,138,191	(12,104,163)	0	0	(12,104,163)	0	14,222,387	0	11,854,812	...11,854,812	321,137	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							35,067,634	XXX	23,182,093	45,179,257	(12,114,397)	3	0	(12,114,394)	0	23,253,221	0	11,814,413	...11,814,413	..1,069,480	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							..228,687,063	XXX	174,606,815	175,379,427	(11,990,486)	1,136,225	1,144	(10,855,406)	0	..216,880,486	0	11,800,246	...11,800,246	..5,456,068	XXX	XXX

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

QE05.22

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.32890 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency...	Fifth Third Bank QFROUN1UWUYU0DVIWD51...	09/27/2019	12/31/2019	1	70,000,000	1.3289.....	0	0	0	,245,944	...	,245,944	0	,245,944	0	0	,175,000	.....	1.00.....
1219999999. Total-Forwards-Hedging Effective.....										0	0	0	,245,944	XX	,245,944	0	,245,944	0	0	,175,000	XXX	XXX
1269999999. Total-Forwards.....										0	0	0	,245,944	XX	,245,944	0	,245,944	0	0	,175,000	XXX	XXX
1399999999. Total-Hedging Effective.....										0	0	0	,245,944	XX	,245,944	0	,245,944	0	0	,175,000	XXX	XXX
1449999999. TOTAL.....										0	0	0	,245,944	XX	,245,944	0	,245,944	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	245,944	0	245,944	245,944	0	245,944	175,000	175,000
0799999999. Total NAIC 6 Designation.....			0	245,944	0	245,944	245,944	0	245,944	175,000	175,000
0999999999. Gross Totals.....			0	245,944	0	245,944	245,944	0	245,944	175,000	175,000
1. Offset per SSAP No. 64.....				0							
2. Net after right of offset per SSAP No. 64.....				245,944	0						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

GREAT AMERICAN INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	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 or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of New York Mellon.....	New York, New York.....	0.450	1,080	0	371,208	210,093	4,432,556	XXX
Bank of America.....	Miami, Florida.....	0.000	0	0	2,188,612	2,549,064	2,860,833	XXX
Bank of America.....	Singapore.....	0.760	1,398	0	436,758	435,679	435,640	XXX
BB&T.....	Crestview Hills, Kentucky.....	1.500	3,026	0	1,970,193	1,970,289	1,973,170	XXX
Cash Held With Securities On Deposit.....		0.000	0	0	0	0	7,830	XXX
DBS Bank Ltd.....	Singapore.....	0.500	7,230	2,935	18,516,490	18,517,491	7,039,528	XXX
The Bank of Guam.....	Hagatna, Guam.....	0.250	0	50	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	626,330	674,885	704,859	XXX
First Bank	St. Thomas, Virgin Islands.....	0.700	0	2,771	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.....	0.150	1,274	0	4,999,523	5,000,130	5,000,707	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....	0.280	158	0	75,503	75,521	75,539	XXX
Keybank.....	Albany, New York.....	1.660	22,729	0	4,999,936	5,015,006	5,022,604	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....	0.000	0	0	255,442	282,339	288,165	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....	0.000	0	0	380,989	2,317,234	313,977	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....	0.000	0	0	(63,808,503)	(77,884,143)	(92,292,767)	XXX
Northrim Bank.....	Anchorage, Alaska.....	0.650	0	227	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	71,959	4,674	125,509	123,891	8,632,002	XXX
Raymond James Bank.....	New York, New York.....	1.000	348	0	125,902	191,057	141,372	XXX
Royal Bank of Canada.....	Toronto, Canada.....	1.450	252,731	0	28,320,159	30,555,753	31,913,661	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....	0.000	0	0	746,632	747,107	747,568	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....	1.750	216,190	25,026	13,950,838	13,866,772	16,811,280	XXX
US Bank.....	Miami, Florida.....	0.000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....	0.000	0	0	1,691,303	13,127,348	2,832,125	XXX
0199999. Total Open Depositories.....	XXX	XXX	578,123	35,683	16,568,064	18,370,757	(2,464,111)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	578,123	35,683	16,568,064	18,370,757	(2,464,111)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	1,459	1,441	1,447	XXX
0599999. Total Cash.....	XXX	XXX	578,123	35,683	16,569,523	18,372,198	(2,462,664)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Government Bonds - Issuer Obligations												
	MONETARY AUTHORITY OF SINGAPORE.....						09/17/2019.....	0.000	12/13/2019.....	3,972,843	0	2,399
	MONETARY AUTHORITY OF SINGAPORE.....						07/23/2019.....	0.000	10/18/2019.....	6,279,695	0	22,295
	MONETARY AUTHORITY OF SINGAPORE.....						09/10/2019.....	0.000	12/06/2019.....	3,397,232	0	3,360
	MONETARY AUTHORITY OF SINGAPORE.....						08/20/2019.....	0.000	11/15/2019.....	369,378	0	745
	MONETARY AUTHORITY OF SINGAPORE.....						09/24/2019.....	0.000	12/20/2019.....	179,951	0	41
0699999. All Other Government Bonds - Issuer Obligations.....										14,199,099	0	28,842
1099999. Total - All Other Government Bonds.....										14,199,099	0	28,842
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations												
	EOS Energy Storage 3.00 06/30/2019.....						08/05/2019.....	3.000	10/31/2019.....	166,667	2,466	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										166,667	2,466	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....										166,667	2,466	0
Total Bonds												
7799999. Subtotals - Issuer Obligations.....										14,365,766	2,466	28,842
8399999. Subtotals - Bonds.....										14,365,766	2,466	28,842
Exempt Money Market Mutual Funds as Identified by the SVO												
31846V	41	9	FIRST AMER:TRS OBG V.....				09/30/2019.....	1.670		12,001	1	0
31846V	80	7	FIRST AMER:TRS OBG Y.....				09/30/2019.....	1.520		300	0	0
825252	40	6	INVESCO TREASURY INST.....				09/30/2019.....	1.750		528,314,568	636,161	729,299
94975H	29	6	WELLS FRGO TREASURY PLUS CL I MMF.....				09/04/2019.....	1.710		0	0	0
94988A	75	9	WELLSFARGO:100%TR MM INS.....				09/30/2019.....	1.780		960	0	0
69351J	19	9	PNC Treasury Money Market (A).....				09/30/2019.....	1.591		56,142,385	0	834,870
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										584,470,215	636,162	1,564,169
All Other Money Market Mutual Funds												
60934N	10	4	FEDERATED GOVT OBL INST.....				09/30/2019.....	1.780		10,646,256	0	174,196
8699999. Total - All Other Money Market Mutual Funds.....										10,646,256	0	174,196
8899999. Total - Cash Equivalents										609,482,237	638,628	1,767,207

