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QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This _____ day of November 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	31,972,091,139		31,972,091,139	30,555,287,396
2. Stocks:				
2.1 Preferred stocks	281,279,616		281,279,616	240,692,593
2.2 Common stocks	963,174,470		963,174,470	941,897,407
3. Mortgage loans on real estate:				
3.1 First liens	1,121,107,131		1,121,107,131	1,012,500,837
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)	97,166,911		97,166,911	96,793,633
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....15,743,396), cash equivalents ($.....699,797,725) and short-term investments ($.....721,236,558)	1,436,777,679		1,436,777,679	774,723,379
6. Contract loans (including $.....0 premium notes)	88,408,312		88,408,312	94,901,577
7. Derivatives	797,363,587		797,363,587	194,812,888
8. Other invested assets	1,189,191,042	1,000	1,189,190,042	1,089,279,479
9. Receivables for securities	22,772,170		22,772,170	2,986,230
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	37,969,332,057	1,000	37,969,331,057	35,003,875,419
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	304,863,402	929,933	303,933,469	301,891,587
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,403,812	17,017	1,386,795	1,470,741
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	9,381,485	1,958,025	7,423,460	8,179,654
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,238,590	305,072	3,933,518	1,847,899
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	5,475,797		5,475,797	6,182,585
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	26,323,943		26,323,943	8,576,671
19. Guaranty funds receivable or on deposit	2,154,818		2,154,818	2,320,707
20. Electronic data processing equipment and software	374,912		374,912	902,056
21. Furniture and equipment, including health care delivery assets ($.....0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	839,532		839,532	61,427
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	727,065,707	3,049,353	724,016,354	466,642,916
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	39,051,454,055	6,260,400	39,045,193,655	35,801,951,662
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,009,329		4,009,329	413,973
28. Total (Lines 26 and 27)	39,055,463,384	6,260,400	39,049,202,984	35,802,365,635

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	471,756,926		471,756,926	103,287,866
2502. Company-owned life insurance	199,032,832		199,032,832	194,679,618
2503. Interest rate swap collateral receivable	19,386,758		19,386,758	134,895,575
2598. Summary of remaining write-ins for Line 25 from overflow page	36,889,191	3,049,353	33,839,838	33,779,857
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	727,065,707	3,049,353	724,016,354	466,642,916

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....33,423,462,424 less $.....0 included in Line 6.3 (including $.....641,097 Modco Reserve)	33,423,462,424	30,673,859,566
2. Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	45,178,928	44,361,405
3. Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,511,356,530	1,508,812,186
4. Contract claims:		
4.1 Life	161,661,637	150,075,315
4.2 Accident and health	506,827	445,445
5. Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)		
6.3 Coupons and similar benefits (including $.....0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....24,232 accident and health premiums	430,515	465,133
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $.....272,581 assumed and $.....1,619,014 ceded	1,891,595	3,346,812
9.4 Interest Maintenance Reserve	32,724,402	32,134,066
10. Commissions to agents due or accrued - life and annuity contracts $.....4,129,963, accident and health $.....0 and deposit-type contract funds $.....0	4,129,963	6,681,865
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	23,894,660	26,202,228
13. Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	8,757,735	7,030,381
15.1 Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	10,561,937	22,182,944
15.2 Net deferred tax liability		
16. Unearned investment income	391,969	414,008
17. Amounts withheld or retained by reporting entity as agent or trustee		540,854
18. Amounts held for agents' account, including $.....1,320,313 agents' credit balances	1,320,313	1,150,928
19. Remittances and items not allocated	38,666,389	42,209,526
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $.....0 and interest thereon $.....0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	406,590,629	298,416,796
24.02 Reinsurance in unauthorized and certified ($.....0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	5,185,265	1,845,774
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	538,525	45,843,041
24.09 Payable for securities	53,228,840	109,346,861
24.10 Payable for securities lending		
24.11 Capital notes $.....0 and interest thereon $.....0		
25. Aggregate write-ins for liabilities	496,048,199	125,194,057
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	36,226,527,282	33,100,559,191
27. From Separate Accounts statement	4,009,329	413,973
28. Total liabilities (Lines 26 and 27)	36,230,536,611	33,100,973,164
29. Common capital stock	2,512,500	2,512,500
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	812,165,072	811,558,512
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,003,988,801	1,887,321,459
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $.....0)		
36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	2,816,153,873	2,698,879,971
38. Totals of Lines 29, 30 and 37	2,818,666,373	2,701,392,471
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	39,049,202,984	35,802,365,635

DETAILS OF WRITE-INS

2501. Liability for funds held as collateral	472,473,038	103,656,912
2502. Unclaimed property	16,539,018	14,541,434
2503. Accounts payable	6,918,519	6,831,683
2598. Summary of remaining write-ins for Line 25 from overflow page	117,624	164,028
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	496,048,199	125,194,057
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,622,592,703	3,780,892,722	5,216,367,413
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	1,242,480,575	1,428,623,720	1,861,257,433
4. Amortization of Interest Maintenance Reserve (IMR)	6,981,768	10,112,875	12,949,452
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	385,928,659	4,732,528	(504,084,374)
7. Reserve adjustments on reinsurance ceded	(1,080,302)	(2,287,946)	(2,814,679)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	4,655,568	5,302,839	7,031,563
8.3 Aggregate write-ins for miscellaneous income	107,506,364	55,486,560	70,736,480
9. Totals (Lines 1 to 8.3)	5,369,065,335	5,282,863,298	6,661,443,288
10. Death benefits	17,813,683	20,752,323	25,427,221
11. Matured endowments (excluding guaranteed annual pure endowments)	1,095,209	1,494,273	1,963,720
12. Annuity benefits	555,854,301	487,548,326	624,482,053
13. Disability benefits and benefits under accident and health contracts	2,671,884	2,198,800	3,109,809
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,587,149,469	1,310,014,978	1,856,541,373
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	115,643,100	111,875,296	146,375,520
18. Payments on supplementary contracts with life contingencies	276	1,458	1,550
19. Increase in aggregate reserves for life and accident and health contracts	2,750,420,381	2,632,483,147	2,671,908,969
20. Totals (Lines 10 to 19)	5,030,648,303	4,566,368,601	5,329,810,215
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	185,228,860	207,990,011	283,256,152
22. Commissions and expense allowances on reinsurance assumed	844,845	449,573	577,242
23. General insurance expenses and fraternal expenses	79,446,026	74,645,899	100,911,568
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,990,708	5,680,052	8,949,247
25. Increase in loading on deferred and uncollected premiums	(858,763)	(710,176)	(442,875)
26. Net transfers to or (from) Separate Accounts net of reinsurance	3,217,266	291,531	(383,192)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	5,305,517,245	4,854,715,491	5,722,678,357
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	63,548,090	428,147,807	938,764,931
30. Dividends to policyholders and refunds to members	10,178	7,679	10,190
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	63,537,912	428,140,128	938,754,741
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	86,292,611	73,668,656	122,094,350
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(22,754,699)	354,471,472	816,660,391
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....7,744,596 (excluding taxes of $.....2,012,838 transferred to the IMR)	(14,367,362)	(6,174,406)	(48,687,806)
35. Net income (Line 33 plus Line 34)	(37,122,061)	348,297,066	767,972,585
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,701,392,471	2,131,512,996	2,131,512,996
37. Net income (Line 35)	(37,122,061)	348,297,066	767,972,585
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....39,686,818	701,313,051	(34,021,670)	(645,939,356)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	57,434,090	11,093,396	(22,778,266)
41. Change in nonadmitted assets	908,305	(5,132,857)	(1,800,035)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(108,173,833)	(58,048,907)	(1,367,132)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance		(1,077,862)	(1,318,225)
52. Dividends to stockholders	(115,000,000)	(60,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	(382,085,650)	600,221	535,109,904
54. Net change in capital and surplus (Lines 37 through 53)	117,273,902	201,709,387	569,879,475
55. Capital and surplus as of statement date (Lines 36 + 54)	2,818,666,373	2,333,222,383	2,701,392,471

DETAILS OF WRITE-INS

08.301. Contractual rider fee income	49,209,837	47,311,669	63,575,587
08.302. Reinsurance experience refund	53,845,655	3,904,832	1,458,900
08.303. Interest on company-owned life insurance	4,353,215	4,249,214	5,677,179
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	97,657	20,845	24,814
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	107,506,364	55,486,560	70,736,480
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301. Reinsurance agreement amortization	(382,692,210)		510,256,280
5302. Employee and agent stock option contribution	606,560	600,221	807,215
5303. Correction of reserve error			24,046,409
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(382,085,650)	600,221	535,109,904

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	3,704,840,787	3,781,136,731	5,216,709,048
2. Net investment income	1,615,862,068	1,659,563,040	2,179,098,383
3. Miscellaneous income	54,248,650	51,339,031	67,052,058
4. Total (Lines 1 through 3)	5,374,951,505	5,492,038,802	7,462,859,489
5. Benefit and loss related payments	2,180,360,806	1,798,888,409	2,506,169,268
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,217,266	291,531	(383,192)
7. Commissions, expenses paid and aggregate write-ins for deductions	273,717,782	284,246,368	385,894,359
8. Dividends paid to policyholders	10,178	7,679	10,190
9. Federal and foreign income taxes paid (recovered) net of $.....9,757,434 tax on capital gains (losses)	107,671,052	33,619,995	96,798,718
10. Total (Lines 5 through 9)	2,564,977,084	2,117,053,982	2,988,489,343
11. Net cash from operations (Line 4 minus Line 10)	2,809,974,421	3,374,984,820	4,474,370,146
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,702,170,788	2,630,233,169	3,602,915,436
12.2 Stocks	147,175,882	131,168,221	132,529,717
12.3 Mortgage loans	120,892,305	117,789,147	225,591,498
12.4 Real estate	298,103		
12.5 Other invested assets	53,834,427	67,767,291	90,904,316
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			3
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,024,371,505	2,946,957,828	4,051,940,970
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,096,112,169	4,740,220,266	6,981,411,529
13.2 Stocks	107,238,611	260,645,427	365,248,234
13.3 Mortgage loans	229,498,598	178,394,847	289,453,220
13.4 Real estate	4,039,974	9,820,343	11,908,177
13.5 Other invested assets	127,756,355	205,167,129	285,980,489
13.6 Miscellaneous applications	500,364,082	364,412,892	536,404,052
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,065,009,789	5,758,660,904	8,470,405,701
14. Net increase or (decrease) in contract loans and premium notes	(6,493,265)	(5,817,731)	(7,852,290)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,034,145,019)	(2,805,885,346)	(4,410,612,441)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(86,420,096)	(81,813,533)	94,086,248
16.5 Dividends to stockholders	115,000,000	60,000,000	60,000,000
16.6 Other cash provided (applied)	87,644,994	(69,098,452)	(50,994,418)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(113,775,102)	(210,911,985)	(16,908,170)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	662,054,300	358,187,489	46,849,535
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	774,723,379	727,873,844	727,873,844
19.2 End of period (Line 18 plus Line 19.1)	1,436,777,679	1,086,061,333	774,723,379

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

20.0001	Exchanges	535,840,730	128,319,999	208,515,548
20.0002	Transferred from other invested assets to equity	3,499,929		
20.0003	Capitalized interest	1,483,013	1,029,750	1,360,646
20.0004	Transferred from mortgages to long term debt			24,257,924
20.0005	Transferred from debt to other invested assets			9,707,880

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	22,454,279	26,143,412	35,274,224
3. Ordinary individual annuities	3,583,089,469	3,701,509,658	5,055,081,679
4. Credit life (group and individual)			
5. Group life insurance	423	(5,437)	(12,573)
6. Group annuities	106,188,044	65,154,586	142,232,752
7. A&H - group	58,979	55,460	79,531
8. A&H - credit (group and individual)			
9. A&H - other	4,666,160	4,904,622	6,380,956
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	3,716,457,354	3,797,762,300	5,239,036,569
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	3,716,457,354	3,797,762,300	5,239,036,569
14. Deposit-type contracts	7,394,804	9,962,765	13,906,168
15. Total (Lines 13 and 14)	3,723,852,158	3,807,725,065	5,252,942,737

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Net Income	2019	2018
(1) State basis	$ (37,122,061)	$ 767,972,585
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ (37,122,061)	$ 767,972,585
Surplus		
(5) Statutory surplus state basis	$ 2,818,666,373	$ 2,701,392,471
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 2,818,666,373	$ 2,701,392,471

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
00703QAD4	$ 6,532,091	$ 6,207,612	$ 114,990	$ 6,417,101	$ 6,417,101	3/31/2019
86358RDX2	3,175,041	2,995,483	51,959	3,123,081	3,123,081	3/31/2019
78473TAJ9	1,017,714	892,266	59,078	958,636	958,636	3/31/2019
50188NAA6	15,689,787	13,718,797	1,971,990	13,718,797	13,774,019	3/31/2019
36157NFL3	115,188	97,470	17,718	97,470	95,284	6/30/2019
Total			$ 2,215,735			

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 10,180,266
2. 12 Months or Longer 13,348,623

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

1. Less than 12 Months $ 1,303,108,185
2. 12 Months or Longer 1,068,388,687

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

J. Real Estate – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. Structured Notes – Not applicable.

P. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	7	5	$ 5,736,596	$ 2,149,698	$ 9,107,539	$ 2,887,813
(2) LB&SS - AC	13	13	24,233,640	25,248,947	26,670,055	24,043,400
(3) Preferred Stock - AC	18	12	26,565,916	9,507,738	28,551,984	11,057,331
(4) Preferred Stock - FV	4	-	3,017,058	-	3,017,058	-
(5) Total (1+2+3+4)	42	30	$ 59,553,210	$ 36,906,383	$ 67,346,636	$ 37,988,544

AC - Amortized Cost FV - Fair Value

Q. Short Sales – Not applicable.

R. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	40	0
(2) Aggregate amount of investment income	$ 7,520,269	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	09-2019			12-2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 182,734,517	$ 210	$ 182,734,727	$ 124,324,988	$ 210	$ 124,325,198	$ 58,409,529	$ -	$ 58,409,529
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	182,734,517	210	182,734,727	124,324,988	210	124,325,198	58,409,529	-	58,409,529
d. Deferred tax assets nonadmitted	62,250,357	(62,250,357)	-	-	-	-	62,250,357	(62,250,357)	-
e. Subtotal net admitted deferred tax asset	120,484,160	62,250,567	182,734,727	124,324,988	210	124,325,198	(3,840,828)	62,250,357	58,409,529
f. Deferred tax liabilities	86,584,893	69,825,891	156,410,784	96,800,304	18,948,223	115,748,527	(10,215,411)	50,877,668	40,662,257
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 33,899,267	$ (7,575,324)	$ 26,323,943	$ 27,524,684	$ (18,948,013)	$ 8,576,671	$ 6,374,583	$ 11,372,689	$ 17,747,272

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

	09-2019			12-2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 210	$ 210	$ -	$ 210	$ 210	$ -	$ -	$ -
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	33,899,267	-	33,899,267	30,339,623	-	30,339,623	3,559,644	-	3,559,644
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	33,899,267	-	33,899,267	30,339,623	-	30,339,623	3,559,644	-	3,559,644
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	411,550,005	XXX	XXX	344,942,546	XXX	XXX	66,607,459
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	86,584,893	62,250,357	148,835,250	93,985,365	-	93,985,365	(7,400,472)	62,250,357	54,849,885
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 120,484,160	$ 62,250,567	$ 182,734,727	$ 124,324,988	$ 210	$ 124,325,198	$ (3,840,828)	$ 62,250,357	$ 58,409,529

(3) Other admissibility criteria:

	09-2019	12-2018
a. Ratio percentage used to determine recovery period and threshold limitation amount	840%	785%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,743,666,703	$ 2,299,616,971

(4) Impact of tax planning strategies:

	09-2019		12-2018		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 182,734,517	$ 210	$ 124,324,988	$ 210	$ 58,409,529	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	120,484,160	62,250,567	124,324,988	210	(3,840,828)	62,250,357
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	0%

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax:

	09-2019	12-2018	Change
a. Federal	$ 86,286,471	$ 122,093,104	$ (35,806,633)
b. Foreign	6,140	1,246	4,894
c. Subtotal	86,292,611	122,094,350	(35,801,739)
d. Federal income tax (benefit) expense on net capital gains	9,757,434	9,393,614	363,820
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 96,050,045	$ 131,487,964	$ (35,437,919)

(2) Deferred tax assets:

		09-2019	12-2018	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	125,169,678	70,298,583	54,871,096
4	Investments	-	-	-
5	Deferred acquisition costs	49,766,011	46,232,278	3,533,733
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	28,047	28,047	-
9	Pension accrual	676,556	581,442	95,114
10	Receivables - nonadmitted	1,314,474	1,505,218	(190,744)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	1,502,573	1,562,528	(59,955)
14	Accruals	4,277,177	4,116,892	160,285
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$ 182,734,517	$ 124,324,988	$ 58,409,529
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	62,250,357	-	62,250,357
d.	Admitted ordinary deferred tax assets	$ 120,484,160	$ 124,324,988	$ (3,840,828)
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	210	210	-
99	Subtotal	$ 210	$ 210	$ -
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(62,250,357)	-	(62,250,357)
h.	Admitted capital deferred tax assets	$ 62,250,567	$ 210	$ 62,250,357
i.	Admitted deferred tax assets	$ 182,734,727	$ 124,325,198	$ 58,409,529

(3) Deferred tax liabilities:

		09-2019	12-2018	Change
a.	Ordinary			
1	Investments	$ 1,530,575	$ 1,424,974	$ 105,601
2	Fixed assets	3,633,700	3,758,528	(124,828)
3	Deferred and uncollected premium	1,851,425	2,030,052	(178,627)
4	Policyholder reserves	9,432,991	11,152,126	(1,719,135)
5	Other	833,719	837,845	(4,126)
6	Policy loans	398,142	423,917	(25,775)
7	Other - Reserve transition adjustment	68,904,341	77,172,862	(8,268,521)
99	Subtotal	$ 86,584,893	$ 96,800,304	$ (10,215,411)
b.	Capital			
1	Investments	$ 69,825,891	$ 18,948,223	$ 50,877,668
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 69,825,891	$ 18,948,223	$ 50,877,668
c.	Deferred tax liabilities	$156,410,784	$115,748,527	$ 40,662,257

(4) Net deferred tax assets/(liabilities)	$ 26,323,943	$ 8,576,671	$ 17,747,272

NOTES TO FINANCIAL STATEMENTS

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

	09-2019	12-2018
Provision computed at statutory rate (operations and realized gains/losses)	$ 12,498,847	$ 184,672,275
Permanent differences:		
Dividend exclusion	(445,277)	(543,145)
Stock options	(174,113)	(274,941)
Company-owned life insurance	(914,175)	(1,192,208)
Tax exempt interest	(1,754,704)	(1,806,184)
Provision to return adjustments	(74,008)	(340,512)
Subsidiary contribution	-	(20,154)
Ceding commission	(80,365,364)	106,876,992
Other	185,363	193,695
Total permanent differences	(83,542,278)	102,893,543
Timing adjustments:		
Investment differences	(9,067,779)	507,947
Reserves	64,858,751	(17,608,324)
DAC tax adjustment	3,534,569	5,197,310
Legal services	33,698	(354,850)
Deferred and uncollected premiums	178,627	(62,225)
Accounts payable	66,429	54,707
Provision to return (primarily investment-related items)	(2,205,295)	(9,572,680)
Fixed assets	127,880	(551,038)
Bonus expense	12,677	134,144
Other	(43,998)	89,329
Total timing adjustments	57,495,559	(22,165,680)
Other adjustments		
Unrealized on options	110,126,092	(133,740,793)
Tax credits	(528,175)	(433,446)
Other	-	262,065
Total other adjustments	109,597,917	(133,912,174)
Federal income tax expense on operations and realized gains/losses	$ 96,050,045	$ 131,487,964
Gross change in deferred tax asset:		
Timing adjustments	(57,495,559)	22,165,680
Impact of non-admitted assets	190,744	(378,217)
Unrealized gains/losses	39,686,818	(6,757,575)
Software development	(78,363)	(97,927)
Correction of reserve error	-	5,049,746
Adjustment to prior year taxes	-	(3,829,072)
Other	(50,912)	(131,944)
Total change in deferred tax asset recorded directly to surplus	(17,747,272)	16,020,691
Total statutory income tax expense	$ 78,302,773	$ 147,508,655

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

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

Period	Ordinary	Capital	Total
2019	$ -	$ 5,342,226	$ 5,342,226
2018	$ -	$ 11,887,535	$ 11,887,535
2017	$ -	$ -	$ -

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

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $51,920,000 and $46,920,000 of FHLB stock at September 30, 2019 and December 31, 2018, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,305,976,936 as of September 30, 2019. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 300,000 shares and 250,000 shares of Class B membership stock at September 30, 2019 and December 31, 2018, respectively. The Company held 219,200 shares of activity stock at September 30, 2019 and December 31, 2018, respectively.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at September 30, 2019 was $1,305,976,936 (fair value) and $1,235,365,646 (carrying value). The total aggregate borrowing from the FHLB at September 30, 2019 was $1,096,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,308,197,132 (fair value) and $1,247,892,657 (carrying value) at June 30, 2019. The amount borrowed from the FHLB at the time of maximum collateral was $1,096,000,000.

(4) Borrowing from FHLB

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

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

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

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ 8,412,006	$ -	$ 8,412,006
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	4,494,267	-	-	4,494,267
Commerical MBS	-	-	-	-	-
Asset backed securities	-	794,317	-	-	794,317
All other bonds	-	764,390	-	-	764,390
Total bonds	-	6,052,974	8,412,006	-	14,464,980
Non-affiliated preferred stock	-	-	4,596,435	-	4,596,435
Non-affiliated common stock	390,780,840	31,042	222,688,203	-	613,500,085
Equity index call options	-	727,980,982	-	-	727,980,982
Interest rate swaps	-	69,382,605	-	-	69,382,605
Separate account assets	-	4,009,329	-	-	4,009,329
Total assets at fair value	$ 390,780,840	$ 807,456,932	$ 235,696,644	$ -	$ 1,433,934,416
Liabilities at fair value					
Separate account liabilities	$ -	$ 4,009,329	$ -	$ -	$ 4,009,329
Interest rate swaps	-	538,525	-	-	538,525
Total liabilities at fair value	$ -	$ 4,547,854	$ -	$ -	$ 4,547,854

All transfers between fair value levels occur at the end of each quarter. Transfers between Level 1 and Level 2 were a result of increases or decreases in trade frequency. During 2019 there were no transfers between level 1 and level 2.