QE13

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE

Supp. A to Sch. T
NONE



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	(45)	0	0	72
2.	Alaska.....AK	0	0	0	0	(2)	0	0	2
3.	Arizona.....AZ	0	0	0	0	(185)	0	0	274
4.	Arkansas.....AR	0	0	0	0	(15)	0	0	28
5.	California.....CA	0	0	0	0	(914)	0	0	1,238
6.	Colorado.....CO	0	0	0	0	(11)	0	0	20
7.	Connecticut.....CT	0	0	0	0	(1,095)	0	0	2,091
8.	Delaware.....DE	0	0	0	0	(29)	0	0	48
9.	District of Columbia.....DC	0	0	0	0	0	0	0	0
10.	Florida.....FL	0	0	0	0	(5,782)	0	0	3,835
11.	Georgia.....GA	0	0	0	0	(47)	0	0	69
12.	Hawaii.....HI	0	0	0	0	(11)	0	0	21
13.	Idaho.....ID	0	0	0	0	(7)	0	0	14
14.	Illinois.....IL	0	0	0	0	(172)	0	0	256
15.	Indiana.....IN	0	0	0	0	(8)	0	0	16
16.	Iowa.....IA	0	0	0	0	0	0	0	0
17.	Kansas.....KS	0	0	0	0	(28)	0	0	37
18.	Kentucky.....KY	0	0	0	0	(5)	0	0	7
19.	Louisiana.....LA	0	0	0	0	(8)	0	0	16
20.	Maine.....ME	0	0	0	0	(18)	0	0	34
21.	Maryland.....MD	0	0	0	0	(9)	0	0	11
22.	Massachusetts.....MA	0	0	0	0	(88)	0	0	144
23.	Michigan.....MI	0	0	0	0	(58)	0	0	87
24.	Minnesota.....MN	0	0	0	0	(13)	0	0	20
25.	Mississippi.....MS	0	0	0	0	(4)	0	0	5
26.	Missouri.....MO	0	0	0	0	(2)	0	0	3
27.	Montana.....MT	0	0	0	0	0	0	0	0
28.	Nebraska.....NE	0	0	0	0	(3)	0	0	5
29.	Nevada.....NV	0	0	0	0	0	0	0	0
30.	New Hampshire.....NH	0	0	0	0	(8)	0	0	13
31.	New Jersey.....NJ	0	0	0	0	(9)	0	0	14
32.	New Mexico.....NM	0	0	0	0	(101)	0	0	127
33.	New York.....NY	0	0	0	0	0	0	0	0
34.	North Carolina.....NC	0	0	0	0	(37)	0	0	48
35.	North Dakota.....ND	0	0	0	0	0	0	0	0
36.	Ohio.....OH	0	0	0	0	(5)	0	0	3
37.	Oklahoma.....OK	0	0	0	0	(17)	0	0	24
38.	Oregon.....OR	0	0	0	0	(55)	0	0	96
39.	Pennsylvania.....PA	6,939	333,953	11,000	2	(595,680)	0	0	1,158
40.	Rhode Island.....RI	0	0	0	0	0	0	0	0
41.	South Carolina.....SC	0	0	0	0	(42)	0	0	72
42.	South Dakota.....SD	0	0	0	0	0	0	0	0
43.	Tennessee.....TN	0	0	0	0	(4)	0	0	8
44.	Texas.....TX	0	0	0	0	(9)	0	0	14
45.	Utah.....UT	0	0	0	0	0	0	0	0
46.	Vermont.....VT	0	0	0	0	(9)	0	0	6
47.	Virginia.....VA	0	0	0	0	(18)	0	0	30
48.	Washington.....WA	0	0	0	0	(107)	0	0	143
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.....	6,939	333,953	11,000	2	(604,663)	0	0	10,109

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

GREAT AMERICAN INSURANCE COMPANY
Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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
.....144,508,850	138,157,633	41,188,449

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