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

	Beginning Balance at 6/30/2019	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 9/30/2019
U.S Government and government agencies	$ 7,629,493	$ -	$ -	$ -	$ 782,513	$ -	$ -	$ 8,412,006
Residential MBS	28,140	-	(30,943)	420	2,383	-	-	-
Non-affiliated preferred stock	1,458,072	3,138,363	-	-	-	-	-	4,596,435
Non-affiliated common stock	239,500,657	-	(3,499,929)	(528,205)	(12,849,604)	65,284	-	222,688,203
Total	$ 248,616,362	$ 3,138,363	$ (3,530,872)	$ (527,785)	$ (12,064,708)	$ 65,284	$ -	$ 235,696,644

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

NOTES TO FINANCIAL STATEMENTS

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Government and government agencies	$ 29,889,681	$ 28,210,714	$ -	$ 21,477,675	$ 8,412,006	$ -	$ -
States, municipalities and political subdivisions	4,016,954,124	3,701,258,209	-	3,942,685,669	74,268,455	-	-
Foreign government	13,119,870	10,991,290	-	13,119,870	-	-	-
Residential MBS	1,712,640,508	1,492,663,296	-	1,599,734,249	112,906,259	-	-
Commercial MBS	797,349,571	763,360,777	-	751,186,640	46,162,931	-	-
Asset backed securities	4,076,663,949	3,916,032,405	4,015,000	3,882,136,218	190,512,731	-	-
Collateralized loan obligations	3,226,711,869	3,230,670,312	-	3,186,613,955	40,097,914		
All other bonds	19,864,741,383	18,828,904,136	4,755,362	18,178,479,190	1,681,506,831	-	-
Total bonds	$ 33,738,070,955	$ 31,972,091,139	$ 8,770,362	$ 31,575,433,466	$ 2,153,867,127	$ -	$ -
Non affiliated preferred stock	290,156,664	281,279,616	103,522,169	40,602,830	146,031,665	-	-
Non affiliated common stock	613,543,775	613,500,085	390,780,840	31,042	222,731,893	-	-
Other investments	255,441,104	224,850,409	-	255,441,104	-	-	-
Mortgage loans	1,016,073,000	1,121,107,131	-	-	1,016,073,000	-	-
Equity index call options	727,980,982	727,980,982	-	727,980,982	-	-	-
Interest rate swaps - assets	69,382,605	69,382,605	-	69,382,605	-	-	-
Interest rate swaps - liabilities	(538,525)	(538,525)	-	(538,525)	-	-	-
Variable annuity assets (separate accounts)	4,009,329	4,009,329	-	4,009,329	-	-	-
Cash, cash equivalents and short-term investments	1,436,777,679	1,436,777,679	1,436,777,679	-	-	-	-
Policy loans	88,408,312	88,408,312	-	-	88,408,312	-	-
Total financial instruments	$ 38,239,305,880	$ 36,538,848,762	$ 1,939,851,050	$ 32,672,342,833	$ 3,627,111,997	$ -	$ -

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

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

Note 21 – Other Items

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

The Company entered into a quota share indemnity reinsurance agreement on FIA policies with Hannover Life Reassurance Company of America ("HLR") effective December 31, 2018. Under this treaty the Company ceded annuity reserves of approximately $646 million and $235 million at December 31, 2018 and September 30, 2019, respectively.

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against FIA reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 266,905,999	$ 72,455,593	$ 339,361,592
Change in net deferred income tax	(57,434,090)	57,434,090	-
Reinsurance recapture	(11,402,860)	-	(11,402,860)
HLR reserve impact	(327,283,408)	-	(327,283,408)
HLR reinsurance amortization	382,692,210	(382,692,210)	-
FIA mark-to-market	(290,599,912)	522,198,490	231,598,578
Dividends to parent	-	(115,000,000)	(115,000,000)
As reported	$ (37,122,061)	$ 154,395,963	$ 117,273,902

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

6.4 By what department or departments?

State of Ohio, Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 349,301,237

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	321,569,327	349,674,384
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	1,000	1,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 321,570,327	$ 349,675,384
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

149556ZZ8 CAZ CREEK TAX LIEN FUND 6.50 05/08/2021; 050777ZZ7 AVETTA, LLC/SECOND AMEND TRANCHE B TERM; 23128L409 CURIOUSITY STREAM INC SERIES A; 609300ZZ4 MONELION SERIES C

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$235,706,763
1.13	Commercial mortgages	$884,886,415
1.14	Total mortgages in good standing	$1,120,593,178
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$513,953
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$513,953
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,121,107,131
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	222,854	106,812,445	66,743		107,102,042	
2. Alaska AK	L	8,390	687,593			695,983	
3. Arizona AZ	L	503,251	69,738,891	8,432		70,250,574	50,518
4. Arkansas AR	L	142,811	12,311,397	4,596		12,458,804	111,140
5. California CA	L	4,911,447	327,801,474	5,247		332,718,168	325,536
6. Colorado CO	L	285,905	42,182,696	76,542		42,545,143	
7. Connecticut CT	L	375,140	52,825,337	(1,243)		53,199,234	40,415
8. Delaware DE	L	53,104	15,382,604			15,435,708	
9. District of Columbia DC	L	28,108	4,993,522			5,021,630	
10. Florida FL	L	1,855,292	307,719,677	271,272		309,846,241	232,384
11. Georgia GA	L	861,143	111,949,193	81,555		112,891,891	
12. Hawaii HI	L	230,720	30,004,185			30,234,905	86,498
13. Idaho ID	L	102,105	7,514,219	6,070		7,622,394	
14. Illinois IL	L	859,193	117,285,224	124,975		118,269,392	
15. Indiana IN	L	228,415	136,892,694	148,620		137,269,729	223,291
16. Iowa IA	L	127,029	25,410,812	143,410		25,681,251	101,037
17. Kansas KS	L	157,128	13,857,451	155,362		14,169,941	93,131
18. Kentucky KY	L	184,349	52,730,001	256,508		53,170,858	34,423
19. Louisiana LA	L	229,167	102,162,897	4,084		102,396,148	
20. Maine ME	L	88,656	13,185,928	7,670		13,282,254	158,297
21. Maryland MD	L	606,670	57,005,909			57,612,579	
22. Massachusetts MA	L	494,111	67,395,931	929		67,890,971	1,960,566
23. Michigan MI	L	228,836	143,063,454	9,983		143,302,273	47,773
24. Minnesota MN	L	352,040	69,447,848	2,882		69,802,770	264,537
25. Mississippi MS	L	144,403	30,905,018	6,343		31,055,764	
26. Missouri MO	L	367,183	187,684,264	161,111		188,212,558	
27. Montana MT	L	13,253	2,808,093	6,987		2,828,333	
28. Nebraska NE	L	174,122	13,454,346	71,459		13,699,927	
29. Nevada NV	L	330,457	29,808,954	7,542		30,146,953	
30. New Hampshire NH	L	66,525	18,452,102	42,883		18,561,510	375,429
31. New Jersey NJ	L	744,583	151,527,118	9,382		152,281,083	
32. New Mexico NM	L	196,337	10,620,773			10,817,110	363,464
33. New York NY	N	135,922	12,650,004	5,637		12,791,563	
34. North Carolina NC	L	977,222	199,332,891	1,235,816		201,545,929	351,608
35. North Dakota ND	L	50,147	6,433,463			6,483,610	
36. Ohio OH	L	587,137	186,296,349	45,030		186,928,516	891,859
37. Oklahoma OK	L	494,066	8,583,017	116,266		9,193,349	80,483
38. Oregon OR	L	120,557	50,327,421	64,394		50,512,372	
39. Pennsylvania PA	L	1,109,311	203,689,216	18,744		204,817,271	389,633
40. Rhode Island RI	L	57,321	22,694,577	1,100		22,752,998	
41. South Carolina SC	L	403,326	103,539,604	319,306		104,262,236	404,147
42. South Dakota SD	L	40,053	6,718,870	25		6,758,948	
43. Tennessee TN	L	442,205	126,374,806	249,431		127,066,442	
44. Texas TX	L	2,431,208	155,333,318	172,231		157,936,757	322,344
45. Utah UT	L	116,582	39,364,719	44,297		39,525,598	32,210
46. Vermont VT	L	32,239	5,087,654	10,449		5,130,342	
47. Virginia VA	L	919,014	62,554,523	181,898		63,655,435	
48. Washington WA	L	410,433	81,393,864	141,331		81,945,628	421,626
49. West Virginia WV	L	96,589	29,611,897	6,948		29,715,434	
50. Wisconsin WI	L	248,997	51,464,501	274,949		51,988,447	32,455
51. Wyoming WY	L	23,177	4,089,887			4,113,064	
52. American Samoa AS	N					0	
53. Guam GU	N	82,521				82,521	
54. Puerto Rico PR	N	790				790	
55. US Virgin Islands VI	L	3,275				3,275	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,213				1,213	
58. Aggregate Other Alien OT	XXX	43,645	114,882	0	0	158,527	0
59. Subtotal	XXX	23,999,677	3,689,277,513	4,567,196	0	3,717,844,386	7,394,804
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	126,153		143,834		269,987	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	24,125,830	3,689,277,513	4,711,030	0	3,718,114,373	7,394,804
96. Plus Reinsurance Assumed	XXX	3,341,436	96,599	2,594,013		6,032,048	
97. Totals (All Business)	XXX	27,467,266	3,689,374,112	7,305,043	0	3,724,146,421	7,394,804
98. Less Reinsurance Ceded	XXX	14,550,036	80,617,900	4,711,030		99,878,966	68,285
99. Totals (All Business) less Reinsurance Ceded	XXX	12,917,230	3,608,756,212	2,594,013	0	3,624,267,455	7,326,519
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	43,645	114,882			158,527	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	43,645	114,882	0	0	158,527	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	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	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack 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, Compañia de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	5.
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5.
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5.
			06-1356481				Great American Financial Resources, Inc.	DE	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1.
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	RE	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	DS	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			84-2654660				Skipjack Holding Company, LLC	MD	DS	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			80-0333563				ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Europe Limited	GBR	NIA	Great Amerian Holding (Europe) Limted	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1784136				Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
			AA-1120817				Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			30-0571535.				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	23426	73-0773259.				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607394.				National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1899058.				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1548235.				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			98-0191335.				Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			66-0660039.				Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			34-1607396.				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			36-4670968.				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	N	4.
0084	American Financial Group, Inc.	32620	34-1607395.				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	11051	99-0345306.				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			43-1254631.				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41106	95-3623282.				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	21172	86-0114294.				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			20-5546054.				Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			46-4570914.				Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22179	95-2801326.				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	43753	31-1054123.				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	
			59-1683711.				Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			59-3385208.				Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			82-2462705.				Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	
			59-3409855.				Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10701	59-1835212.				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10335	59-3269531.				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16691	31-0501234.				Great American Insurance Company	OH	UDP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37990	31-0973761.				American Empire Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1671722.				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	35351	31-0912199.				American Empire Surplus Lines Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1463075.				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840291.				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			25-1754638.				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			59-2840294.				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			31-1277904.				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			83-1767590.				CropSurance Agency, LLC	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0589001.				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			84-2358400				Human and Social Services Risk Purchasing Group, LLC	OH	NIA	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							El Aguila, Compañia de Seguros, S.A. de C.V.	MEX	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	N	3
			81-0814136				GAI Mexico Holdings, LLC	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	16618	83-1694393				Great American Underwriters Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			871850814				PLLS Canada Insurance Brokers Inc.	CAN	NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	N	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
2	The entity is owned by more than one company within the AFG Group.														
3	Great American Insurance Company is the majority member of the Association.														
4	Company is affiliated but not owned.														
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,														
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.														

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

6331220194900000 3

6331220194470000 3

6331220193650000 3

6331220194480000 3

6331220194450000 3

6331220194490000 3

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Accrued contractual fee income	33,188,920		33,188,920	33,779,857
2505. Inventory and prepaid assets on real estate holdings	2,858,005	2,858,005	0	
2506. Accounts receivable	842,266	191,348	650,918	
2597. Summary of remaining write-ins for Line 25	36,889,191	3,049,353	33,839,838	33,779,857

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Unfunded commitment fee liability	117,624	164,028
2597. Summary of remaining write-ins for Line 25	117,624	164,028

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	97,657	20,845	24,814
08.397. Summary of remaining write-ins for Line 8.3	97,657	20,845	24,814

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	96,793,633	89,613,632
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	4,039,974	11,908,177
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	143,501	
5. Deduct amounts received on disposals	298,103	
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	3,512,094	4,728,176
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	97,166,911	96,793,633
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	97,166,911	96,793,633

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,012,500,838	972,854,721
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	206,039,417	236,502,783
2.2 Additional investment made after acquisition	23,459,181	52,950,437
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(58,209)
7. Deduct amounts received on disposals	120,892,305	249,748,894
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,121,107,131	1,012,500,838
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,121,107,131	1,012,500,838
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,121,107,131	1,012,500,838

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,089,280,479	851,722,804
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	39,059,904	80,971,460
2.2 Additional investment made after acquisition	88,696,451	205,009,029
3. Capitalized deferred interest and other		
4. Accrual of discount	754	144
5. Unrealized valuation increase (decrease)	27,731,032	55,333,842
6. Total gain (loss) on disposals	(336,829)	162,137
7. Deduct amounts received on disposals	53,834,427	90,904,316
8. Deduct amortization of premium and depreciation	1,406,322	1,834,987
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		11,179,633
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,189,191,042	1,089,280,479
12. Deduct total nonadmitted amounts	1,000	1,000
13. Statement value at end of current period (Line 11 minus Line 12)	1,189,190,042	1,089,279,479

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,737,877,397	28,138,198,150
2. Cost of bonds and stocks acquired	4,278,360,319	7,579,211,293
3. Accrual of discount	43,887,868	105,725,851
4. Unrealized valuation increase (decrease)	89,904,230	(71,640,422)
5. Total gain (loss) on disposals	36,388,439	22,590,286
6. Deduct consideration for bonds and stocks disposed of	2,931,623,975	3,961,345,533
7. Deduct amortization of premium	8,879,219	31,645,431
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	36,890,102	57,928,087
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,520,269	14,711,290
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	33,216,545,226	31,737,877,397
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	33,216,545,226	31,737,877,397

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	20,626,938,937	951,121,062	658,394,082	(149,620,405)	20,441,697,193	20,626,938,937	20,770,045,512	20,225,611,987
2. NAIC 2 (a)	10,708,431,882	581,257,037	239,040,720	179,878,291	10,389,043,858	10,708,431,882	11,230,526,489	10,089,234,690
3. NAIC 3 (a)	582,283,750	47,739,052	94,348,648	(12,168,944)	508,529,442	582,283,750	523,505,210	505,434,390
4. NAIC 4 (a)	147,996,700	76,522,826	44,453,651	(32,674,497)	142,844,539	147,996,700	147,391,378	134,893,414
5. NAIC 5 (a)	51,360,539	3,099,387	546,641	8,674,628	42,131,329	51,360,539	62,587,913	50,127,139
6. NAIC 6 (a)	21,163,290	(12,116)	1,463,894	6,217,248	16,396,587	21,163,290	25,904,528	15,616,299
7. Total Bonds	32,138,175,098	1,659,727,248	1,038,247,636	306,321	31,540,642,948	32,138,175,098	32,759,961,031	31,020,917,919
PREFERRED STOCK								
8. NAIC 1	39,897,509	3,853,761		(16,936,697)	27,089,700	39,897,509	26,814,574	10,000,035
9. NAIC 2	186,772,664		257,068	(89,005)	187,277,481	186,772,664	186,426,590	187,535,025
10. NAIC 3							0	
11. NAIC 4	18,288,169	8,576,397		3,499,929	34,304,085	18,288,169	30,364,495	26,660,599
12. NAIC 5	23,802,103	625,006		13,246,848	16,891,253	23,802,103	37,673,957	16,496,934
13. NAIC 6							0	
14. Total Preferred Stock	268,760,445	13,055,164	257,068	(278,925)	265,562,519	268,760,445	281,279,616	240,692,593
15. Total Bonds and Preferred Stock	32,406,935,542	1,672,782,412	1,038,504,704	27,397	31,806,205,467	32,406,935,542	33,041,240,647	31,261,610,512

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....684,000,113; NAIC 2 $.....78,057,235; NAIC 3 $.....0; NAIC 4 $.....25,500,000; NAIC 5 $.....312,544; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	721,236,558	XXX	720,796,307	17,854,932	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	465,630,523	209,625,753
2. Cost of short-term investments acquired	457,458,361	474,973,502
3. Accrual of discount	124,726	65,708
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		3
6. Deduct consideration received on disposals	201,968,554	219,034,443
7. Deduct amortization of premium	8,499	
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	721,236,558	465,630,523
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	721,236,558	465,630,523

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	148,969,847
2.	Cost paid/(consideration received) on additions	431,980,235
3.	Unrealized valuation increase/(decrease)	215,874,980
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	796,825,063
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	796,825,063

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	796,825,063	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		796,825,063
4.	Part D, Section 1, Column 5	797,363,587	
5.	Part D, Section 1, Column 6	(538,525)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	796,825,063	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		796,825,063
10.	Part D, Section 1, Column 8	797,363,587	
11.	Part D, Section 1, Column 9	(538,525)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	328,628,061	501,381,793
2. Cost of cash equivalents acquired	3,207,217,679	4,760,684,115
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,836,048,014	4,933,437,847
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	699,797,725	328,628,061
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	699,797,725	328,628,061

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								
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				56,600
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				473,332
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				194,036
Building, Land, and Improvements	Stevenville	MD	05/22/2002	Bay Bridge Marina				23,128
Building, Land, and Improvements	Whitefield	NH	06/01/2005	Mountain View Grand Resort LLC				672,849
0199999. Totals					0	0	0	1,419,945
0399999. Totals					0	0	0	1,419,945

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
43805ZZZ5	Beaverton	OR		07/16/2019	4.719	21,089,808		28,600,000
57163ZZZ1	Portland	OR		09/17/2019	4.509	19,960,000		28,700,000
70475ZZZ7	Kendall	FL		08/15/2019	3.831	82,875,000		134,000,000
797241ZB5	Miramar Beach	FL		09/23/2019	6.042		3,813,516	5,124,000
797241ZZ2	Miramar Beach	FL		09/27/2019	6.089		6,143,753	24,318,000
90399ZZZ8	Indianapolis	IN		08/27/2019	5.023	22,236,308		36,300,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	146,161,116	9,957,269	257,042,000
Mortgages in Good Standing - Mezzanine Loans								
11373ZZZ4	Clearwater	FL		09/30/2019	4.059	15,300,000		25,660,000
209999ZA2	Charleston	SC		09/30/2019	3.634	16,835,962		25,901,480
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	32,135,962	0	51,561,480
0899999. Total - Mortgages in Good Standing				XXX	XXX	178,297,078	9,957,269	308,603,480
3399999. Total Mortgages				XXX	XXX	178,297,078	9,957,269	308,603,480

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																	
355555ZZ9	San Diego	CA		06/28/2013	09/19/2019	13,467,074		(0)			(0)		13,467,074	13,467,074			0
525700ZE3	Sarasota	FL		11/01/2018	07/01/2019	4,890,000					0		4,890,000	4,890,000			0
903999ZZ6	Indianapolis	IN		09/11/2015	09/12/2019	22,384,118					0		22,384,118	22,384,118			0
0199999. Total - Mortgages Closed by Repayment						40,741,192	0	(0)	0	0	(0)	0	40,741,192	40,741,192	0	0	0
Mortgages With Partial Repayments																	
019999ZZ7	West Bloomfield	MI		03/31/2017		98,855					0		98,855	98,855			0
020111ZZ6	Tempe	AZ		12/21/2015		11,884,868					0		11,884,868	11,884,868			0
081533ZZ7	Ridgeway	SC		10/27/2014		84,289					0		84,289	84,289			0
114840ZA2	Coral Gables	FL		08/12/2016		162,530		(0)			(0)		162,530	162,530			0
165421ZZ4	Cape Cod	MA		05/06/2016		133,516					0		133,516	133,516			0
212555ZA7	Philadelphia	PA		01/31/2012		71,654					0		71,654	71,654			0
275222ZZ3	Austin	TX		04/26/2017		76,695					0		76,695	76,695			0
290700AB9	Memphis	TN		11/14/2018		91,260					0		91,260	91,260			0
385535ZZ5	Austin	TX		10/24/2017		675,531					0		675,531	675,531			0
440555ZZ6	Houston	TX		06/28/2018		77,635					0		77,635	77,635			0
494266ZZ5	The Woodlands	TX		03/25/2015		107,177					0		107,177	107,177			0
502413ZZ3	Salt Lake City	UT		11/08/2013		91,402					0		91,402	91,402			0
517777ZZ4	Prescott	AZ		05/28/2015		115,592					0		115,592	115,592			0
560222ZA2	Lincolnshire	IL		01/24/2019							0		52,860	52,860			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
581222ZZ2	Baltimore	MD		08/22/2012		137,349					0		137,349	137,349			0
624999ZZ4	Tucson	AZ		06/30/2014		93,172					0		93,172	93,172			0
696551ZZ6	Carlsbad	CA		10/17/2013		101,938					0		101,938	101,938			0
700500ZZ7	Santa Monica	CA		04/30/2018		505,351					0		505,351	505,351			0
74951ZZY5	Pearland	TX		12/06/2013		68,014					0		68,014	68,014			0
74951ZZZ2	Sacramento	CA		11/07/2013		116,326					0		116,326	116,326			0
797240ZA9	Destin	FL		12/19/2013		292,693		(0)			(0)		292,638	292,638			0
816849ZZ9	Orlando	FL		05/17/2013		84,210					0		84,210	84,210			0
862999ZZ5	Fargo	ND		03/18/2014		49,475					0		49,475	49,475			0
934432ZZ1	Burbank	CA		11/12/2013		67,335					0		67,335	67,335			0
955555ZZ3	Phoenix	AZ		05/17/2013		59,649					0		59,649	59,649			0
983444ZZ6	Lehi	UT		02/24/2014		158,140					0		158,140	158,140			0
Old Standard	Cincinnati	OH		01/01/2006		11,027					0		11,027	11,027			0
0299999. Total - Mortgages With Partial Repayments						15,415,682	0	(0)	0	0	(0)	0	15,468,486	15,468,486	0	0	0
0599999. Total Mortgages						56,156,874	0	(0)	0	0	(0)	0	56,209,678	56,209,678	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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		799,273				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			2,179,667			2.290
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, LP		11/30/2017			90,580			6.510
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Monarch Capital Partners IV, L.P.		10/30/2017			750,000			2.790
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017			18,480			0.870
000000 00 0	Northcreek Mezzanine Fund III, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund III, L.P.		09/10/2019	2	140,000				4.310
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit Feeder, LP		11/28/2018			794,039			2.250
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	SAAS Capital Fund III		08/09/2018			375,000			5.000
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP		10/09/2018			885,849			1.330
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017			39,666			68.040
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2		53,886			2.350
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.		07/18/2017	2		272,085			1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								939,273	5,459,252	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		987,260			1.300
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital Partners II, LP		05/25/2018	3		1,108,346			1.760
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP		08/04/2015	3		752,350			0.210
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities III, LP		02/08/2019			531,329			0.150
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3		68,714			4.020
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1		168,675			5.810
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC		04/29/2013	1		50,015			2.430
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC		09/18/2017	1		94,564			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			1,670			1.700
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP		05/11/2017			1,061,642			1.250
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018			400,000			0.710
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP		01/22/2018	1		70,000			0.780
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.		07/14/2017	1		336,432			10.790
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring Global Partners IX-B, LP		02/08/2019	1		148,548			0.280
000000 00 0	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.		03/31/2017	3		840,000			0.570
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.		03/23/2017	1		114,437			2.460
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC		03/21/2016	3		52,500			69.320
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017			38,500			69.080
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3		360,000			0.870
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.		04/19/2017	3		900,000			0.450
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		411,320			0.850
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.		07/21/2017	3		500,000			2.580
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3		52,963			2.100
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP		02/28/2018	3		418,016			1.200
000000 00 0	Quibi Holdings, LLC	Beverly Hills	CA	Quibi Holdings, LLC		08/24/2018			875,000			0.610

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Venture Fund I, LP		11/20/2017			222,869			13.270
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP		02/15/2018	3		490,000			3.420
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital Partners Fund V, LP		11/01/2018			10,536			0.140
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.		01/08/2010	3		47,304			1.050
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.		06/08/2016	3		107,642			1.110
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3		71,165			1.740
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III, LP		11/20/2018	3		55,546			1.510
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP		07/25/2018			335,844			0.550
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC		06/26/2015	3		1,240,076			2.250
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017			157,220			3.570
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital Fund IX, LP		09/09/2019		590,632				0.350
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								590,632	13,080,481	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		374,335	625,567			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			2,500,000			4.240
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016			103,600			40.000
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners, LP		11/27/2017			90,800			40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017			92,000			40.000
000000 00 0	PRCP-CO Lakewood, LP	Lakewood	CO	PRCP-CO Lakewood, LP		08/09/2019		1,352,080				40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP		02/08/2017			27,600			40.000
000000 00 0	PRCP-MD Germantown, LP	Germantown	MD	PRCP-MD Germantown, LP		8/5/819		900,000				40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/22/2015			172,400			40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I, LP		04/08/2016			22,560			40.000
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	PRCP-Phoenix III Partners, LP		08/03/2017			392,000			40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP		04/20/2017			26,400			40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Water's Edge Partners, LP		08/29/2018			69,600			40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners, LP		08/29/2018			93,600			40.000
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills, LP		11/13/2018			26,800			40.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								2,626,415	4,242,927	0	0	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC		04/17/2018			1,290,920			1.760
4299999. Total - Any Other Class of Asset - Unaffiliated								0	1,290,920	0	0	XXX
4499999. Subtotal - Unaffiliated								4,156,320	24,073,580	0	0	XXX
4699999. Totals								4,156,320	24,073,580	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Great American Capital Partners Fund II, LP	01/12/2018	09/25/2019	9,813					0		9,813	9,813			0	187,529
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	50,164					0		50,164	50,164			0	44,212
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit Feeder, LP	11/28/2018	09/17/2019	441,317					0		441,317	441,317			0	55,124
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP	10/09/2018	09/12/2019	73,919					0		73,919	73,919			0	
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014	09/05/2019	1,189,640					0		1,189,640	1,189,640			0	357,968
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Capital Partners III LP	07/18/2017	08/22/2019	610					0		610	610			0	67,532
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,765,463	0	0	0	0	0	0	1,765,463	1,765,463	0	0	0	712,365
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		9,126	9,126			0	344
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013	07/26/2019	6,212					0		6,212	6,212			0	24,616
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC	09/18/2017	08/19/2019	68,307					0		68,307	68,307			0	3,968
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	632,450					0		632,450	632,450			0	50,067
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/11/2017	08/15/2019	425,632					0		425,632	425,632			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		182,117	182,117			0	
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016	07/24/2019	115,970					0		115,970	115,970			0	
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014	07/23/2019	480,042					0		480,042	480,042			0	35,748
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016	08/29/2019	662,444					0		662,444	662,444			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	95,629					0		95,629	95,629			0	2,439
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	575,131					0		575,131	575,131			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	99,529					0		99,529	99,529			0	558,289
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	216,758					0		216,758	216,758			0	92,963
000000 00 0	OBIP, LP (Bolt Topco, LLC)	Cincinnati	OH	OBIP, LP (Bolt Topco, LLC)	06/27/2019	07/17/2019	100,000					0		100,000	100,000			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	8,135					0		8,135	8,135			0	16,390
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012	07/09/2019	253,505					0		253,505	253,505			0	96,495
000000 00 0	SeaPoint Ventures II, L.P.	Wilmington	DE	Final Distribution	08/25/2005	09/01/2019						0			8,674		8,674	8,674	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013	07/29/2019	32,493					0		32,493	32,493			0	188,547
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		103,203	103,203			0	6,922
000000 00 0	TS OpCo Holdings, LLC	Minneapolis	MN	Prior Period Adjustment	09/28/2018	09/30/2019	(65,160)					0		(65,160)	(65,160)			0	123,538
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,001,521	0	0	0	0	0	0	4,001,521	4,010,195	0	8,674	8,674	1,200,327
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		135,422	135,422			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		2,960,625	2,960,625			0	131,250
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	131,250
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		163,166	163,166			0	
4299999. Total - Any Other Class of Asset - Unaffiliated							163,166	0	0	0	0	0	0	163,166	163,166	0	0	0	0
4499999. Subtotal - Unaffiliated							9,026,197	0	0	0	0	0	0	9,026,197	9,034,871	0	8,674	8,674	2,043,942
4699999. Totals							9,026,197	0	0	0	0	0	0	9,026,197	9,034,871	0	8,674	8,674	2,043,942

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Political Subdivisions of States									
73723R J5 3	PORTSMOUTH VA		09/01/2019	CitiGroup		12,255,000	12,255,000		4Z
73723R J6 1	PORTSMOUTH VA		09/01/2019	CitiGroup		120,000	120,000	381	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						12,375,000	12,375,000	381	XXX
Bonds - Industrial and Miscellaneous									
00195# AA 9	AMAZON TOLEDO CTL		07/19/2019	Not Available		8,283,760	8,283,760		1Z
00217L AA 0	AREIT 19CRE3 A - CMBS		08/09/2019	MORGAN STANLEY CO		11,000,000	11,000,000		1FE
00217L AC 6	AREIT 19CRE3 AS - CMBS		08/09/2019	MORGAN STANLEY CO		11,000,000	11,000,000		1FE
00846U AL 5	AGILENT TECHNOLOGIES INC		09/05/2019	JP Morgan		6,952,120	7,000,000		2FE
00981@ AA 9	AKRON CHILDREN'S HOSPITAL CTL 3.965 08/1		08/22/2019	Not Available		8,585,000	8,500,000		1Z
01448X AC 9	ALESC 6 B1 - CDO		07/01/2019	SANDLER O'NEILL & PARTNERS, LP				(160)	2FE
01449W AA 4	ALESC 10 A1 - CDO		07/11/2019	GUGGENHEIM		10,580,675	11,715,626	18,337	1FE
015271 AR 0	ALEXANDRIA REAL ESTATE EQUITIES INC		07/08/2019	GOLDMAN		8,987,310	9,000,000		2FE
015271 AT 6	ALEXANDRIA REAL ESTATE EQUITIES INC		09/03/2019	JP Morgan		6,988,940	7,000,000		2FE
032095 AJ 0	AMPHENOL CORP		09/04/2019	JP Morgan		17,985,600	18,000,000		2FE
03674X AC 0	ANTERO RESOURCES CORP		07/19/2019	DEUTSCHE BANK SECURITIES, INC		3,760,000	4,000,000	29,611	3FE
03674X AF 3	ANTERO RESOURCES CORP		07/26/2019	DEUTSCHE BANK SECURITIES, INC		2,268,000	2,400,000	22,125	3FE
036752 AL 7	ANTHEM INC		09/04/2019	JP Morgan		6,991,530	7,000,000		2FE
038370 AA 0	AQFIT 19A A - ABS		09/16/2019	KEYBANK CAPITAL MARKETS INC		9,498,526	9,500,000		1FE
04621X AM 0	ASSURANT INC		08/15/2019	WELLS FARGO SECURITIES LLC		9,996,500	10,000,000		2FE
05352G AA 5	AVANA BONHON, LLC		09/13/2019	Not Available		16,000,000	16,000,000		1PL
05377R DQ 4	AESOP 193 A - ABS		08/19/2019	JP Morgan		11,999,785	12,000,000		1FE
05492K AA 7	BDS 19FL4 A - CDO	C	09/09/2019	BARCLAYS CAPITAL INC FIXED INC		16,500,000	16,500,000	14,828	1FE
05492K AC 3	BDS 19FL4 AS - CDO	C	07/17/2019	BARCLAYS CAPITAL INC FIXED INC		7,500,000	7,500,000		1FE
05492K AE 9	BDS 19FL4 B - CDO	C	07/17/2019	BARCLAYS CAPITAL INC FIXED INC		9,000,000	9,000,000		1FE
05531F BJ 1	BB&T CORP		09/09/2019	RBC CAPITAL MARKETS		6,994,820	7,000,000		1FE
05541T AL 5	BGC PARTNERS INC		09/25/2019	GOLDMAN		9,956,100	10,000,000		2FE
05600L AC 0	BMW FINANCE NV	C	08/07/2019	BARCLAYS CAPITAL INC FIXED INC		27,000,000	27,000,000		1FE
05973B AA 5	BANC 19CRE6 A - CMBS		09/13/2019	WELLS FARGO SECURITIES LLC		8,000,000	8,000,000		1FE
05973B AE 7	BANC 19CRE6 AS - CMBS		09/13/2019	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1FE
07330M AC 1	BRANCH BANKING AND TRUST CO		09/09/2019	GOLDMAN		18,000,000	18,000,000		1FE
08888# AA 4	BIDTELLECT, INC		09/01/2019	AFG Private Placement		38,587	38,587		5GI
09256B AL 1	BLACKSTONE HOLDINGS FINANCE CO LLC		09/03/2019	MORGAN STANLEY CO		22,708,820	23,000,000		1FE
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021		07/31/2019	AFG Private Placement		3,428,571	3,428,571		1Z
096311 ZZ 1	BLUFFTON, CITY OF - ABS		07/01/2019	NO BROKER		(40,000,000)	(40,000,000)		1FE
096311 ZZ 1	Blue Torch (BTC) CL A-T L 265 03/25/202		07/01/2019	NO BROKER		40,000,000	40,000,000		1FE
097023 CP 8	BOEING CO		08/07/2019	VARIOUS		30,400,756	29,720,000	16,835	1FE
10112R BC 7	BOSTON PROPERTIES LP		08/19/2019	JP Morgan		4,997,700	5,000,000		2FE
125523 AH 3	CIGNA CORP		09/01/2019	VARIOUS		22,796,223	23,000,000	371,753	2FE
12563D AA 3	CK HUTCHISON INTERNATIONAL (19) (II) LTD	C	09/03/2019	HSBC SECURITIES		17,900,280	18,000,000		1FE
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS	C	07/01/2019	Direct			45		1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	07/01/2019	Direct			23		1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS		09/01/2019	Direct			5,061		1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS	C	07/01/2019	Direct			949		1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	09/01/2019	Direct			70		1FM

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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)
126650 DG 2	CVS HEALTH CORP.		08/08/2019	BARCLAYS CAPITAL INC FIXED INC.		13,873,580	14,000,000		2FE
126694 UM 8	CWHL 0531 2A2 - CMO/RMBS		07/10/2019	CREDIT SUISSE SECURITIES (USA)		2,046,410	2,126,831	2,593	1FM
126694 UN 6	CWHL 0531 2A3 - CMO/RMBS		07/10/2019	CREDIT SUISSE SECURITIES (USA)		3,160,804	3,285,019	3,792	1FM
14314D AA 1	CARLYLE FINANCE SUBSIDIARY LLC		09/05/2019	GOLDMAN		27,955,480	28,000,000		2FE
16372# AA 0	CHEMICAL BANK TOWER PT TRUST		08/28/2019	Not Available		6,750,000	6,750,000		1FE
17288X AB 0	CITADEL LP		09/11/2019	UBS SECURITIES		9,472,830	9,500,000		2FE
19421U AA 2	CASL 19A A1 - ABS		07/10/2019	BARCLAYS CAPITAL INC FIXED INC.		6,997,813	7,000,000	6,621	1FE
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC	C	08/12/2019	Bank of America Merrill Lynch		22,911,680	23,000,000		1FE
26884A BM 4	ERP OPERATING LP		08/20/2019	CITIGROUP		8,954,820	9,000,000		1FE
286661 ZZ 9	ELIZON 2018-1/ELLINGTON L+225 10/25/2019		07/01/2019	VARIOUS			34,807,314		1Z
29977A B# 1	EVERCORE INC.		08/01/2019	AFG Private Placement		6,000,000	6,000,000		4Z
29977A B@ 3	EVERCORE INC.		08/01/2019	AFG Private Placement		3,000,000	3,000,000		4Z
30034W AB 2	EVERGY INC.		09/05/2019	MITSUBISHI UFJ SECURITIES		9,982,700	10,000,000		2FE
30212P AQ 8	EXPEDIA GROUP INC.		09/11/2019	Bank of America Merrill Lynch		4,961,250	5,000,000		2FE
302491 AU 9	FMC CORP.		09/17/2019	CITIGROUP		6,999,930	7,000,000		2FE
314888 ZZ 4	FeraDyne Bowhunter 14.00 07/17/2024		09/17/2019	AFG Private Placement		6,447,613	6,447,613		4Z
34417Q AB 4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS		09/05/2019	BARCLAYS CAPITAL INC FIXED INC.		6,836,304	6,483,750	31,145	1FE
345397 ZU 0	FORD MOTOR CREDIT COMPANY LLC		07/29/2019	CITIGROUP		8,995,320	9,000,000		2FE
34964C AE 6	FORTUNE BRANDS HOME & SECURITY INC.		09/09/2019	Bank of America Merrill Lynch		13,976,200	14,000,000		2FE
361841 AN 9	GLP CAPITAL LP		08/15/2019	WELLS FARGO SECURITIES LLC		4,994,950	5,000,000		2FE
362266 ZA 9	GSC GROUP		09/16/2019	AFG Private Placement		2,584,510	2,584,510		1Z
37940X AB 8	GLOBAL PAYMENTS INC.		08/07/2019	Bank of America Merrill Lynch		11,962,320	12,000,000		2FE
37959G AA 5	GLOBAL ATLANTIC (FIN) CO.		09/30/2019	GOLDMAN		17,969,400	18,000,000		2FE
38172H AA 2	GOCAP 45 A - CDO	C	08/22/2019	MORGAN STANLEY CO.		8,000,000	8,000,000		1FE
404129 ZA 9	HC2 STATION GROUP INC 8.50 08/06/2019		07/01/2019	Unknown		20,735,395	21,000,000		4Z
42225U AG 9	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		09/05/2019	WELLS FARGO SECURITIES LLC		9,965,800	10,000,000		2FE
42824C BE 8	HEWLETT PACKARD ENTERPRISE CO.		09/04/2019	JP Morgan		9,997,900	10,000,000		2FE
431282 AS 1	HIGHWOODS REALTY LP		09/04/2019	WELLS FARGO SECURITIES LLC		13,964,300	14,000,000		2FE
44107T AY 2	HOST HOTELS & RESORTS LP		09/12/2019	WELLS FARGO SECURITIES LLC		13,890,520	14,000,000		2FE
44409M AC 0	HUDSON PACIFIC PROPERTIES LP		09/24/2019	WELLS FARGO SECURITIES LLC		4,963,400	5,000,000		2FE
444859 BK 7	HUMANA INC.		08/08/2019	Bank of America Merrill Lynch		4,994,900	5,000,000		2FE
452662 ZZ 5	Infrastripe LLC TL L 550 09/30/2024		09/30/2019	AFG Private Placement		2,950,000	3,000,000		2Z
45660L ZM 4	INDA 05AR1 3A1 - CMO/RMBS		08/20/2019	CREDIT SUISSE SECURITIES (USA)		3,129,036	3,337,639	8,484	1FM
46629U 40 4	JMP GROUP LLC		09/19/2019	UBS SECURITIES		1,000,000	1,000,000		2Z
46651G AC 3	JPMMT 197 A3 - CMO/RMBS		09/13/2019	JP Morgan		6,075,000	6,000,000	15,167	1FE
46651N AA 2	JOLAR 191 A - ABS	C	09/10/2019	DEUTSCHE BANK SECURITIES, INC.		4,874,690	4,837,489	14,393	1FE
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		07/01/2019	Direct			195		1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2019	Direct			0		1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2019	Direct			960		1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2019	Direct			162		1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Direct			1,170		1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Direct			3,497		1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Direct			622		1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Direct			747		4FM

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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)
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Direct			1,483		1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2019	Direct			15		1FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Direct			49		1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Direct			940		1FM
48203R AM 6	JUNIPER NETWORKS INC		08/19/2019	BARCLAYS CAPITAL INC FIXED INC		6,996,570	7,000,000		2FE
501811 ZZ 9	LC DIAGNOSTICS INC		09/10/2019	AFG Private Placement		8,999,126	8,999,126		1Z
502431 AA 7	HARRIS CORP		09/01/2019	Bank of America Merrill Lynch		4,130,708	4,000,000	75,900	2FE
502431 AC 3	HARRIS CORP		09/01/2019	BANC OF AMERICA SECURITIES		1,784,737	1,710,000	6,379	2FE
502431 AD 1	HARRIS CORP		09/01/2019	BANC OF AMERICA SECURITIES		10,451,050	10,000,000	19,250	2FE
502431 AE 9	HARRIS CORP		09/01/2019	BANC OF AMERICA SECURITIES		10,841,880	10,000,000	22,000	2FE
517834 AE 7	LAS VEGAS SANDS CORP		08/07/2019	VARIOUS		10,035,600	10,000,000	4,375	2FE
534187 BJ 7	LINCOLN NATIONAL CORP		08/12/2019	WELLS FARGO SECURITIES LLC		17,981,280	18,000,000		2FE
55336V BE 9	MPLX LP		09/24/2019	EXCHANGE		6,989,662	7,000,000		2FE
570535 AU 8	MARKEL CORP		09/17/2019	VARIOUS		8,988,110	9,000,000	744	2FE
590111 ZE 3	MJX Venture Mgmt III LLC Junior TL		08/28/2019	AFG Private Placement		3,264,000	3,360,000		3FE
590111 ZF 0	MJX Venture Mgmt III LLC Senior TL		08/28/2019	AFG Private Placement		24,789,438	24,790,000		1FE
59151K AL 2	METHANEX CORP	C	09/09/2019	JP Morgan		9,996,900	10,000,000		2FE
595112 BP 7	MICRON TECHNOLOGY INC		07/10/2019	JP Morgan		6,999,650	7,000,000		2FE
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS		09/25/2019	PERFORMANCE TRUST CAPITAL PARTNERS		15,169,777	14,982,496	37,872	2FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/10/2019	AFG Private Placement		5,280,000	5,280,000		1FE
629400 AB 8	ERL 151 A2 - ABS		09/27/2019	Bank of America Merrill Lynch		12,026,250	12,000,000	14,340	1FE
629400 AE 2	ERL 161 A2 - ABS		08/20/2019	CANTOR FITZGERALD + CO		7,612,500	7,500,000	3,154	1FE
62954J AA 2	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		9,999,924	10,000,000		1FE
62954J AB 0	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		4,249,972	4,250,000	0	1FE
632525 AS 0	NATIONAL AUSTRALIA BANK LTD	C	07/29/2019	Citigroup (SSB)		14,000,000	14,000,000		4Z
633717 AA 1	NATIONAL BANK OF INDIANAPOLIS CORP		09/01/2019	FIRST TENNESSEE SECURITIES CORP		5,000,000	5,000,000		2Z
671022 ZZ 7	ORCC FINANCING IV L 215 08/02/2029		09/19/2019	AFG Private Placement		20,000	20,000		1Z
674135 EM 6	OAK 99A M2 - ABS		08/01/2019	Direct		2,595	2,595		6FE
674599 CR 4	OCCIDENTAL PETROLEUM CORP		08/06/2019	Bank of America Merrill Lynch		4,996,550	5,000,000		2FE
674599 CS 2	OCCIDENTAL PETROLEUM CORP		08/06/2019	Bank of America Merrill Lynch		6,965,420	7,000,000		2FE
67575N BL 6	OMART 19T1 AT1 - ABS		08/09/2019	BARCLAYS CAPITAL INC FIXED INC		15,999,998	16,000,000		1FE
67575N BR 3	OMART 19T2 AT2 - ABS		08/09/2019	BARCLAYS CAPITAL INC FIXED INC		5,999,990	6,000,000		1FE
69832A AC 0	PANASONIC CORP	C	07/10/2019	GOLDMAN		9,000,000	9,000,000		1FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		09/23/2019	AFG Private Placement		3,888,889	3,888,889		1FE
709599 BH 6	PENSKE TRUCK LEASING CO LP		09/10/2019	WELLS FARGO SECURITIES LLC		8,959,860	9,000,000		2FE
714046 AG 4	PERKINELMER INC		09/10/2019	JP Morgan		8,970,300	9,000,000		2FE
71424# AA 3	PERMIAN HOLDCO 2 INC		09/30/2019	AFG Private Placement		1,771	1,771		5GI
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2019	AFG Private Placement		912	912		5GI
718549 AG 3	PHILLIPS 66 PARTNERS LP		09/03/2019	RBC CAPITAL MARKETS		4,988,150	5,000,000		2FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,	C	09/30/2019	AFG Private Placement		4,499,549	4,499,549		1PL
72346Q AC 8	PINNACLE FINANCIAL PARTNERS INC		09/06/2019	SANDLER O'NEILL & PARTNERS, LP		17,000,000	17,000,000		2PL
74042W AA 2	PRETSL 18 A1 - CDO	C	07/11/2019	Bank of America Merrill Lynch		420,662	433,812	706	1FE
74166Y AA 8	PROSE 191 A2 - ABS		08/14/2019	BARCLAYS CAPITAL INC FIXED INC		10,000,000	10,000,000		2FE
74256L BG 3	PRINCIPAL LIFE GLOBAL FUNDING II		09/09/2019	GOLDMAN		8,939,250	9,000,000		1FE
74332W AA 1	PROG 19SFR3 A - ABS		08/07/2019	MORGAN STANLEY CO		7,999,811	8,000,000		1FE

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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)
74332W AC 7	PROG 19SFR3 B - ABS		08/07/2019	MORGAN STANLEY CO		6,999,843	7,000,000		1FE
743674 BE 2	PROTECTIVE LIFE CORP		09/13/2019	MORGAN STANLEY CO		14,953,800	15,000,000		2FE
760985 S6 9	RFSC 04RP1 M3 - RMBS		07/23/2019	CANTOR FITZGERALD + CO		1,764,129	1,772,994		2FM
76112B NN 6	GMACM 05AA1 2A1 - CMO/RMBS		09/20/2019	CREDIT SUISSE SECURITIES (USA)		743,436	742,508	2,075	1FM
776743 AG 1	ROPER TECHNOLOGIES INC		08/20/2019	Bank of America Merrill Lynch		13,969,620	14,000,000		2FE
78396Y AA 1	SESAC 191 A2 - ABS		08/02/2019	GUGGENHEIM		6,000,000	6,000,000		2FE
78403D AN 0	SBATOW 191 1C - ABS		09/10/2019	BARCLAYS CAPITAL INC FIXED INC		7,500,000	7,500,000		1FE
80306A AA 8	SAPA 181 A - ABS	C	08/08/2019	Bank of America Merrill Lynch		2,029,314	1,975,002	6,295	1FE
806851 AK 7	SCHLUMBERGER HOLDINGS CORP		08/01/2019	Unknown		362,823			2FE
817743 AA 5	SRVM 191 A2 - ABS		09/17/2019	BARCLAYS CAPITAL INC FIXED INC		12,000,000	12,000,000		2FE
824348 BJ 4	SHERWIN-WILLIAMS CO		08/12/2019	CITIGROUP		17,940,060	18,000,000		2FE
845467 AL 3	SOUTHWESTERN ENERGY CO		07/24/2019	VARIOUS		3,511,000	4,000,000	1,791	3FE
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS		07/01/2019	Private Placement		(0)	(0)		1
87236Y AJ 7	TD AMERITRADE HOLDING CORP		08/13/2019	JP Morgan		8,989,920	9,000,000		1FE
885220 HM 8	TMST 052 A1 - CMO/RMBS	C	07/01/2019	CANTOR FITZGERALD + CO				(588)	2FM
89656F AA 4	TRL 121 A1 - ABS		08/07/2019	CREDIT SUISSE SECURITIES (USA)		10,354,497	10,375,573	15,674	1FE
90390K AB 0	USCAP 2 A2 - CDO		09/06/2019	PERFORMANCE TRUST CAPITAL PARTNERS		785,514	814,004	2,716	1FE
92212K AA 4	VANTGE 191 A2 - ABS		07/30/2019	BARCLAYS CAPITAL INC FIXED INC		9,000,000	9,000,000		1FE
92277G AU 1	VENTAS REALTY LP		08/12/2019	JP Morgan		23,881,440	24,000,000		2FE
925888 ZA 0	VICOF II LCSS TL 5.50 08/16/2027		08/22/2019	AFG Private Placement		7,500,000	7,500,000		1FE
94354K AA 8	WAAV 191 A - ABS		09/30/2019	GOLDMAN		5,499,759	5,500,000		1FE
95040Q AJ 3	WELLTOWER INC		08/08/2019	GOLDMAN		9,981,600	10,000,000		2FE
970648 AJ 0	WILLIS NORTH AMERICA INC		09/03/2019	Bank of America Merrill Lynch		6,987,330	7,000,000		2FE
98876N AN 4	ZAIS 13 A2B - CDO	C	07/29/2019	JP Morgan		4,000,000	4,000,000		1Z
3899999.	Total - Bonds - Industrial and Miscellaneous					1,176,469,385	1,212,661,929	768,209	XXX
Bonds - Bank Loans									
00216C AD 5	AQ SUNSHINE INTERMEDIATE HOLDCO INC		09/30/2019	Ares Capital Management		130,603	130,603		1Z
055666 ZC 8	Bearcat Buyer, Inc./First Lien Term Loan		07/05/2019	Ares Capital Management		2,076,488	2,134,399		3FE
055666 ZB 0	Bearcat Buyer, Inc./First Lien Delayed D		09/11/2019	Ares Capital Management		139,987	139,987		3PL
055666 ZA 2	Bearcat Buyer, Inc./2019 Incremental Fir		09/11/2019	Ares Capital Management		344,254	352,178		3Z
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		09/12/2019	WELLS FARGO SECURITIES LLC		1,256,000	1,600,000		5FE
09523C AC 6	BLUE ANGEL BUYER 1 LLC		09/20/2019	Ares Capital Management		8,395	8,395		3Z
13054P AH 5	California Pizza Kitchen		09/11/2019	DEUTSCHE BANK SECURITIES, INC		750,000	750,000		4FE
144444 ZA 7	CGP Buyer LLC/Term Loan 7/19		08/20/2019	Ares Capital Management		1,894,910	1,936,876		2FE
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		08/19/2019	Capitalized Interest		1,661	3,690		4Z
184444 ZA 8	Clearwater Analytics, LLC/Third Amendmen		07/03/2019	Ares Capital Management		628,699	644,820		3FE
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		09/30/2019	Capitalized Interest		3,384	3,384		3PL
213333 ZA 8	Convey Health Solutions, Inc./Term Loan		09/03/2019	Ares Capital Management		1,613,692	1,613,692		2Z
224999 ZA 3	Creation Holdings Inc./Term Loan 8/19		08/15/2019	Ares Capital Management		789,157	809,392		2FE
24702N BE 9	Term Loan B : Dell Intl		09/19/2019	Direct		3,807,486	3,800,000		2FE
254777 ZA 6	Discovery Life Sciences, LLC/Second Amen		08/29/2019	Ares Capital Management		1,331,511	1,331,511		4Z
254777 ZB 4	Discovery Life Sciences, LLC/First Amend		08/29/2019	Ares Capital Management		208,333	208,333		4Z
255777 ZZ 0	Display Holding Company, Inc./Term Loan		08/27/2019	Ares Capital Management		346,550	350,051		3FE
285555 ZA 9	Elemica Parent, Inc./Term Loan 9/19		09/18/2019	Ares Capital Management		1,193,428	1,224,029		3Z

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)
345999 ZZ 2	Foundation Risk Partners, Corp./Second A		09/06/2019	Ares Capital Management		1,322,335	1,327,512		2Z
357777 ZZ 7	Frontline Technologies Intermediate Hold		08/15/2019	Ares Capital Management		477,971	477,971		3FE
35921# AA 6	Frontline Technologies Intermediate Hold		08/15/2019	Ares Capital Management		993,224	1,003,256		3FE
360444 ZA 4	FWR Holding Corporation/Delayed Draw Ter		08/19/2019	Ares Capital Management		330,174	330,174		4Z
360444 ZZ 9	FWR Holding Corporation/New Delayed Draw		07/29/2019	Ares Capital Management		330,174	330,174		4Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		09/03/2019	Capitalized Interest		21,663	21,663		3PL
391555 ZA 0	Green Street Parent, LLC and Green Stree		08/27/2019	Ares Capital Management		5,880,000	6,000,000		3FE
43289D AH 6	HILTON WORLDWIDE FINANCE TL B2 **A&E**		08/01/2019	Direct		110,470			2FE
482666 ZA 5	K2 Insurance Services, LLC/Term Loan 7/1		07/01/2019	Ares Capital Management		4,705,641	4,833,333		3FE
488555 ZA 4	Kene Acquisition, Inc./Term Loan 8/19		08/08/2019	Ares Capital Management		1,201,313	1,232,390		3FE
493288 ZA 5	Key Surgical LLC/Fourth Amendment Increm		08/28/2019	Ares Capital Management		186,281	191,926		2FE
61506U AB 0	Montreign Resort Casino	C	08/27/2019	CREDIT SUISSE SECURITIES (USA)		1,760,000	2,000,000		5FE
639777 ZA 2	Nelipak Holding Company/USD Term Loan 7/		07/02/2019	Ares Capital Management		1,232,963	1,258,125		3FE
690555 ZZ 3	OTG Management, LLC/Fourth Amendment DDT		08/01/2019	Ares Capital Management		18,074	18,074		3FE
681111 ZA 1	Olympia Acquisition, Inc./Term Loan 9/19		09/23/2019	Ares Capital Management		544,627	544,627		3Z
695222 ZA 0	PAKNK Netherlands Treasury B.V./2019 Inc		08/07/2019	Ares Capital Management		183,750	187,500		3FE
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa		09/27/2019	Ares Capital Management		356,190	357,518		3FE
715335 ZZ 1	PHNTM Holdings, Inc./Term Loan (First Li		07/18/2019	Ares Capital Management		258,561	258,561		3FE
71639# AA 4	PetIQ, LLC/Term Loan 01/18		07/08/2019	Ares Capital Management		1,483,627	1,531,190		2PL
716666 ZA 3	Petroleum Service Group LLC/Term Loan 7/		07/23/2019	Ares Capital Management		2,895,039	2,960,989		3FE
750222 ZZ 7	Revint Intermediate II, LLC (fka: Implem		09/02/2019	Ares Capital Management		1,380,491	1,415,888		1Z
750555 ZA 5	Revint Intermediate II, LLC (fka: Implem		09/02/2019	Ares Capital Management		498,832	498,832		1FE
756888 ZA 4	Reddy Ice Holdings, Inc./Term Loan 7/19		07/01/2019	Ares Capital Management		4,586,013	4,737,240		3FE
76009W AT 7	RENT-A-CENTER, INC.		08/02/2019	JP Morgan		3,960,000	4,000,000		3FE
78249L AB 6	RUSSELL INVESTMENTS		07/02/2019	BARCLAYS CAPITAL INC FIXED INC		793,000	800,000		3FE
803833 ZA 3	Saldon Holdings, Inc./First Amendment Te		08/29/2019	Ares Capital Management		346,550	350,051		4Z
815333 ZZ 5	SOS Security Holdings, LLC/Delayed Draw		07/15/2019	Ares Capital Management		79,349	80,456		3FE
825555 ZA 6	Sigma Electric Manufacturing Corporation		09/04/2019	Ares Capital Management		824,865	833,197		3Z
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		07/11/2019	Ares Capital Management		87,622	88,957		4Z
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		07/11/2019	Ares Capital Management		175,245	177,914		4Z
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment		09/11/2019	Ares Capital Management		90,752	92,134		3Z
887444 ZA 8	TimeClock Plus, LLC/Term Loan 8/19		08/30/2019	Ares Capital Management		786,720	802,775		4Z
90385P AC 4	The Ultimus Group Midco, LLC/First Lien		09/16/2019	Ares Capital Management		676,108	689,058		3FE
91839* AA 4	VPROP Operating, LLC/New Loan 11/17		09/03/2019	Capitalized Interest		9,269	9,269		2FE
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		08/30/2019	Capitalized Interest		8,432	8,432		3PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		08/30/2019	Capitalized Interest		8,119	8,119		3PL
938888 ZA 5	Wash Multifamily Acquisition Inc./2019 I		08/01/2019	Ares Capital Management		5,910,000	6,000,000		4Z
940333 ZA 8	VLS Recovery Services, LLC/Second Amendm		07/01/2019	Ares Capital Management		399,213	413,505		3FE
N1603L AD 9	BRIGBI TL B 1L USD	C	08/22/2019	DEUTSCHE BANK SECURITIES, INC		984,000	1,600,000		4FE
8299999. Total - Bonds - Bank Loans						62,421,197	64,512,153	0	XXX
8399997. Total - Bonds - Part 3						1,251,265,582	1,289,549,083	768,590	XXX
8399999. Total - Bonds						1,251,265,582	1,289,549,083	768,590	XXX
Preferred Stocks - Industrial and Miscellaneous									
371877 ZA 2	GENETESIS SERIES B		09/27/2019	AFG Private Placement	93,796.000	752,499			P4ZV
001011 ZZ 1	Acutus Medical Inc D		07/19/2019	AFG Private Placement	4,999,998.530	4,999,999			P4ZV

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
009522 ZA 4	AIRWAY HEIGHTS WASHINGTON		08/30/2019	AFG Private Placement	1,372,577.000	2,099,999			P4ZV
096444 ZZ 0	SUCCESSOR AGENCY TO THE BLYTHE REDEVELOP		07/01/2019	AFG Private Placement	499,995.090	499,995			P4ZV
29402T 2# 5	ENVEN ENERGY CORPORATION		07/01/2019	AFG Private Placement	(21,842.000)	(353,832)			P5V
29402T 2# 5	ENVEN ENERGY CORPORATION		09/30/2019	Capitalized Interest	46,170.000	747,954			P5V
451662 ZZ 6	PCM, INC		09/27/2019	AFG Private Placement	118,182.000	584,717			P5GIA
499188 ZZ 6	KNOPP BIOSCIENCES LLC C		02/14/2019	Exchanged	248,817.000	223,906			P4ZA
606366 ZZ 8	MOD Pizza		07/01/2019	AFG Private Placement	25,012.000	3,499,929			P4ZV
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						13,055,164	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						13,055,164	XXX	0	XXX
8999999. Total - Preferred Stocks						13,055,164	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00287Y 10 9	ABBVIE ORD		08/14/2019	VARIOUS	65,000.000	4,358,928	XXX		L
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/13/2019	VE CAPITAL	1,000.000	14,489	XXX		L
124857 20 2	CBS CL B ORD		08/27/2019	VARIOUS	62,500.000	2,661,327	XXX		L
12654A 10 1	CNX MIDSTREAM PARTNERS UNT		09/23/2019	VE CAPITAL	1,000.000	14,569	XXX		L
29414J 10 7	ENVIVA PARTNERS UNT		08/09/2019	VE CAPITAL	500.000	14,481	XXX		L
389375 10 6	GRAY TELEVISION ORD		09/05/2019	THE BENCHMARK COMPANY, LLC	100,000.000	1,489,755	XXX		L
451662 ZA 1	PCM, INC		09/27/2019	AFG Private Placement	35,455.000	65,284	XXX		V
606366 ZZ 8	MOD Pizza		07/01/2019	AFG Private Placement	(25,012.000)	(3,499,929)	XXX		V
65506L 10 5	NOBLE MIDSTREAM PARTNERS UNT		07/09/2019	VE CAPITAL	500.000	16,297	XXX		L
655664 10 0	NORDSTROM ORD		08/20/2019	ISI GROUP INC	50,000.000	1,290,210	XXX		L
693656 10 0	PVH ORD		08/14/2019	VARIOUS	55,000.000	4,319,771	XXX		L
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/16/2019	VE CAPITAL	1,500.000	33,003	XXX		L
811054 40 2	EW SCRIPPS CL A ORD		09/03/2019	VARIOUS	436,685.000	5,203,215	XXX		L
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		08/29/2019	VE CAPITAL	500.000	9,485	XXX		L
876030 10 7	TAPESTRY ORD		08/15/2019	VARIOUS	94,100.000	2,455,938	XXX		L
87901J 10 5	TEGNA ORD		09/04/2019	WOLFE TRAHAN SECURITIES	50,000.000	736,755	XXX		L
92553P 20 1	VIACOM CL B ORD		09/03/2019	VARIOUS	79,000.000	1,963,547	XXX		L
G0684D 10 7	ATHENE HOLDING CL A ORD	D	09/06/2019	VARIOUS	60,000.000	2,384,476	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						23,531,601	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORPORATION		09/10/2019	CAPITAL CONTRIBUTION		500,000	XXX		K
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						24,031,601	XXX	0	XXX
9799999. Total - Common Stocks						24,031,601	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						37,086,765	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,288,352,348	XXX	768,590	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
312931 A6 5	FH A84529 - RMBS		09/01/2019.	Paydown		554	554	561	557		(4)		(4)		554			0	17	02/01/2039.	1
31371K LU 3	FN 254239 - RMBS		09/01/2019.	Paydown		285	285	330	315		(30)		(30)		285			0	12	03/01/2032.	1
31388T QZ 9	FN 614372 - RMBS		09/01/2019.	Paydown		319	319	365	350		(31)		(31)		319			0	15	01/01/2032.	1
31416K WP 9	FN AA2453 - RMBS		09/01/2019.	Paydown		284	284	288	288		(3)		(3)		284			0	9	02/01/2039.	1
36296J FT 7	GN 692378 - RMBS		09/01/2019.	Paydown		3,410	3,410	3,453	3,430		(20)		(20)		3,410			0	91	02/15/2039.	1
36296T DP 5	GN 700410 - RMBS		09/01/2019.	Paydown		224	224	230	228		(5)		(5)		224			0	7	03/15/2039.	1
38373W 5C 8	GNR 0233C PG - CMO/RMBS		09/01/2019.	Paydown		15,747	15,747	16,624	16,182		(434)		(434)		15,747			0	686	05/20/2032.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GENERATION LL		08/01/2019.	Paydown		34,482	34,482	34,482	34,482				0		34,482			0	1,595	01/15/2042.	1FE
690353 RX 7	OVERSEAS PRIVATE INVESTMENT CORP.		09/01/2019.	Paydown		81,794	81,794	81,794	81,794		0		0		81,794			0	3,632	02/27/2027.	1
690353 XM 4	OVERSEAS PRIVATE INVESTMENT CORP.		09/15/2019.	Paydown		114,286	114,286	114,286	114,286		(0)		(0)		114,286			0	3,076	12/15/2030.	1
83190A AB 9	SBA 523402 - MBS		09/02/2019.	Paydown		27,788	27,788	30,901	29,972		(2,184)		(2,184)		27,788			0	1,213	01/20/2035.	1
841215 AA 4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		09/01/2019.	Paydown		203,288	203,288	203,288	203,288		(0)		(0)		203,288			0	7,818	08/15/2033.	1
0599999.	Total - Bonds - U.S. Government					482,461	482,461	486,601	485,172	0	(2,711)	0	(2,711)	0	482,461	0	0	0	18,170	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GR 6	ILLINOIS ST		08/01/2019.	Paydown		2,400,000	2,400,000	2,421,550	2,407,009		(7,009)		(7,009)		2,400,000			0	148,800	07/01/2021.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,400,000	2,400,000	2,421,550	2,407,009	0	(7,009)	0	(7,009)	0	2,400,000	0	0	0	148,800	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
68583R BR 2	OREGON CMNTY COLLEGE DISTS - MBS		09/01/2019.	Paydown									0					0	44,428	06/30/2023.	1FE
73723R SR 5	PORTSMOUTH VA		09/01/2019.	Unknown		12,375,000	12,375,000	12,375,000	12,375,000				0		12,375,000			0	487,832	02/01/2030.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					12,375,000	12,375,000	12,375,000	12,375,000	0	0	0	0	0	12,375,000	0	0	0	532,260	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 07A A28 - ABS		08/01/2019.	Paydown		219,822	219,822	230,563	225,214		(5,393)		(5,393)		219,822			0	12,618	01/15/2028.	1FE
04048R DK 9	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		07/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,780	07/01/2019.	1FE
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2019.	Paydown		235,911	235,911	235,911	235,911		0		0		235,911			0	4,922	07/01/2043.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		74,572	74,572	74,572	74,572		(0)		(0)		74,572			0	1,450	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		45,566	45,566	45,452	45,472		93		93		45,566			0	805	02/01/2042.	1FE
155751 CQ 1	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY		09/01/2019.	Maturity @ 100.00		850,000	850,000	850,000	850,000				0		850,000			0	40,171	09/01/2019.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		09/01/2019.	Paydown		631,929	631,929	650,748	649,762		(17,833)		(17,833)		631,929			0	16,302	03/01/2048.	1FE
196479 V4 8	COLORADO HSG & FIN AUTH - MBS		09/01/2019.	Paydown		344,798	344,798	354,918	354,730		(9,933)		(9,933)		344,798			0	10,451	11/01/2048.	1FE
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		09/15/2019.	Paydown		44,776	44,776	44,776	44,776				0		44,776			0	1,157	06/15/2045.	1FE
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/03/2019.	Call @ 100.00		278,889	278,889	278,889	278,889		(0)		(0)		278,889		(0)	(0)	5,060	11/01/2038.	1FE
312903 MA 2	FHR 119 H - CMO/RMBS		09/15/2019.	Paydown		71	71	78	78		(6)		(6)		71			0	3	01/15/2021.	1
312909 3W 2	FHR 1250 J - CMO/RMBS		09/01/2019.	Paydown		608	608	624	607		2		2		608			0	30	05/15/2022.	1
312915 QG 9	FHR 1491 I - CMO/RMBS		09/01/2019.	Paydown		4,831	4,831	5,122	4,867		(37)		(37)		4,831			0	239	04/15/2023.	1
313398 P7 8	FHR 2334F TD - CMO/RMBS		09/01/2019.	Paydown		1,382	1,382	1,446	1,413		(31)		(31)		1,382			0	60	07/15/2031.	1
313399 PS 0	FHR 2347C VP - CMO/RMBS		09/01/2019.	Paydown		4,537	4,537	4,792	4,548		(11)		(11)		4,537			0	190	03/15/2020.	1
31339D 2V 9	FHR 2418A MB - CMO/RMBS		09/01/2019.	Paydown		8,903	8,903	9,479	8,972		(70)		(70)		8,903			0	358	02/15/2022.	1
31339D QZ 4	FHR 2416D PG - CMO/RMBS		09/01/2019.	Paydown		41,997	41,997	45,065	42,299		(302)		(302)		41,997			0	1,672	02/15/2022.	1

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3133T3 BU 1	FHR 1644 K - CMO/RMBS		09/01/2019.	Paydown		4,604	4,604	5,035	4,669		(65)		(65)		4,604			0	207	12/15/2023.	1
3133TB 4G 2	FHR 1991 PG - CMO/RMBS		09/01/2019.	Paydown		4,346	4,346	4,506	4,388		(43)		(43)		4,346			0	172	09/15/2027.	1
3133TC HE 1	FHR 2018 PG - CMO/RMBS		09/01/2019.	Paydown		1,358	1,358	1,432	1,384		(26)		(26)		1,358			0	57	01/15/2028.	1
3133TD 3A 2	FHR 2037 HB - CMO/RMBS		09/01/2019.	Paydown		3,110	3,110	3,402	3,227		(116)		(116)		3,110			0	187	03/15/2028.	1
3133TH S8 1	FHR 2118 PE - CMO/RMBS		09/01/2019.	Paydown		7,161	7,161	7,519	7,302		(140)		(140)		7,161			0	314	01/15/2029.	1
3133TS F2 4	FHR 2303A CK - CMO/RMBS		09/01/2019.	Paydown		2,247	2,247	2,320	2,278		(32)		(32)		2,247			0	90	04/15/2031.	1
3133TU S7 4	FHR 2357B QH - CMO/RMBS		09/01/2019.	Paydown		3,897	3,897	4,087	3,990		(93)		(93)		3,897			0	157	09/15/2031.	1
31358F M5 5	FNR 9112 H - CMO/RMBS		09/01/2019.	Paydown		1,387	1,387	1,458	1,387				0		1,387			0	58	02/25/2021.	1
31358G 5J 2	FNR 9165 Z - CMO/RMBS		09/01/2019.	Paydown		1,094	1,094	1,193	1,094				0		1,094			0	47	06/25/2021.	1
31358K DY 1	FNR G36 ZB - CMO/RMBS		09/01/2019.	Paydown		992	992	1,152	1,233		(241)		(241)		992			0	46	11/25/2021.	1
31358N H3 9	FNR G9229 J - CMO/RMBS		09/01/2019.	Paydown		7,603	7,603	7,692	7,571		32		32		7,603			0	401	07/25/2022.	1
31358N M5 8	FNR 92119 Z - CMO/RMBS		09/01/2019.	Paydown		3,237	3,237	3,265	3,387		(150)		(150)		3,237			0	173	07/25/2022.	1
31358P EE 3	FNR 92117 M - CMO/RMBS		09/01/2019.	Paydown		2,484	2,484	2,665	2,492		(9)		(9)		2,484			0	116	07/25/2022.	1
31358Q ZE 8	FNR G9259 D - CMO/RMBS		09/01/2019.	Paydown		544	544	582	543		1		1		544			0	22	10/25/2022.	1
31358R Y7 2	FNR G9266 KB - CMO/RMBS		09/01/2019.	Paydown		7,608	7,608	8,256	7,647		(38)		(38)		7,608			0	363	12/25/2022.	1
31359D H5 5	FNR 93155 PJ - CMO/RMBS		09/01/2019.	Paydown		13,201	13,201	14,615	13,395		(195)		(195)		13,201			0	605	09/25/2023.	1
31359H NW 0	FNR 9463 PK - CMO/RMBS		09/01/2019.	Paydown		3,262	3,262	3,605	3,319		(57)		(57)		3,262			0	157	04/25/2024.	1
31359H QP 2	FNR 9476 KA - CMO/RMBS		09/01/2019.	Paydown		1,085	1,085	1,094	997		89		89		1,085			0	50	04/25/2024.	1
31359L ZF 5	FNR 9519 ED - CMO/RMBS		09/01/2019.	Paydown		1,396	1,396	1,492	1,399		(2)		(2)		1,396			0	62	01/25/2022.	1
31359N 2W 0	FNR 9719A PG - CMO/RMBS		09/01/2019.	Paydown		2,882	2,882	3,105	2,911		(30)		(30)		2,882			0	135	04/18/2027.	1
31359V GF 4	FNR 991 PJ - CMO/RMBS		09/01/2019.	Paydown		22,208	22,208	23,618	22,729		(521)		(521)		22,208			0	960	02/25/2029.	1
313603 BQ 4	FNR 8979 D - CMO/RMBS		09/01/2019.	Paydown		252	252	280	252				0		252			0	10	11/25/2019.	1
3137BL AR 9	FMMV M036 A - CMBS		09/16/2019.	Call @ 100.00		115,000	115,000	118,163	116,682		(87)		(87)		116,595		(1,595)	(1,595)	3,537	12/15/2029.	1
313921 JK 5	FNR 0157B PD - CMO/RMBS		09/01/2019.	Paydown		2,209	2,209	2,329	2,267		(58)		(58)		2,209			0	95	10/25/2031.	1
31392B SC 1	FNR 026D L - CMO/RMBS		09/01/2019.	Paydown		2,095	2,095	2,179	2,131		(36)		(36)		2,095			0	84	01/25/2032.	1
31392C EM 2	FNW 02W2 AF5 - CMO/RMBS		09/01/2019.	Paydown		10,762	10,762	10,335	10,258		504		504		10,762			0	479	06/25/2032.	1
31392E PC 8	FNR 0258F PG - CMO/RMBS		09/01/2019.	Paydown		19,740	19,740	20,805	20,221		(481)		(481)		19,740			0	809	09/25/2032.	1
31392K 5C 6	FHR 2455 GK - CMO/RMBS		09/01/2019.	Paydown		10,719	10,719	11,399	11,043		(324)		(324)		10,719			0	457	05/15/2032.	1
31392K LR 5	FHR 2450A PH - CMO/RMBS		09/01/2019.	Paydown		85,305	85,305	91,040	85,885		(580)		(580)		85,305			0	3,400	05/15/2022.	1
31392M 5R 9	FHR 2448R TX - CMO/RMBS		09/01/2019.	Paydown		33,977	33,977	35,690	34,765		(788)		(788)		33,977			0	1,362	05/15/2032.	1
31393X VH 7	FNW 04W3 A6 - CMO/RMBS		09/01/2019.	Paydown		298,035	298,035	285,555	294,373		3,663		3,663		298,035			0	10,947	05/25/2034.	1
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		249,173	249,173	249,173	249,173		(0)		(0)		249,173			0	4,354	07/01/2041.	1FE
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		200,872	200,872	200,872	200,872		0		0		200,872			0	3,570	07/01/2041.	1FE
34074M KA 8	FLORIDA HSG FIN CORP REV		08/01/2019.	Direct		5,000	5,000	5,000	5,000				0		5,000			0	200	07/01/2027.	1FE
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		261,546	261,546	261,546	261,546				0		261,546			0	5,281	07/01/2037.	1FE
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		86,253	86,253	86,253	86,258		(5)		(5)		86,253			0	1,378	01/01/2043.	1FE
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV		07/01/2019.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	53,910	07/01/2020.	1FE
341507 ZJ 3	FLORIDA ST BRD ED LOTTERY REV		07/01/2019.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	55,410	07/01/2021.	1FE

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341507 ZK 0	FLORIDA ST BRD ED LOTTERY REV	..	07/01/2019.	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	114,820	07/01/2022.	1FE
34160P DA 4	FLORIDA ST DEPT MGMT SVCS CTFS PARTN	..	08/01/2019.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	105,720	08/01/2019.	1FE
34160P DF 3	FLORIDA ST DEPT MGMT SVCS CTFS PARTN	..	08/01/2019.	Direct		1,000,000	1,000,000	1,000,000	999,906		94		94		1,000,000			0	68,250	08/01/2029.	1FE
34160W TY 0	FLORIDA ST DEPT ENVIRONMENTAL PROTN REV	..	07/01/2019.	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	143,900	07/01/2020.	1FE
45129W JX 9	IDAHO HSG & FIN ASSN	..	07/15/2019.	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	79,185	07/15/2019.	1FE
45201Y F2 8	ILLINOIS HSG DEV AUTH REV	..	08/01/2019.	Direct		795,000	795,000	795,000	795,003		1		1		795,000			0	33,231	08/01/2029.	1FE
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS	..	09/01/2019.	Paydown		194,324	194,324	188,251	188,739		5,585		5,585		194,324			0	3,722	06/01/2043.	1FE
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	..	09/01/2019.	Paydown		19,977	19,977	19,977	19,961		15		15		19,977			0	468	09/01/2034.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	09/03/2019.	Call @ 100.00		170,000	170,000	170,000	166,704				0		170,000			0	3,372	02/01/2042.	1FE
49130T PR 1	KENTUCKY HSG CORP HSG REV	..	09/01/2019.	Direct		180,000	180,000	188,190	182,548		(1,092)		(1,092)		180,000			0	8,134	07/01/2033.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV	..	09/03/2019.	Call @ 100.00		125,000	125,000	125,000	125,000				0		125,000			0	2,646	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV	..	09/03/2019.	Call @ 100.00		170,000	170,000	170,000	170,000				0		170,000			0	3,473	11/01/2041.	1FE
56045R AJ 8	MAINE MUN BD BK	..	09/01/2019.	Maturity @ 100.00		3,795,000	3,795,000	3,795,000	3,795,000				0		3,795,000			0	179,276	09/01/2019.	1FE
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV	..	08/01/2019.	Direct		855,000	855,000	934,933	879,363		(3,218)		(3,218)		855,000			0	55,404	07/01/2022.	1FE
57586N MT 5	MASSACHUSETTS ST HSG FIN AGY	..	09/03/2019.	Call @ 100.00		65,000	65,000	65,000	65,000				0		65,000			0	1,349	06/01/2023.	1FE
57586N MU 2	MASSACHUSETTS ST HSG FIN AGY	..	09/03/2019.	Call @ 100.00		70,000	70,000	70,000	70,000				0		70,000			0	1,501	12/01/2023.	1FE
57586N MW 8	MASSACHUSETTS ST HSG FIN AGY	..	09/03/2019.	Direct		285,000	285,000	285,000	285,000				0		285,000			0	6,739	12/01/2027.	1FE
57586N RP 8	MASSACHUSETTS ST HSG FIN AGY	..	08/01/2019.	Call @ 100.00		10,000	10,000	10,000	10,000				0		10,000			0	176	12/01/2023.	1FE
57586N RQ 6	MASSACHUSETTS ST HSG FIN AGY	..	08/01/2019.	Direct		40,000	40,000	40,000	40,000				0		40,000			0	833	12/01/2027.	1FE
57586N RR 4	MASSACHUSETTS ST HSG FIN AGY	..	08/01/2019.	Direct		5,000	5,000	5,000	5,000				0		5,000			0	120	12/01/2032.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS	..	09/15/2019.	Paydown		28,878	28,864	28,976	28,948		(69)		(69)		28,878			0	812	01/15/2046.	1FE
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA	..	09/01/2019.	Paydown		37,642	37,642	37,642	37,642		(0)		(0)		37,642			0	674	11/01/2038.	1FE
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		145,709	145,709	142,066	142,323		3,386		3,386		145,709			0	2,508	09/01/2041.	1FE
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		122,450	122,450	122,450	122,450		(0)		(0)		122,450			0	2,235	08/01/2046.	1FE
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		70,135	70,135	61,158	60,964		9,171		9,171		70,135			0	1,106	10/01/2046.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		294,092	294,092	294,092	294,093		(0)		(0)		294,092			0	6,730	03/01/2048.	1FE
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		183,878	183,878	183,284	183,286		592		592		183,878			0	4,464	09/01/2048.	1FE
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		114,772	114,772	114,772	114,772		(0)		(0)		114,772			0	2,873	11/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		189,247	189,247	189,247	189,247		0		0		189,247			0	4,081	01/01/2049.	1FE
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/01/2019.	Paydown		215,828	215,828	215,828			(0)		(0)		215,828			0	3,454	03/01/2049.	1FE
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	09/14/2019.	Call @ 100.00		8,478	8,478	8,478					0		8,478			0	61	06/01/2049.	1FE
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	..	09/01/2019.	Paydown		1,657,596	1,657,596	1,657,596	1,657,596		(0)		(0)		1,657,596			0	52,004	01/01/2040.	1FE
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	..	09/01/2019.	Paydown		38,814	38,814	38,814	38,814		(0)		(0)		38,814			0	1,003	10/01/2036.	1FE
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	09/01/2019.	Paydown		62,701	62,701	62,701	62,701		0		0		62,701			0	1,235	08/01/2036.	1FE
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	09/01/2019.	Paydown		778,594	778,594	753,289	755,351		23,243		23,243		778,594			0	12,614	06/01/2044.	1FE
610763 PK 4	MONROE CNTY N Y WTR AUTH WTR REV	..	08/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	46,940	08/01/2019.	1FE
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS	..	09/01/2019.	Paydown		103,178	103,178	103,178	103,178		(0)		(0)		103,178			0	1,847	08/01/2035.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH	..	09/01/2019.	Call @ 100.00		75,000	75,000	75,000	75,000				0		75,000			0	1,303	09/01/2040.	1FE

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64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY		07/01/2019.	Paydown									0					0	820	12/01/2021.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/15/2019.	Paydown		8,074	8,074	8,074	8,074		0		0		8,074			0	164	06/15/2036.	1FE
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/01/2019.	Paydown		55,377	55,377	55,377	55,377		(0)		(0)		55,377			0	1,096	10/01/2046.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/03/2019.	Direct		210,000	210,000	210,000	210,000				0		210,000			0	8,482	01/01/2030.	1FE
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV		07/01/2019.	Paydown									0					0	23	12/15/2032.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/03/2019.	Call @ 100.00		385,000	385,000	385,000	385,000		(0)		(0)		385,000		(0)	(0)	6,903	11/01/2041.	1FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/01/2019.	Direct		20,000	20,000	20,000	20,000				0		20,000			0	594	07/01/2033.	1FE
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M		09/01/2019.	Paydown		22,294	22,294	22,294	15,193		3		3		22,294			0	539	08/01/2035.	1FE
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP		08/05/2019.	Direct		775,000	775,000	775,000	775,000				0		775,000			0	17,611	10/01/2027.	1FE
76221T DH 9	RHODE IS HSG & MTG FIN CORP REV		07/01/2019.	Adjustment									0					0	16	10/01/2039.	1FE
786106 GN 8	SACRAMENTO CNTY CALIF		09/01/2019.	Call @ 100.00		2,865,000	2,865,000	3,150,555	2,923,137		(12,619)		(12,619)		2,910,518		(45,518)	(45,518)	220,032	08/15/2021.	1FE
796253 Z3 9	SAN ANTONIO TEX ELEC & GAS REV		09/26/2019.	Call @ 111.55		4,606,809	4,130,000	4,340,395	4,250,343		(11,234)		(11,234)		4,239,109		367,700	367,700	177,203	02/01/2026.	1FE
796253 Z4 7	SAN ANTONIO TEX ELEC & GAS REV		09/26/2019.	Call @ 113.93		6,836,040	6,000,000	6,000,000	6,000,000				0		6,000,000		836,040	836,040	264,355	02/01/2027.	1FE
83755N FY 3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		09/26/2019.	Direct		510,000	510,000	510,000	510,019		6		6		510,000			0	11,617	11/01/2035.	1FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		09/03/2019.	Direct		100,000	100,000	99,905	99,918		6		6		100,000			0	2,908	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/03/2019.	Call @ 100.00		80,000	80,000	80,000	80,165		(14)		(14)		80,151		(151)	(151)	1,871	09/01/2039.	1FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2019.	Paydown		55,277	55,277	52,133	52,211		3,065		3,065		55,277			0	1,099	09/01/2047.	1FE
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV		08/01/2019.	Direct		165,000	165,000	165,000	165,000				0		165,000			0	7,425	07/20/2036.	1FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019.	Paydown		299,163	299,163	299,163	299,160		3		3		299,163			0	8,631	12/25/2043.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019.	Paydown		460,073	460,073	460,073	460,073				0		460,073			0	10,660	10/25/2037.	1FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019.	Paydown		272,149	272,149	272,149	272,149				0		272,149			0	5,747	06/25/2041.	1FE
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		09/01/2019.	Paydown		90,126	90,126	97,110	95,573		(5,447)		(5,447)		90,126			0	3,595	03/25/2038.	1FE
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		09/01/2019.	Paydown		95,684	95,684	103,100	83,410		(5,747)		(5,747)		95,684			0	3,767	03/25/2038.	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		09/01/2019.	Paydown		596,964	596,964	596,722	596,734		230		230		596,964			0	12,482	08/25/2042.	1FE
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		09/03/2019.	Call @ 100.00		200,000	200,000	200,000	198,542		26		26		198,568		1,432	1,432	3,772	09/01/2040.	1FE
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		09/03/2019.	Call @ 100.00		650,000	650,000	650,000	650,000				0		650,000			0	13,621	05/01/2041.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					47,529,560	46,216,697	46,817,116	46,168,846	0	(27,361)	0	(27,361)	0	46,371,653	0	1,157,907	1,157,907	2,038,226	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 171 A - ABS		09/16/2019.	Paydown		3,086,149	3,086,149	3,086,133	3,086,145		3		3		3,086,149			0	77,409	05/16/2042.	1FE
000367 AA 0	AASET 181 A - ABS		09/16/2019.	Paydown		371,942	371,942	372,349			(407)		(407)		371,942			0	2,655	01/16/2038.	1FE
00077B 4W 0	AMAC 029 A30 - CMO/RMBS		09/01/2019.	Paydown		253	253	255	244		9		9		253			0	10	12/25/2032.	1FM
000780 NL 6	AMAC 0312 2A - CMO/RMBS		09/01/2019.	Paydown		156	156	158	153		3		3		156			0	6	12/25/2033.	1FM
00100F AC 9	ACIS 143 A1F - CDO		09/01/2019.	Paydown		1,538,506	1,538,507	1,530,814	1,536,799		1,708		1,708		1,538,506			0	42,694	02/02/2026.	1FE
001406 AA 5	DCAL 2015 A1 - ABS	C	09/15/2019.	Paydown		373,244	373,244	373,087	373,124		120		120		373,244			0	10,492	02/15/2040.	1FE
00175L AE 2	AMMC 14R X - CDO		08/01/2019.	Paydown		24,100	24,100	24,100	24,099		1		1		24,100			0	651	07/25/2029.	1FE
00176C AL 5	AMMC 12R X - CDO		09/01/2019.	Paydown		17,500	17,500	17,500	17,467		33		33		17,500			0	432	11/10/2030.	1FE
00176D AE 9	AMMC 13R X - CDO		08/01/2019.	Paydown		7,875	7,875	7,875	7,874		1		1		7,875			0	213	07/24/2029.	1FE
00176J AH 9	AMMC 16R XR - CDO		08/01/2019.	Paydown		20,000	20,000	20,000	19,384		616		616		20,000			0	555	04/16/2029.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00178L AA 7	AMMC 21 X - CDO	..	09/01/2019.	Paydown		12,500	12,500	12,500	12,500		(0)		(0)		12,500			0	329	11/04/2030.	1FE
00184@ AA 4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU	..	09/30/2019.	Paydown		24,820	24,820	24,820	24,806		15		15		24,820			0	465	06/30/2039.	1
00191# AA 3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU	..	09/30/2019.	Paydown		136,683	136,683	136,683	136,552		130		130		136,683			0	3,545	08/31/2039.	1
00192J AA 4	APS 161 1A - CMO/RMBS	..	09/01/2019.	Paydown		293,969	293,969	262,000	274,935		19,035		19,035		293,969			0	5,138	07/01/2057.	1FE
00214M AA 1	ARLFR 1406 A1 - ABS	..	09/15/2019.	Paydown		409,967	409,967	397,815	401,196		8,771		8,771		409,967			0	7,953	06/15/2044.	1FE
00225# AA 3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS	..	09/15/2019.	Paydown		98,068	98,068	98,068	97,979		89		89		98,068			0	3,012	09/30/2039.	1
00256D AA 0	AASET 191 A - ABS	..	09/15/2019.	Paydown		212,100	212,100	212,100			0		0		212,100			0	1,075	05/15/2039.	1FE
00432C CW 9	ACCSS 05B A3 - ABS	..	08/01/2019.	Paydown		159,417	159,417	147,062	151,480		7,936		7,936		159,417			0	3,606	07/25/2035.	1FE
00436M AA 3	AALLC 181 A - ABS	..	09/02/2019.	Paydown		306,210	306,210	306,133	306,137		73		73		306,210			0	7,894	12/02/2033.	1FE
004375 FG 1	ACCR 061 A4 - RMBS	..	09/25/2019.	Paydown		1,100,841	1,100,841	943,642	1,022,218		78,622		78,622		1,100,841			0	18,582	04/25/2036.	1FM
004421 HR 7	ACE 04HE3 M2 - RMBS	C	09/25/2019.	Paydown		30,207	30,207	24,396	21,704		8,503		8,503		30,207			0	730	11/25/2034.	1FM
00452P AD 9	ACIS 156 A2 - CDO	..	08/01/2019.	Paydown		1,848,448	1,848,448	1,848,448	1,848,448				0		1,848,448			0	46,678	05/03/2027.	1FE
006346 AS 9	ADMSO 181 A - ABS	..	09/15/2019.	Paydown		59,771	59,771	59,871	59,869		(99)		(99)		59,771			0	1,917	11/16/2048.	1FE
007036 GS 9	ARMT 052A 2A1 - CMO/RMBS	C	09/01/2019.	Paydown		217,304	217,304	203,315	203,008		14,296		14,296		217,304			0	6,874	06/25/2035.	1FM
007036 SE 7	ARMT 059A 5A1 - RMBS	C	09/25/2019.	Paydown		90,042	90,042	62,812	70,045		19,997		19,997		90,042			0	1,591	11/25/2035.	1FM
00703Q AD 4	ARMT 063A A11 - RMBS	C	09/25/2019.	Paydown		182,447	182,447	120,224	123,609		1,134	2,168	(1,034)		182,447			0	2,695	08/25/2036.	1FM
008117 AN 3	AETNA INC	..	09/01/2019.	CORPORATE ACTION		7,240,590	7,000,000	6,902,070	6,972,492		6,982		6,982		6,979,474		20,526	20,526	444,319	06/01/2021.	2FE
009088 AA 3	AIR CANADA - ABS	C	07/01/2019.	Paydown									0					0	87	06/15/2029.	1FE
009088 AB 1	AIR CANADA - ABS	C	07/01/2019.	Paydown									0					0	61	06/15/2029.	1FE
009090 AA 9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2019.	Paydown		325,681	325,681	325,681	325,679		2		2		325,681			0	11,556	09/15/2028.	1FE
009090 AB 7	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2019.	Paydown		103,772	103,772	103,772	103,771		1		1		103,772			0	3,917	09/15/2024.	2FE
01447Y AB 0	ALESC 1 A2 - CDO	..	08/01/2019.	Paydown		42,307	42,307	34,450	32,484		9,823		9,823		42,307			0	1,105	10/15/2033.	1FE
01448Q AA 8	ALESC 4 A1 - CDO	..	08/01/2019.	Paydown		1,137,973	1,137,973	1,070,091	1,060,913		77,060		77,060		1,137,973			0	26,726	07/30/2034.	1FE
01448T AA 2	ALESC 5 A1 - CDO	C	09/23/2019.	Paydown		366,558	366,558	310,680	277,422		89,136		89,136		366,558			0	15,813	12/23/2034.	1FE
01448X AA 3	ALESC 6 A1 - CDO	..	07/01/2019.	Paydown									0					0	3,611	03/23/2035.	1FE
01448Y AB 9	ALESC 7 A1B - CDO	..	09/23/2019.	Paydown		117,367	117,367	105,545	69,968		9,439		9,439		117,367			0	2,329	07/23/2035.	1FE
014498 AB 5	ALESC 14 A1 - CDO	..	09/23/2019.	Paydown		6,293	6,293	4,465	4,122		2,171		2,171		6,293			0	185	09/23/2037.	1FE
01449C AA 8	ALESC 8 A1A - CDO	..	09/23/2019.	Paydown		23,464	23,464	17,921	17,499		5,965		5,965		23,464			0	574	12/23/2035.	1FE
01449C AB 6	ALESC 8 A1B - CDO	..	09/23/2019.	Paydown		40,330	40,330	32,021	30,031		10,298		10,298		40,330			0	991	12/23/2035.	1FE
01449T AA 1	ALESC 9 A1 - CDO	..	09/23/2019.	Paydown		182,956	182,956	133,559	127,433		55,522		55,522		182,956			0	3,900	06/23/2036.	1FE
01449W AA 4	ALESC 10 A1 - CDO	..	09/23/2019.	Paydown		12,415	12,415	11,045	4,285		1,482		1,482		12,415			0	1,079	09/23/2036.	1FE
01450A AA 8	ALESC 11 A1A - CDO	..	09/23/2019.	Paydown		857,143	857,143	645,000	591,042		266,101		266,101		857,143			0	17,659	12/23/2036.	1FE
01450B AA 6	ALESC 15 A1 - CDO	..	09/23/2019.	Paydown		291,740	291,740	267,018	264,211		27,528		27,528		291,740			0	6,324	12/23/2037.	1FE
02146P AF 2	CWALT 06HY12 A5 - CMO/RMBS	..	09/01/2019.	Paydown		267,378	267,378	171,512	175,404		91,974		91,974		267,378			0	6,864	08/25/2036.	1FM
02146T AL 1	CWALT 0624CB A11 - CMO/RMBS	..	09/01/2019.	Paydown		21,770	22,637	13,659	13,236		396		396		21,770			0	916	08/25/2036.	1FM
02150V AA 3	CWALT 07HY7C A1 - RMBS	..	09/25/2019.	Paydown		42,486	43,345	35,023	35,573		799		799		42,486			0	759	08/25/2037.	1FM
02315Q AA 6	AMBAC LSNI LLC	..	09/30/2019.	Paydown		252	255	256	255		(4)		(4)		252			0	16	02/12/2023.	5GI
02343U AC 9	AMCOR FINANCE (USA) INC	..	07/01/2019.	Adjustment							227		227					0	118,281	04/28/2026.	2FE

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
02343U AE 5	AMCOR FINANCE (USA) INC.	..	07/01/2019.	Adjustment							936		936					0	216,000	05/15/2028.	2FE
02377B AB 2	AMERICAN AIRLINES INC - ABS	..	09/22/2019.	Paydown		307,932	307,932	307,932	307,931		0		0		307,932			0	10,933	03/22/2029.	1FE
02377U AB 0	AMERICAN AIRLINES INC - ABS	..	08/01/2019.	Paydown		84,010	84,010	84,010	84,010		(0)		(0)		84,010			0	4,159	07/15/2024.	2FE
02660L AA 8	AHMA 064 A11 - RMBS	..	09/25/2019.	Paydown		22,759	22,759	15,111	13,712		423		423		22,759			0	405	10/25/2046.	1FM
02660T AR 4	AHM 041 4A - RMBS	..	09/01/2019.	Paydown		12,077	12,077	11,941	11,946		131		131		12,077			0	355	04/25/2044.	1FM
02660T CS 0	AHM 044A 4A - RMBS	..	09/01/2019.	Paydown		164,147	164,147	140,448	147,670		16,477		16,477		164,147			0	4,753	02/25/2045.	1FM
02660T DH 3	AHM 051B 6A - RMBS	..	09/01/2019.	Paydown		53,105	53,105	46,268	47,687		5,418		5,418		53,105			0	1,570	06/25/2045.	1FM
02660T EQ 2	AHM 052B 4A1 - RMBS	..	09/01/2019.	Paydown		63,421	63,421	54,395	57,484		5,938		5,938		63,421			0	1,657	09/25/2045.	1FM
02660V AE 8	AHMA 051B 311 - RMBS	..	09/25/2019.	Paydown		17,278	17,278	14,092	14,586		2,692		2,692		17,278			0	334	11/25/2035.	1FM
02665U AA 3	AH4R 14SFR2 A - ABS	..	09/01/2019.	VARIOUS		95,503	95,053	95,835	95,498		(445)		(445)		95,053			0	2,400	10/17/2036.	1FE
02665X AA 7	AH4R 14SFR3 A - ABS	..	09/01/2019.	Paydown		158,439	158,439	160,079	159,500		(1,061)		(1,061)		158,439			0	3,885	12/18/2036.	1FE
02666A AA 6	AH4R 15SFR1 A - ABS	..	09/01/2019.	Paydown		210,321	210,321	212,116	211,423		(1,102)		(1,102)		210,321			0	4,861	04/17/2052.	1FE
02666B AA 4	AH4R 15SFR2 A - ABS	..	09/01/2019.	Paydown		40,964	40,964	40,963	40,945		19		19		40,964			0	1,019	10/17/2052.	1FE
026929 AA 7	AHM 063A 111 - RMBS	..	09/25/2019.	Paydown		119,118	119,118	93,359	94,472		2,290		2,290		119,118			0	2,365	12/25/2046.	1FM
03072S RC 1	AMSI 04FR1 A6 - RMBS	..	09/01/2019.	Paydown		53,108	53,108	51,515	51,822		1,286		1,286		53,108			0	1,523	05/25/2034.	1FM
03215P BN 8	AMRES 971 A7 - RMBS	..	09/01/2019.	Paydown		4,757	4,757	4,752	4,757		(0)		(0)		4,757			0	212	03/25/2027.	1FM
03215P DM 8	AMRES 981 A5 - RMBS	..	09/25/2019.	Paydown		48,857	48,857	48,888	48,857		0		0		48,857			0	2,332	10/25/2027.	1FM
03235T AA 5	ACEF 141 A - ABS	..	09/20/2019.	Paydown		22,553	22,553	22,553	22,553		(0)		(0)		22,553			0	1,282	12/20/2024.	3FE
03350W AC 3	ANDEAVOR LOGISTICS LP	..	09/24/2019.	Exchange		6,989,662	7,000,000	6,987,540	6,988,682		980		980		6,989,662			0		12/01/2027.	2FE
03766E AB 3	AASET 162 A - ABS	C	09/15/2019.	Paydown		161,179	161,179	161,648			(469)		(469)		161,179			0	2,045	11/15/2041.	1FE
038779 AA 2	ARBYS 151 A2 - ABS	..	08/01/2019.	Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	652	10/30/2045.	2FE
04010L AV 5	ARES CAPITAL CORP	..	07/03/2019.	Bank of America Merrill Lynch		11,166,540	11,000,000	10,958,310	10,964,038		3,185		3,185		10,967,223		199,317	199,317	398,674	03/01/2025.	2FE
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE	..	09/15/2019.	Paydown		36,488	36,488	36,488	36,488		(0)		(0)		36,488			0	1,204	10/15/2024.	1
04544P AD 1	ABSHE 06HE5 A4 - RMBS	C	09/25/2019.	Paydown		456,489	456,489	296,632	374,820		81,669		81,669		456,489			0	8,119	07/25/2036.	1FM
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC	..	07/01/2019.	Adjustment									0					0	262	06/01/2022.	1FE
05178R AA 3	AURORA MILITARY HSG II LLC	..	07/01/2019.	Call @ 100.00									0					0	2,186	12/15/2020.	1FE
05178T AA 9	AURMIL 11A I1 - ABS	..	08/01/2019.	Paydown		8,945	8,945	8,945	8,945				0		8,945			0	521	07/15/2034.	1FE
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU	..	09/15/2019.	Paydown		49,686	49,686	49,686	49,686		0		0		49,686			0	1,359	05/15/2034.	1
05352P AA 5	AVNT 18A A - ABS	..	09/16/2019.	Paydown		1,138,029	1,138,029	1,138,000	1,137,952		77		77		1,138,029			0	17,603	06/15/2021.	1FE
05532E BB 0	BCAP 09R10P 151 - CMO/RMBS	C	09/01/2019.	Paydown		91,823	91,823	90,445	91,365		458		458		91,823			0	3,401	03/26/2036.	1FM
05532E CE 3	BCAP 09R10J 9A2 - CMO/RMBS	C	09/01/2019.	Paydown		77,209	82,077	23,611	40,191		6,858		6,858		77,209			0	3,315	06/26/2037.	1FM
05532M AG 2	BCAP 09RR15 4A2 - CMO/RMBS	C	08/01/2019.	Paydown			7,275	3,940	3,764		59		59					0	394	05/27/2036.	1FM
05533D AG 1	BCAP 10RR7 1A7 - CMO/RMBS	C	09/01/2019.	Paydown		544,419	544,419	452,888	492,016		52,403		52,403		544,419			0	19,483	04/26/2035.	1FM
05533G CN 7	BCAP 10RR9B 6A1 - CMO/RMBS	C	09/01/2019.	Paydown		594,131	594,131	562,939	584,598		9,532		9,532		594,131			0	23,911	10/26/2035.	1FM
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS	C	09/01/2019.	Paydown		141,726	181,896	159,361	164,068		1,653		1,653		141,726			0	4,602	06/26/2037.	1FM
05535D BG 8	BCF 97R2 3B1 - CMO/RMBS	..	08/01/2019.	Paydown		185,608	185,608	154,487	157,425		(77)		(77)		185,608			0	8,662	05/25/2027.	6FE
05539B AD 6	BCAP 12RR3 1A4 - CMO/RMBS	C	09/01/2019.	Paydown		404,909	404,909	369,986	400,337		4,572		4,572		404,909			0	12,525	12/29/2037.	1FM
05540X BK 8	BCAP 12RR4B 5A5 - CMO/RMBS	C	09/01/2019.	Paydown		501,504	501,504	466,399	527,735		(26,231)		(26,231)		501,504			0	13,398	05/27/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
05541D AU 0	BCAP 12RR8B 4A3 - CMO/RMBS	..	09/19/2019.	Paydown		771,399	771,399	637,369	704,339		67,060		67,060		771,399			0	11,459	11/26/2036.	1FM
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS	..	09/26/2019.	Paydown		140,848	140,848	125,707	131,272		9,576		9,576		140,848			0	2,535	02/25/2037.	1FM
05570W AJ 7	BNPP 091 A6 - CMO/RMBS	..	09/01/2019.	Paydown		1,112,343	1,112,343	980,253	1,095,478		16,865		16,865		1,112,343			0	42,486	08/27/2037.	1FM
05581J AA 2	BNSF RAILWAY CO 2015-1 PASS THROUGH TRUS	..	07/01/2019.	Paydown									0					0	35	06/16/2028.	1FE
05584@ AA 9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR	..	09/15/2019.	Paydown		120,853	120,853	120,853	120,853		0		0		120,853			0	2,798	08/15/2035.	1PL
05584A AA 8	HGVGI 17A A - ABS	..	09/25/2019.	Paydown		211,726	211,726	211,672	211,678		47		47		211,726			0	4,153	05/25/2029.	1FE
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T	..	09/15/2019.	Paydown		83,385	83,385	83,385	83,385		0		0		83,385			0	2,212	07/15/2032.	1FE
05587* AA 8	PVTPL FEDEX SPARKS - ABS	..	09/15/2019.	Paydown		78,521	78,521	78,521	78,521				0		78,521			0	2,231	03/15/2037.	1PL
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU	..	09/15/2019.	Paydown		63,322	63,322	63,322	63,322				0		63,322			0	1,871	05/15/2038.	1FE
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST	..	09/15/2019.	Paydown		38,400	38,400	38,400	38,400		0		0		38,400			0	906	11/15/2032.	1
05607Y AC 5	B2R 151 A2 - ABS	..	09/01/2019.	Paydown		323,181	323,181	324,056	323,511		(330)		(330)		323,181			0	8,891	05/15/2048.	1FE
058927 AG 9	BAFC 06A 3A2 - CMO/RMBS	..	09/01/2019.	Paydown		24,641	26,575	23,200	21,954		284		284		24,641			0	810	02/20/2036.	1FM
058931 AD 8	BAFC 063 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		165,972	171,727	140,053	132,367		5,762		5,762		165,972			0	6,102	03/25/2036.	1FM
058931 BL 9	BAFC 063 5A8 - CMO/RMBS	..	09/01/2019.	Paydown		6,530	8,419	8,545	7,507		(7)		(7)		6,530			0	304	03/25/2036.	1FM
058933 AN 2	BAFC 06DB 5A1 - CMO/RMBS	..	09/01/2019.	Paydown		86,231	92,600	88,780			(3,928)		(3,928)		86,231			0	2,451	05/20/2036.	1FM
05946X H7 1	BAFC 05H 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		24,370	24,802	22,572	22,793		356		356		24,370			0	796	11/20/2035.	4FM
05946X XP 3	BAFC 05EA 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		139,452	140,519	137,795			357		357		139,452			0	3,200	05/20/2035.	1FM
05946X Y7 2	BAFC 058 2A8 - CMO/RMBS	..	09/01/2019.	Paydown		143,498	148,847	149,510	147,621		(140)		(140)		143,498			0	5,647	01/25/2036.	3FM
05946X YV 9	BAFC 05F 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		158,798	165,594	154,310	152,836		1,115		1,115		158,798			0	5,069	09/20/2035.	1FM
05948X T2 7	BOAMS 04A 2A2 - CMO/RMBS	..	09/01/2019.	Paydown		101,978	101,978	100,449	100,250		(76)		(76)		101,978			0	3,152	02/25/2034.	1FM
05949A H8 6	BOAMS 05A 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		118,843	118,843	114,906	115,259		3,583		3,583		118,843			0	3,419	02/25/2035.	1FM
05949A H9 4	BOAMS 05A 2A2 - CMO/RMBS	..	09/01/2019.	Paydown		148,413	148,413	144,518	144,812		3,601		3,601		148,413			0	4,269	02/25/2035.	1FM
05949C GW 0	BOAMS 058 A9 - CMO/RMBS	..	09/01/2019.	Paydown		69,509	75,097	61,095	64,484		235		235		69,509			0	3,047	09/25/2035.	2FM
05949C HM 1	BOAMS 05I 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		2,105	12,222	10,770	10,994		184		184		2,105			0	376	10/25/2035.	1FM
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS	..	09/01/2019.	Paydown		3,540	3,549	3,468	3,573		(17)		(17)		3,540			0	100	11/25/2035.	2FM
05950M AJ 9	BAFC 06G 3A3 - RMBS	..	09/01/2019.	Paydown		603,202	603,202	578,320	581,038		22,163		22,163		603,202			0	16,995	07/20/2036.	1FM
05950P AF 0	BAFC 06HB 2A3 - CMO/RMBS	..	09/01/2019.	Paydown		227,482	238,125	208,583	194,589		2,225		2,225		227,482			0	7,293	09/20/2046.	1FM
05950T AC 9	BOAMS 06B 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		44,490	62,437	37,511	54,539		715		715		44,490			0	2,024	11/20/2036.	1FM
05951F AB 0	BAFC 071A T1B - RMBS	..	09/01/2019.	Paydown		2,659	4,244	3,705	3,066		52		52		2,659			0	139	01/25/2037.	1FM
05951K AN 3	BAFC 067B A12 - CMO/RMBS	..	09/01/2019.	Paydown		52,777	56,515	54,832	51,046		(324)		(324)		52,777			0	2,060	09/25/2036.	3FM
05951U AC 5	BAFC 068T2 A2 - RMBS	..	09/01/2019.	Paydown		396	515	394	384		6		6		396			0	18	10/25/2036.	1FM
05951V AV 1	BAFC 06IA 6A1 - RMBS	..	09/20/2019.	Paydown		155,274	154,987	127,780	126,460		3,733		3,733		155,274			0	2,893	12/20/2046.	1FM
059522 AA 0	BAFC 07CB 6A1 - RMBS	..	09/20/2019.	Paydown		567,747	567,747	488,263	508,047		59,700		59,700		567,747			0	9,742	05/20/2047.	1FM
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS	..	09/01/2019.	Paydown		177,079	230,139	212,250	210,991		1,319		1,319		177,079			0	7,003	05/20/2036.	1FM
059523 AX 8	BAFC 075 7A1 - CMO/RMBS	..	09/01/2019.	Paydown		26,098	245,252	128,709	135,313		2,287		2,287		26,098			0	4,610	07/25/2047.	1FM
05952G AT 8	BAFC 07DB 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		47,530	47,731	46,776			4		4		47,530			0	765	06/20/2037.	1Z
05952G AV 3	BAFC 07DB 3A3 - CMO/RMBS	..	09/01/2019.	Paydown		68,393	68,682	67,309			6		6		68,393			0	1,100	06/20/2037.	1FM
05952X AL 8	BAFC 10R4 2A4 - CMO/RMBS	..	08/01/2019.	Paydown		116,132	116,132	76,450	99,339		(1,894)		(1,894)		116,132			0	3,739	08/26/2036.	3FM

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
05953Y AH 4	BAFC 074B A1B - RMBS		09/01/2019.	Paydown		9,887	16,114	5,312	12,774		218		218		9,887			0	544	05/26/2037.	1FM
05954D AL 0	BAFC 07E 6A1 - CMO/RMBS		09/01/2019.	Paydown		1,442	1,450	160	1,197		25		25		1,442			0	42	07/22/2047.	1FM
05955V AH 8	BAFC 10R1 1A4 - CMO/RMBS		09/01/2019.	Paydown		430,730	430,730	342,430	425,927		4,803		4,803		430,730			0	15,414	02/25/2040.	1FM
05990E AD 2	BANC OF AMERICA FUNDING 2012-R6 TRUST -		09/25/2019.	Paydown		224,729	219,073	190,650	203,462		2,555		2,555		224,729			0	3,786	07/25/2036.	1FM
05990H AH 6	BAFC 10R2A 1A3 - CMO/RMBS		09/01/2019.	Paydown		374,621	392,455	248,316	305,693		12,812		12,812		374,621			0	15,589	08/26/2037.	1FM
05990H AQ 6	BAFC 10R2C 3A4 - CMO/RMBS		09/01/2019.	Paydown		34,956	34,956	33,984	33,916		1,040		1,040		34,956			0	1,039	07/26/2035.	1FM
05990H AT 0	BAFC 10R2D 4A3 - CMO/RMBS		09/01/2019.	Paydown		27,749	38,991	31,214	33,523		243		243		27,749			0	1,639	08/26/2037.	1FM
06849U AC 9	BARRICK GOLD OF AUSTRALIA LTD	C	08/01/2019.	VARIOUS		5,062,994	5,000,000	4,951,700	4,993,854		3,203		3,203		4,997,056		2,944	2,944	310,494	01/15/2020.	2FE
07325D AF 1	BAYV 06C 1A5 - RMBS		09/01/2019.	Paydown		41,251	41,251	41,251	41,251		310		310		41,251			0	1,166	11/28/2036.	3FM
07384M Q8 8	BSARM 043 2A - CMO/RMBS		09/01/2019.	Paydown		63,051	63,052	63,250	63,334		(154)		(154)		63,051			0	1,671	07/25/2034.	1FM
07384M S7 8	BSARM 045 2A - CMO/RMBS		09/01/2019.	Paydown		130,630	130,630	131,200	130,543		(394)		(394)		130,630			0	4,132	07/25/2034.	1FM
07384M S8 6	BSARM 045 3A - CMO/RMBS		09/01/2019.	Paydown		12,235	12,235	12,400	12,415		(179)		(179)		12,235			0	401	07/25/2034.	1FM
07384Y KF 2	BSABS 03AC4 A - RMBS		09/01/2019.	Paydown		111,909	111,909	113,098	112,199		(348)		(348)		111,909			0	4,152	09/25/2033.	1FM
07384Y TL 0	BSABS 04SD2 4A - CMO/RMBS		09/01/2019.	Paydown		14,890	14,890	15,058	14,969		(79)		(79)		14,890			0	458	03/25/2044.	1FM
07386H PD 7	BALTA 0412A 2A1 - CMO/RMBS		09/01/2019.	Paydown		21,395	21,395	19,630	19,600		1,795		1,795		21,395			0	716	01/25/2035.	1FM
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS		09/01/2019.	Paydown		128,988	142,677	122,305	117,486		1,932		1,932		128,988			0	4,073	04/25/2035.	1FM
07386H UG 4	BALTA 055A 2A1 - CMO/RMBS		09/01/2019.	Paydown		870	870	792	800		70		70		870			0	28	07/25/2035.	1FM
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS		09/01/2019.	Paydown		152,812	154,607	149,196			816		816		152,812			0	4,115	08/25/2047.	1FM
073870 AG 2	BALTA 072B 2A1 - CMO/RMBS		09/01/2019.	Paydown		9,189	9,920	3,282	3,788		421		421		9,189			0	258	04/25/2037.	1FM
073879 GN 2	BSABS 04AC5 A2 - RMBS		09/25/2019.	Paydown		36,203	36,203	27,062	28,143		1,104		1,104		36,203			0	462	10/25/2034.	1FM
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS		09/01/2019.	Paydown		164,695	164,695	166,651	165,615		(921)		(921)		164,695			0	5,257	09/25/2020.	1FM
073880 AG 1	BSARM 071 3A1 - CMO/RMBS		09/01/2019.	Paydown		236,653	284,294	239,620	231,958		4,949		4,949		236,653			0	7,504	02/25/2047.	1FM
07389N AC 9	BSABS 06SD4 2A1 - CMO/RMBS		09/01/2019.	Paydown		6,291	6,291	5,648	5,434		101		101		6,291			0	225	10/25/2036.	1FM
07401C AS 2	BSARM 074 211 - CMO/RMBS		09/01/2019.	Paydown		486,911	486,778	462,437			894		894		486,911			0	13,473	06/25/2047.	1FM
081437 AM 7	BEMIS COMPANY INC		07/01/2019.	Adjustment							1,497		1,497					0	123,000	10/15/2021.	2FE
096311 ZA 6	BLUE TOURCH (BTC) REV L 265 01/05/2021		09/25/2019.	Direct		10,800,000	10,800,000	10,800,000					0		10,800,000			0	90,805	01/05/2021.	1Z
09774X AU 6	BCM 99A A3 - ABS		09/01/2019.	Paydown		4,193	4,193	4,018	4,191		1		1		4,193			0	161	03/15/2029.	5GI
10510K AA 5	BRAMBLES USA INC	C	08/01/2019.	VARIOUS		4,089,918	4,000,000	3,998,760	3,999,717		325		325		4,000,042		(42)	(42)	252,795	04/01/2020.	2FE
11042A AA 2	BRITISH AIRWAYS PLC - ABS	C	09/20/2019.	Paydown		205,425	205,425	205,662	205,545		(120)		(120)		205,425			0	7,122	12/20/2025.	1FE
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	09/20/2019.	Paydown		197,118	197,118	197,118	197,118		0		0		197,118			0	8,059	12/20/2021.	1FE
118230 AK 7	BUCKEYE PARTNERS LP		09/30/2019.	GOLDMAN		7,899,250	7,906,000	7,562,316	7,684,183		32,960		32,960		7,717,143		182,107	182,107	407,284	07/01/2023.	2FE
12189P AE 2	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		08/01/2019.	Paydown		20,930	20,930	23,182	20,930		(0)		(0)		20,930			0	1,499	01/02/2020.	1FE
12189P AJ 1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		09/01/2019.	Paydown		55,562	55,562	65,448	57,202		(1,640)		(1,640)		55,562			0	3,738	07/15/2022.	1FE
123262 AN 7	BJETS 181 A - ABS		09/15/2019.	Paydown		209,679	209,679	209,676	209,719		(40)		(40)		209,679			0	6,124	02/15/2033.	1FE
12326Q AA 2	BJETS 191 A - ABS		09/15/2019.	Paydown		383,724	383,724	383,710			13		13		383,724			0	1,785	07/15/2034.	1FE
12326R AA 0	BJETS 182 A - ABS		09/15/2019.	Paydown		782,199	782,199	782,185	782,185		14		14		782,199			0	23,130	06/15/2033.	1FE
12479L AA 8	CAI 121 NTS - ABS	C	09/25/2019.	Paydown		692,625	692,625	677,011	682,931		9,694		9,694		692,625			0	16,015	10/25/2027.	1FE
12479L AC 4	CAI 131 NTS - ABS	C	09/25/2019.	Paydown		367,500	367,500	362,589	364,824		2,676		2,676		367,500			0	8,205	03/27/2028.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12479R AB 3	CAUTO 141 A - ABS	..	09/15/2019.	Paydown		206,285	206,285	206,160	206,232		53		53		206,285			0	4,592	10/17/2044.	1FE
12479R AD 9	CAUTO 171 A1 - ABS	..	09/16/2019.	Paydown		240,056	240,056	239,986	240,008		48		48		240,056			0	5,432	04/15/2047.	1FE
12479R AE 7	CAUTO 171 A2 - ABS	..	09/15/2019.	Paydown		150,035	150,035	150,014	150,018		17		17		150,035			0	3,652	04/15/2047.	1FE
12489W EL 4	CBASS 02CB1 B1 - RMBS	..	09/25/2019.	Paydown		18,199	18,199	16,015	18,467		(268)		(268)		18,199			0	642	08/25/2030.	1FM
12489W JQ 8	CBASS 04CB4 A6 - RMBS	..	09/01/2019.	Paydown		9,182	9,182	9,159	9,102		80		80		9,182			0	290	05/25/2034.	1FM
12489W NN 0	CBASS 05CB6 A3 - RMBS	..	08/01/2019.	Paydown		2,075,540	2,075,540	2,062,568	2,060,740		14,800		14,800		2,075,540			0	43,429	07/25/2035.	1FM
12527E AD 0	CFCRE 11C1 A4 - CMBS	..	09/01/2019.	Paydown		175,225	175,225	179,520	176,058		(833)		(833)		175,225			0	5,773	04/15/2044.	1FM
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		6,548	6,581	2,739	3,841		221		221		6,548			0	182	06/20/2036.	1FM
12543X AD 8	CWHL 0619 1A4 - CMO/RMBS	..	09/01/2019.	Paydown		105,992	105,575	97,128	80,912		416		416		105,992			0	4,278	01/25/2037.	1FM
12544B AE 3	CWHL 07HY5 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		8,099	9,363	7,287	7,006		234		234		8,099			0	251	09/25/2037.	1FM
125523 AH 3	CIGNA CORP	..	09/01/2019.	Adjustment							14,040		14,040					0	581,389	10/15/2028.	2FE
125585 AF 6	CIT 951 A5 - ABS	..	09/15/2019.	Paydown		41,098	41,098		30,350		11,342		11,342		41,098			0	2,512	08/15/2020.	5GI
12558M AG 7	CITHE 021 AF6 - RMBS	C	09/01/2019.	Paydown		20,357	20,357	20,841	20,413		(56)		(56)		20,357			0	843	02/25/2030.	1FM
125634 AG 0	CLIF 131 NTS - ABS	..	09/18/2019.	Paydown		25,000	25,000	24,996	24,948		52		52		25,000			0	455	03/20/2028.	1FE
125634 AL 9	CLIF 133 NTS - ABS	..	09/18/2019.	Paydown		27,844	27,844	27,842	27,788		57		57		27,844			0	688	11/18/2028.	1FE
125634 AN 5	CLIF 141 NTS - ABS	..	09/18/2019.	Paydown		127,198	127,198	127,145	126,882		316		316		127,198			0	2,701	06/18/2029.	1FE
125634 AQ 8	CLIF 142 NTS - ABS	..	09/18/2019.	Paydown		975,594	975,594	956,806	959,465		16,129		16,129		975,594			0	23,267	10/18/2029.	1FE
12566U AN 4	CMALT 07A2 113 - CMO/RMBS	..	09/01/2019.	Paydown		4,847	5,930	4,458	4,306		88		88		4,847			0	239	02/25/2037.	1FM
12566V AE 2	CMALT 07A4 1A5 - CMO/RMBS	..	09/01/2019.	Paydown		62,301	70,392	61,492	55,814		264		264		62,301			0	2,703	04/25/2037.	1FM
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST	..	09/15/2019.	Paydown		337,495	337,495	337,495	337,495		0		0		337,495			0	7,179	02/15/2028.	1
12640W AC 4	CSMC 083R 1A2 - CMO/RMBS	C	09/01/2019.	Paydown		86,488	87,030	77,121	78,130		948	1,654	(705)		86,488			0	2,165	07/28/2037.	1FM
12641P AD 6	CSMC 096R A2 - CMO/RMBS	C	09/01/2019.	Paydown		106,131	106,131	106,131	105,672		84		84		106,131			0	3,633	10/26/2038.	1FM
12641P AH 7	CSMC 096R A6 - CMO/RMBS	..	09/30/2019.										0		(3,207)		3,207	3,207		10/26/2038.	1FM
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS	C	09/01/2019.	Paydown		256,800	256,800	256,800	255,859		746		746		256,800			0	10,423	05/29/2035.	1FM
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS	C	09/01/2019.	Paydown			83,075						0					0	2,665	05/29/2035.	1FM
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS	C	09/01/2019.	Paydown		105,729	105,729	103,792	105,254		427		427		105,729			0	3,663	11/26/2035.	1FM
12641P BB 9	CSMC 096R 4A5 - CMO/RMBS	C	09/30/2019.										0		(1,238)		1,238	1,238		11/26/2035.	1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS	..	09/01/2019.	Paydown			32		1		5		5					0	1	11/26/2035.	1FM
12641P BM 5	CSMC 096R 6A2 - CMO/RMBS	C	09/01/2019.	Paydown		205,665	205,665	203,967	204,848		148		148		205,665			0	7,329	09/27/2038.	1FM
12641P BR 4	CSMC 096R 6A6 - CMO/RMBS	C	09/01/2019.	Paydown			49,639		6,584		663		663					0	1,819	09/27/2038.	6FM
12641P CJ 1	CSMC 096R 9A4 - CMO/RMBS	C	09/01/2019.	Paydown		9,407	9,407	4,648	6,817		640		640		9,407			0	267	09/27/2038.	1FM
12641P CK 8	CSMC 096R 9A5 - CMO/RMBS	C	09/30/2019.	Paydown			445		7		(7)		(7)		(623)		623	623	12	09/27/2038.	1FM
12641P CX 0	CSMC 096R 1A4 - CMO/RMBS	C	09/01/2019.	Paydown		102,915	102,915	68,361	97,760		3,105		3,105		102,915			0	3,844	05/26/2039.	1FM
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS	C	09/01/2019.	Paydown		2,724	2,370	1,289	1,189		89		89		2,724			0	89	09/26/2037.	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS	C	09/01/2019.	Paydown		32,218	32,218	23,443	23,882		1,456		1,456		32,218			0	1,322	07/26/2037.	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	09/01/2019.	Paydown			104,217		14,513		(406)		(406)					0	4,502	07/26/2037.	1FM
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS	C	09/01/2019.	Paydown		160,340	160,340	160,340	160,340		(207)		(207)		160,340			0	5,634	11/26/2035.	1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS	C	09/30/2019.	Paydown			13,548		93		(319)		(319)		(8,182)		8,182	8,182	496	11/26/2035.	1FM

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641Q AW 2	CSMC 097R 6A1 - CMO/RMBS	C	09/01/2019.	Paydown		251,946	251,946	251,946	251,072		93		93		251,946			0	9,322	09/26/2035.	1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS	C	09/01/2019.	Paydown			5	1	1		0		0					0	40	09/26/2035.	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS	C	09/25/2019.	Paydown		30,371	75,136	13,323	20,893		3,628		3,628		30,371			0	2,955	12/26/2036.	1FM
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS	C	09/01/2019.	Paydown		7,735	7,735		2,469		202		202		7,735			0	127	05/26/2036.	1FM
12641Q BW 1	CSMC 097R 9A3 - CMO/RMBS	C	09/01/2019.	Paydown		97,456	97,456	95,348	97,456		8		8		97,456			0	3,038	08/26/2035.	1FM
12641Q CH 3	CSMC 097R 111 - CMO/RMBS	C	09/01/2019.	Paydown		267,650	267,650	267,650	266,795		165		165		267,650			0	9,476	02/26/2035.	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS	C	09/01/2019.	Paydown		9,854	9,854	9,854	9,824		(8)		(8)		9,854			0	372	01/26/2036.	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	08/01/2019.	Paydown			13	6	6		0		0					0	0	01/26/2036.	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS	C	09/01/2019.	Paydown		5,311	5,311	5,338	5,309		19		19		5,311			0	247	06/26/2037.	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS	C	09/01/2019.	Paydown			15,753	3,172	2,668		(142)		(142)					0	688	06/26/2037.	1FM
12641Q DM 1	CSMC 097R 151 - CMO/RMBS	C	09/25/2019.	Paydown		66,813	66,813	59,468	62,624		2,107		2,107		66,813			0	2,991	04/26/2037.	1FM
12641Q DQ 2	CSMC 097R 154 - CMO/RMBS	C	09/25/2019.	Paydown			5,909	4,060	342		892		892					0	271	04/26/2037.	5FM
12641Q DV 1	CSMC 097R 161 - CMO/RMBS	C	09/01/2019.	Paydown		1,215,200	1,215,200	1,188,969	1,172,874		45,442		45,442		1,215,200			0	45,850	02/26/2036.	1FM
12641Q DW 9	CSMC 097R 162 - CMO/RMBS	C	09/01/2019.	Paydown		520,138	532,003	38,784	123,673		380,891		380,891		520,138			0	20,343	02/26/2036.	1FM
12641Q EA 6	CSMC 097R 171 - CMO/RMBS	C	09/25/2019.	Paydown		56,110	56,110		54,737		1,676		1,676		56,110			0	409	03/25/2037.	1FM
12641Q EE 8	CSMC 097R 175 - CMO/RMBS	C	09/24/2019.										0		(510)		510	510		03/25/2037.	1FM
12641Q EL 2	CSMC 097R 182 - CMO/RMBS	C	09/01/2019.	Paydown		60,094	60,094	60,094	59,438		106		106		60,094			0	737	03/26/2037.	1FM
12641Q EV 0	CSMC 097R 1A1 - CMO/RMBS	C	09/01/2019.	Paydown		178,387	178,387	178,387	177,756		(44)		(44)		178,387			0	6,829	03/01/2036.	1FM
12641Q FD 9	CSMC 097R 2A2 - CMO/RMBS	C	09/26/2019.	Paydown		79,302	79,302	79,302	79,302		(222)		(222)		79,302			0	1,797	08/27/2035.	1FM
12641Q FE 7	CSMC 097R 2A3 - CMO/RMBS		09/01/2019.	Paydown		250,983	250,983	165,321	236,811		6,921		6,921		250,983			0	10,353	08/27/2035.	1FM
12641T AB 2	CSMC 095R 1A2 - CMO/RMBS	C	09/01/2019.	Paydown		538,697	670,663	511,281	540,235		(1,538)		(1,538)		538,697			0	17,623	06/26/2036.	1FM
12642N BQ 0	CSMC 0915RC 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		106,136	106,136	102,421	104,767		1,369		1,369		106,136			0	3,392	03/26/2036.	1FM
12646U AK 4	CSMC 134R1 A2 - CMO/RMBS		09/01/2019.	Paydown		221,696	221,696	207,286	208,892		12,804		12,804		221,696			0	4,709	03/25/2043.	1FM
12646W AH 7	CSMC 13IVR2 A2 - CMO/RMBS	C	09/01/2019.	Paydown		228,249	228,249	213,271	214,830		13,420		13,420		228,249			0	4,519	04/27/2043.	1FM
12646X AJ 1	CSMC 13IVR3 A2 - CMO/RMBS	C	09/01/2019.	Paydown		884,744	884,744	837,742	840,678		44,067		44,067		884,744			0	17,931	05/25/2043.	1FM
12647G BZ 0	CSMC 13IVR4 A20 - CMO/RMBS		09/01/2019.	Paydown		37,053	37,053	36,190	36,289		764		764		37,053			0	864	07/27/2043.	1FM
12647H BC 9	CSMC 138R 4A2 - CMO/RMBS		09/25/2019.	Paydown		773,801	794,545	576,689	626,076		18,098		18,098		773,801			0	12,574	12/30/2036.	1FM
12647P AK 4	CSMC 137 A6 - CMO/RMBS		09/25/2019.	Paydown		456,000	456,000	439,470	439,729		16,271		16,271		456,000			0	11,406	08/25/2043.	1FM
126650 AN 0	CVS CORPORATION - ABS		09/10/2019.	Paydown		74,134	74,134	75,823	74,506		(372)		(372)		74,134			0	3,067	10/10/2025.	2FE
126650 AW 0	CVSPAS 041 CTF - ABS		09/10/2019.	Paydown		54,259	54,259	54,259	54,259		0		0		54,259			0	1,917	01/11/2027.	2FE
126650 BQ 2	CVSPAS 07 CTF - ABS		09/10/2019.	Paydown		75,215	75,215	88,318	84,462		(9,247)		(9,247)		75,215			0	3,483	01/10/2030.	2FE
126650 BV 1	CVSPAS 10B CTF - ABS		09/10/2019.	Paydown		46,096	46,096	47,217	46,899		(804)		(804)		46,096			0	1,775	01/10/2033.	2FE
126650 BY 5	CVSPAS 11 CTF - ABS		09/10/2019.	Paydown		112,432	112,432	114,004	113,581		(1,149)		(1,149)		112,432			0	4,447	01/10/2034.	2FE
12665V AA 0	CVSPAS 14 A2 - CMBS		09/10/2019.	Paydown		68,320	68,320	68,320	68,320		0		0		68,320			0	1,897	08/11/2036.	2FE
126670 CJ 5	CWL 0511 AF4 - RMBS		09/01/2019.	Paydown		180,383	180,383	99,044	158,540		21,843		21,843		180,383			0	5,233	03/27/2034.	1FM
126670 JP 4	CWHL 05HYB9 1A1 - CMO/RMBS		09/01/2019.	Paydown		10,725	10,725	9,353	8,985		67		67		10,725			0	302	02/20/2036.	1FM
126670 NY 0	CWL 0516 2A3 - RMBS		09/01/2019.	Paydown		30,933	30,933	1,481	12,262		3,184		3,184		30,933			0	919	07/25/2034.	1FM
126671 D4 5	CWL 033 2A2 - RMBS		09/01/2019.	Paydown		83,971	83,971	62,558	72,837		11,134		11,134		83,971			0	1,695	11/25/2033.	1FM

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12667F 4N 2	CWALT 057CB 2A3 - CMO/RMBS		09/01/2019.	Paydown		120,784	133,392	117,910	116,005		1,507		1,507		120,784			0	4,874	04/25/2035.	1FM
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS		09/01/2019.	Paydown		98,348	115,390	105,841	100,300		1,581		1,581		98,348			0	4,058	04/25/2035.	1FM
12667F EG 6	CWALT 04J2 3A3 - CMO/RMBS		09/01/2019.	Paydown		114,161	114,162	113,359	113,710		451		451		114,161			0	4,206	04/25/2034.	1FM
12667F RE 7	CWALT 04J6 1A1 - CMO/RMBS		09/01/2019.	Paydown		105,731	105,731	107,317	106,187		(456)		(456)		105,731			0	4,028	08/25/2024.	1FM
12667F RG 2	CWALT 04J6 2A1 - CMO/RMBS		09/01/2019.	Paydown		716	716	720	717		(1)		(1)		716			0	31	11/25/2031.	1FM
12667G AA 1	CWALT 0513CB A1 - CMO/RMBS		09/25/2019.	Paydown		396,601	392,302	338,809	330,527		7,008		7,008		396,601			0	7,567	05/25/2035.	1FM
12667G AC 7	CWALT 0513CB A3 - CMO/RMBS		09/01/2019.	Paydown		54,346	53,757	45,698	43,315		1,238		1,238		54,346			0	1,937	05/25/2035.	1FM
12668A 4C 6	CWALT 05IM1 A2 - RMBS		09/25/2019.	Paydown		15,119	15,509		3,161		872		872		15,119			0	333	01/25/2036.	1FM
12668A XL 4	CWALT 0563 5A1 - CMO/RMBS		09/01/2019.	Paydown		163,639	163,641	149,016	149,061		9,991		9,991		163,639			0	4,422	12/25/2035.	1FM
12668B YA 5	CWALT 067CB 1A9 - CMO/RMBS		09/01/2019.	Paydown		9,684	12,219	2,172	5,384		284		284		9,684			0	486	05/25/2036.	1FM
126694 BE 7	CWHL 05HYB6 1A1 - CMO/RMBS		09/01/2019.	Paydown		16,099	16,434	14,527	14,364		139		139		16,099			0	453	10/20/2035.	1FM
126694 D5 4	CWHL 06HYB2 3A1 - CMO/RMBS		09/01/2019.	Paydown		177,138	177,467	155,421	152,187		3,881		3,881		177,138			0	4,760	04/22/2036.	1FM
126694 D7 0	CWHL 06HYB2 4A1 - CMO/RMBS		09/01/2019.	Paydown		10,546	9,763	8,910	8,925		143		143		10,546			0	379	04/22/2036.	1FM
126694 HP 6	CWHL 0525 A10 - CMO/RMBS		09/01/2019.	Paydown		11,133	11,132	9,270	8,435		134		134		11,133			0	404	11/25/2035.	1FM
126694 QJ 0	CWHL 05HYB8 4A1 - CMO/RMBS		09/01/2019.	Paydown		218,703	368,456	334,491	337,915		3,012		3,012		218,703			0	10,611	12/20/2035.	1FM
126694 UJ 5	CWHL 0531 1A1 - CMO/RMBS		09/01/2019.	Paydown		18,818	18,818	16,285	15,861		329		329		18,818			0	508	01/25/2036.	1FM
126694 UM 8	CWHL 0531 2A2 - CMO/RMBS		09/01/2019.	Paydown		13,447	11,802	11,356			2,091		2,091		13,447			0	56	01/25/2036.	1FM
126694 UN 6	CWHL 0531 2A3 - CMO/RMBS		09/01/2019.	Paydown		20,770	18,230	17,540			3,230		3,230		20,770			0	86	01/25/2036.	1FM
12669D US 5	CWHL 0239 A18 - CMO/RMBS		09/01/2019.	Paydown		15,023	15,023	15,002	14,997		(3)		(3)		15,023			0	587	02/25/2033.	1FM
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS		09/01/2019.	Paydown		198,620	198,621	198,927	198,998		(377)		(377)		198,620			0	5,084	09/20/2034.	1FM
12669F VH 3	CWHL 046 2A1 - CMO/RMBS		09/01/2019.	Paydown		161,507	161,508	161,807	161,116		392		392		161,507			0	5,215	05/25/2034.	1FM
12669G A5 0	CWHL 05HYB3 1A1 - CMO/RMBS		09/01/2019.	Paydown		9,674	9,674	8,803	8,902		772		772		9,674			0	249	06/20/2035.	1FM
12669G BY 6	CWHL 04HYB7 1A1 - CMO/RMBS		09/01/2019.	Paydown		57,089	57,089	57,338	55,804		(288)		(288)		57,089			0	1,481	11/20/2034.	1FM
12669G BZ 3	CWHL 04HYB7 1A2 - CMO/RMBS		09/01/2019.	Paydown		166,278	166,278	167,004	162,555		(841)		(841)		166,278			0	4,315	11/20/2034.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS		09/01/2019.	Paydown		55,271	57,379	50,380	48,880		(98)		(98)		55,271			0	2,042	08/25/2035.	1FM
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST		09/15/2019.	Paydown		37,036	37,036	37,036	37,036		0		0		37,036			0	1,270	01/15/2041.	2
12697# AA 7	PVTPL THORNTONS - CMO		09/15/2019.	Paydown		23,117	23,117	23,117	23,117		0		0		23,117			0	703	03/15/2042.	1
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON		09/15/2019.	Paydown		112,081	112,081	112,081	112,081		0		0		112,081			0	3,648	01/15/2044.	2
12803P AB 4	CAJUN 171 A2 - ABS		09/01/2019.	Paydown		82,500	82,500	81,860	82,015		485		485		82,500			0	4,022	08/20/2047.	2FE
13177* AA 8	CAMARGO INVESTMENTS LLC		09/20/2019.	Direct		360,745	360,745	360,745					0		360,745			0	2,469	05/31/2023.	1Z
141781 G# 5	CARGILL, INCORPORATED		07/01/2019.	Paydown		0					0		0		0			0	14,368	06/30/2023.	1
144531 FL 9	CARR 06OPT1 A3 - RMBS		09/25/2019.	Paydown		239,619	239,619	197,459	239,619		(0)		(0)		239,619			0	3,255	12/26/2035.	1FM
14575H AA 6	CAUTO 161MT1 A - ABS		09/16/2019.	Paydown		110,904	110,904	110,863	110,877		26		26		110,904			0	3,490	02/15/2046.	1FE
14855J AB 1	CLAST 161 A - ABS		09/15/2019.	Paydown		304,222	304,222	303,883	303,930		292		292		304,222			0	8,675	08/15/2041.	1FE
14855L AB 6	CLAST 171 A - ABS		09/15/2019.	Paydown		495,684	495,684	495,680	495,643		41		41		495,684			0	12,560	07/15/2042.	1FE
14855M AA 6	CLAST 191 A - ABS		09/15/2019.	Paydown		125,385	125,385	125,384			0		0		125,385			0	1,550	04/15/2039.	1FE
14856C AA 7	CLAST 181 A - ABS		09/15/2019.	Paydown		135,388	135,388	135,285	135,293		95		95		135,388			0	3,752	06/15/2043.	1FE
152314 KJ 8	CXHE 04C AF5 - RMBS		09/01/2019.	Paydown		109,131	109,131	108,858	108,818		313		313		109,131			0	3,753	06/25/2034.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
15672A AA 0	CERB 18 A - CDO		07/15/2019.	Paydown		1,752,404	1,752,404	1,752,404	1,760,887		(8,483)		(8,483)		1,752,404			0	57,881	04/15/2027.	1FE
15673Q AA 4	CERB 23 A - CDO	C	07/15/2019.	Paydown		1,168,432	1,168,432	1,150,906	1,151,398		17,035		17,035		1,168,432			0	31,947	04/15/2028.	1FE
161546 CW 4	CFAB 023 IA5 - RMBS		09/01/2019.	Paydown		144,808	144,808	143,366	143,738		1,070		1,070		144,808			0	5,691	06/25/2032.	1FM
16162W NB 1	CHASE 05S3 A1 - CMO/RMBS		09/01/2019.	Paydown		186,162	186,162	184,383	181,329		(1,142)		(1,142)		186,162			0	6,705	11/25/2035.	3FM
16162W PV 5	CHASE 05A2 1A1 - CMO/RMBS		09/01/2019.	Paydown		12,383	12,384	9,258	9,113		335		335		12,383			0	345	01/25/2036.	1FM
16162X AD 9	CHASE 06S3 1A4 - CMO/RMBS		09/25/2019.	Paydown		35,304	35,304	25,503	25,720		(565)		(565)		35,304			0	1,501	11/25/2036.	1FM
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL		09/05/2019.	Paydown		166,988	166,988	167,197	167,166		(178)		(178)		166,988			0	4,067	01/05/2036.	1
17181C AA 6	CIMLT 181 A - RMBS		09/20/2019.	Paydown		224,948	224,948	224,948	224,932		16		16		224,948			0	5,894	03/20/2043.	1FE
17307G E8 7	CMLTI 058 14A - CMO/RMBS		09/01/2019.	Paydown		306,238	316,984	268,681	267,685		4,638		4,638		306,238			0	8,454	10/25/2035.	1FM
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS		09/01/2019.	Paydown		155,411	155,411	140,647	137,154		2,486		2,486		155,411			0	4,651	03/27/2034.	1FM
17307G FM 5	CMLTI 04RR2 2A2 - CMO/RMBS		09/01/2019.	Paydown		49,786	49,786	46,364	47,625		84		84		49,786			0	1,568	06/25/2034.	1FM
17307G RE 0	CMLTI 052 1A4 - CMO/RMBS		09/01/2019.	Paydown		108,705	108,705	101,197	101,656		7,048		7,048		108,705			0	2,955	05/25/2035.	1FM
17307G TY 4	CMLTI 053B 4A1 - CMO/RMBS		09/01/2019.	Paydown		83,736	86,010	81,081			30	468	(438)		83,736			0	1,885	08/25/2035.	6FE
17307G U2 2	CMLTI 0510 15A - CMO/RMBS		09/01/2019.	Paydown		86,861	87,805	75,592	73,402		3,377		3,377		86,861			0	2,891	12/25/2035.	1FM
17307G VN 5	CMLTI 05WF2 AF7 - RMBS		09/01/2019.	Paydown		1,285	1,285	1,069	396		175		175		1,285			0	28	08/25/2035.	1FM
17307G W9 5	CMLTI 0511 A3 - CMO/RMBS		09/01/2019.	Paydown		14,010	14,010	13,559	13,623		387		387		14,010			0	427	11/26/2035.	1FM
17309A AD 1	CMALT 06A1 1A4 - CMO/RMBS		09/01/2019.	Paydown		119,061	128,086	121,782	115,396		709		709		119,061			0	4,876	04/25/2036.	1FM
17309A AF 6	CMALT 06A1 1A6 - CMO/RMBS		09/01/2019.	Paydown		164,257	176,709	167,508	150,251		2,081		2,081		164,257			0	7,019	04/25/2036.	1FM
17312H AF 6	CRMSI 072 A6 - RMBS		09/01/2019.	Paydown		59,240	59,240	57,023	56,998		2,242		2,242		59,240			0	2,006	06/25/2037.	1FM
17312V AA 6	CMLTI 076 11A - CMO/RMBS		09/01/2019.	Paydown		1,567	1,453	507	486		102		102		1,567			0	39	03/25/2037.	1FM
17314Q AD 9	CMLTI 911 2A2 - CMO/RMBS		09/01/2019.	Paydown		28,039	28,039	9,533	10,642		1,156		1,156		28,039			0	1,089	01/25/2036.	1FM
17315C AP 2	CMLTI 093 5A2 - CMO/RMBS		09/25/2019.	Paydown		420,131	420,131	416,980	419,548		584		584		420,131			0	17,527	02/25/2037.	1FM
17315N AD 5	CMLTI 098B 2A1 - CMO/RMBS		09/01/2019.	Paydown		168,886	168,886	168,886	168,063		822		822		168,886			0	7,760	04/25/2037.	1FM
17315Q AV 8	CMLTI 104 4A4 - CMO/RMBS		09/25/2019.	Paydown		783,799	783,799	615,282	675,901		107,898		107,898		783,799			0	28,560	10/25/2035.	1FM
17315X AE 1	CMLTI 099B 2A2 - CMO/RMBS		09/01/2019.	Paydown		16,338	16,338	4,446	10,236		6,102		6,102		16,338			0	1,156	11/25/2035.	1FM
17315X AF 8	CMLTI 099B 2A3 - CMO/RMBS		09/01/2019.	Paydown			1,579	1,196	1,294		50		50					0	45	11/25/2035.	1FM
17316A AQ 3	CMLTI 0910D 4A1 - CMO/RMBS		09/01/2019.	Paydown		215,222	215,222	211,993	213,618		1,604		1,604		215,222			0	8,805	05/26/2037.	1FM
17322N AA 2	CMLTI 14J1 A1 - CMO/RMBS		09/01/2019.	Paydown		227,832	227,832	228,758	228,664		(832)		(832)		227,832			0	5,122	05/25/2044.	1FM
17322N AD 6	CMLTI 14J1 A2 - CMO/RMBS		09/01/2019.	Paydown		74,565	74,565	74,122	73,534		1,031		1,031		74,565			0	1,676	05/25/2044.	1FM
19421U AA 2	CASL 19A A1 - ABS		09/25/2019.	Paydown		171,431	171,431	170,990			441		441		171,431			0	1,329	12/28/2048.	1FE
19421U AB 0	CASL 19A A2 - ABS		09/25/2019.	Paydown		67,348	67,348	67,323			25		25		67,348			0	451	12/28/2048.	1FE
19423D AB 6	CASL 18A A2 - ABS		09/25/2019.	Paydown		382,084	382,084	381,913	381,929		155		155		382,084			0	10,113	12/26/2047.	1FE
20267U AA 7	CBSLT 16B A1 - ABS		09/25/2019.	Paydown		386,528	386,528	386,423	386,435		92		92		386,528			0	7,136	10/25/2040.	1FE
21075W CJ 2	CONHE 961 A7 - RMBS		09/01/2019.	Paydown		13,057	13,057	2,429	2,436		(87)		(87)		13,057			0	640	03/15/2027.	1FM
212015 AH 4	CONTINENTAL RESOURCES INC		09/12/2019.	VARIOUS		1,628,453	1,615,000	1,478,754	1,537,128		13,395		13,395		1,550,522		64,478	64,478	51,579	09/15/2022.	2FE
212168 AA 6	CONTINENTAL WIND LLC		09/01/2019.	Paydown		239,575	239,575	239,575	239,575				0		239,575			0	14,375	02/28/2033.	2FE
21872F AA 5	CAFL 191 A - CMBS		09/17/2019.	Paydown		19,158	19,158	19,158			1		1		19,158			0	210	03/15/2052.	1FE
21872M AA 0	CAFL 182 A - CMBS		09/01/2019.	VARIOUS		91,821	87,326	87,325	87,324		2		2		87,326			0	2,366	11/15/2052.	1FE
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS		09/15/2019.	Paydown		26,740	26,740	26,740	26,740		0		0		26,740			0	611	06/20/2043.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
222862 AJ 3	COVENTRY HEALTH CARE INC	..	09/01/2019.	CORPORATE ACTION		3,159,330	3,000,000	2,994,000	2,998,232		495		495		2,998,727		1,273	1,273	268,330	06/15/2021.	2FE
22541Q CZ 3	CSFB 03A15B 4M2 - RMBS	C	09/25/2019.	Paydown		49,500	49,500	49,500	49,551		(51)		(51)		49,500			0	1,634	06/25/2033.	1FM
22541Q FV 9	CSFB 0317 1A4 - CMO/RMBS	..	09/01/2019.	Paydown		110,154	110,154	111,180	110,486		(331)		(331)		110,154			0	4,441	06/25/2033.	1FM
22541Q XS 6	CSFB 0323 DB1 - CMO/RMBS	C	09/01/2019.	Paydown		36,503	36,503	36,526	36,525		(14)		(14)		36,503			0	1,428	09/25/2033.	4FE
22541S PJ 1	CSFB 04AR6B CB1 - CMO/RMBS	C	09/25/2019.	Paydown		33,845	33,845	26,906	27,840		6,004		6,004		33,845			0	824	10/25/2034.	1FM
225458 LD 8	CSFB 053 6A1 - CMO/RMBS	C	09/01/2019.	Paydown		11,857	11,857	10,464	10,548		1,308		1,308		11,857			0	397	07/25/2035.	1FM
22549U AA 3	CSABS 18LD1 A - ABS	..	09/25/2019.	Paydown		1,495,836	1,495,836	1,495,786	1,495,807		29		29		1,495,836			0	32,749	07/25/2024.	1FE
2254W0 FJ 9	CSFB 031 1A1 - CMO/RMBS	C	09/01/2019.	Paydown		6,826	6,826	7,073	6,974		(148)		(148)		6,826			0	321	02/25/2033.	1FM
227170 AE 7	CRNN 131 NTS - ABS	C	09/18/2019.	Paydown		183,250	183,250	180,983	181,564		1,686		1,686		183,250			0	3,761	04/18/2028.	1FE
227170 AF 4	CRNN 141 NTS - ABS	C	09/18/2019.	Paydown		280,374	280,374	271,349	273,858		6,516		6,516		280,374			0	5,681	08/20/2029.	1FE
22942M BF 2	CSMC 068 5A1 - CMO/RMBS	C	09/01/2019.	Paydown		28,719	28,740	28,022			12		12		28,719			0	956	10/25/2026.	1FM
22944P AA 5	CSMC 13TH1 A1 - CMO/RMBS	C	09/01/2019.	Paydown		224,590	224,590	201,675	199,612		24,979		24,979		224,590			0	3,176	02/25/2043.	1FM
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO	..	09/15/2019.	Paydown		191,381	191,381	191,381	191,381		0		0		191,381			0	6,713	02/15/2028.	1
22965@ AA 3	CTL PASS-THRU TR SER 2014 (WAGEDINA MN)	..	09/15/2019.	Paydown		39,374	39,374	39,768	39,709		(335)		(335)		39,374			0	1,205	07/15/2037.	2
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR	..	09/15/2019.	Paydown		114,143	114,143	115,285	115,020		(877)		(877)		114,143			0	2,679	12/15/2029.	1
22970* AA 8	PVTPL BNSF - CMO	..	09/15/2019.	Paydown		117,992	117,992	117,992	117,992		0		0		117,992			0	3,202	05/15/2034.	1FE
22973@ AA 3	PVTPL GREAT WEST CASUALTY	..	09/15/2019.	Paydown		49,790	49,790	49,790	49,790		(0)		(0)		49,790			0	1,533	12/15/2037.	1FE
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038	..	09/15/2019.	Paydown		53,703	53,703	53,703	53,703		(0)		(0)		53,703			0	1,386	12/15/2038.	1
23242L AB 9	CWHEL 06F 2A1 - RMBS	..	09/16/2019.	Paydown		21,499	21,499	15,023	19,128		1,288		1,288		21,499			0	376	07/15/2036.	1FM
23245G AB 7	CWALT 06OC9 A2A - RMBS	..	09/25/2019.	Paydown		21,772	21,485		19,351		3,952		3,952		21,772			0	241	08/25/2034.	1FM
23248A AJ 0	CWL 07SEA1 2A1 - RMBS	..	09/01/2019.	Paydown		68,796	68,796	42,654	49,568		19,228		19,228		68,796			0	1,182	05/25/2037.	1FM
233046 AE 1	DNKN 171 A2I - ABS	..	09/01/2019.	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	1,225	11/20/2047.	2FE
233046 AF 8	DNKN 171 AII - ABS	..	09/01/2019.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,587	11/20/2047.	2FE
233046 AH 4	DNKN 171 AII - ABS	..	09/01/2019.	Paydown		30,000	30,000	29,986	29,988		12		12		30,000			0	754	11/20/2047.	1FE
233046 AM 3	DB MASTER FINANCE LLC - ABS	..	09/01/2019.	Paydown		32,500	32,500	32,500					0		32,500			0	397	05/12/2049.	1FE
23332U AD 6	DSLA 04AR1 A2B - CMO/RMBS	C	09/19/2019.	Paydown		148,173	148,173	129,976	130,128		18,045		18,045		148,173			0	3,521	09/19/2044.	1FM
23341B AC 9	DRB 16B A2 - ABS	..	09/25/2019.	Paydown		377,810	377,810	377,695	377,717		93		93		377,810			0	7,221	06/25/2040.	1FE
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIONS	..	09/15/2019.	Paydown		58,637	58,637	58,637	58,744		(107)		(107)		58,637			0	1,787	03/15/2033.	1FE
247367 BH 7	DELTA AIR LINES INC - ABS	..	09/01/2019.	Paydown		78,204	78,204	78,204	78,200		4		4		78,204			0	5,334	02/10/2024.	1FE
24736T AA 5	DELTA AIR LINES INC - ABS	..	07/01/2019.	Paydown									0					0	796	06/17/2021.	1FE
24736X AA 6	DELTA AIR LINES INC - ABS	..	08/01/2019.	Paydown		153,409	153,409	153,409	153,407		2		2		153,409			0	5,561	01/30/2029.	1FE
24736Y AA 4	DELTA AIR LINES INC - ABS	..	08/01/2019.	Paydown		76,705	76,705	76,705	76,704		1		1		76,705			0	2,972	01/30/2029.	1FE
24763L FN 5	DELHE 992 A7F - RMBS	..	09/01/2019.	Paydown		2,214	2,214	2,141	2,036		178		178		2,214			0	61	08/15/2030.	1FM
25150M AC 0	DBALT 07RAM1 A2 - RMBS	C	09/25/2019.	Paydown		99,932	99,932	78,697	84,823		15,109		15,109		99,932			0	737	12/25/2036.	1FM
25150N AB 0	DBALT 06AR5A 1A2 - RMBS	C	09/25/2019.	Paydown		68,166	68,166	36,298	30,890		293		293		68,166			0	997	10/25/2036.	1FM
25150R AD 7	DBALT 06AR6 A4 - RMBS	C	09/25/2019.	Paydown		189,332	193,154	177,993	178,803		8,759		8,759		189,332			0	3,436	02/25/2037.	1FM
251510 CV 3	DBALT 051 1A1 - CMO/RMBS	C	09/25/2019.	Paydown		137,079	137,079	99,554	102,564		34,515		34,515		137,079			0	2,702	02/25/2035.	1FM
251510 EP 4	DBALT 053 5A1 - CMO/RMBS	C	09/25/2019.	Paydown		283,187	283,187	172,346	218,448		8,657		8,657		283,187			0	5,310	06/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
251510 LM 3	DBALT 06AR1A 5A1 - CMO/RMBS	C	09/01/2019.	Paydown		13,146	13,146	11,803	10,998		528		528		13,146			0	440	02/25/2036.	1FM
251510 MD 2	DBALT 06AB1 A1A - RMBS	C	09/01/2019.	Paydown		27,277	28,211	330	18,690		747		747		27,277			0	719	02/25/2036.	1FM
25264V AA 7	DHAL 2015 A - ABS		09/14/2019.	Paydown		293,424	293,424	293,352	293,391		33		33		293,424			0	7,435	07/14/2028.	1FE
254687 EJ 1	WALT DISNEY CO		09/24/2019.	VARIOUS		7,417,950	5,000,000	6,864,350			(35,254)		(35,254)		6,829,096		(1,829,096)	(1,829,096)	2,584,825	01/09/2038.	1FE
25746U BH 1	DOMINION RESOURCES INC		08/15/2019.	Maturity @ 100.00		4,000,000	4,000,000	3,994,760	3,999,591		409		409		4,000,000			0	208,000	08/15/2019.	2FE
25755T AE 0	DPABS 151 A2 - ABS		08/01/2019.	Paydown		40,000	40,000	40,000	40,000				0		40,000			0	1,342	10/25/2045.	2FE
25755T AH 3	DPABS 171 A23 - ABS		08/01/2019.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,621	07/25/2047.	2FE
25755T AJ 9	DPABS 181 A21 - ABS		08/01/2019.	Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	540	07/27/2048.	2FE
25755T AK 6	DPABS 181 A22 - ABS		08/01/2019.	Paydown		8,750	8,750	8,747	8,748		2		2		8,750			0	284	07/27/2048.	2FE
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST		09/15/2019.	Paydown		110,175	110,175	110,671	110,566		(391)		(391)		110,175			0	3,806	03/15/2034.	2
26208L AA 6	HONK 151 A2 - ABS		08/01/2019.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	1,369	07/20/2045.	2FE
26208L AC 2	HONK 181 A2 - ABS		08/01/2019.	Paydown		17,500	17,500	17,500	17,500		0		0		17,500			0	622	04/20/2048.	2FE
26223U AD 1	DRUGB 141 A2 - ABS		08/01/2019.	Paydown		205,316	205,316	205,312	205,316				0		205,316			0	5,365	07/15/2023.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	08/01/2019.	Paydown		561,574	561,574	561,567	561,570		4		4		561,574			0	16,759	04/15/2027.	2FE
26224H AE 7	DRUGC 171 A2 - ABS	C	08/01/2019.	Paydown		606,782	606,782	606,681	606,716		65		65		606,782			0	16,383	04/15/2027.	2FE
26827E AA 3	ECAF 151 A1 - ABS		09/15/2019.	Paydown		402,121	402,121	397,008	398,803		3,318		3,318		402,121			0	9,305	06/15/2040.	1FE
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		08/01/2019.	Paydown		583,780	583,780	583,780	583,783		(4)		(4)		583,780			0	14,230	04/15/2028.	1FE
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED		07/15/2019.	Paydown		605,402	605,402	605,402	605,407		(5)		(5)		605,402			0	21,014	01/15/2029.	1FE
28108P AA 4	ESLFT 12A AP - ABS		08/01/2019.	Paydown		128,253	128,253	128,894	128,253		0		0		128,253			0	5,299	10/01/2025.	1FE
28108P AB 2	ESLFT 12A AT - ABS		08/01/2019.	Paydown		130,043	130,044	130,264	130,044		(1)		(1)		130,043			0	5,409	10/01/2025.	1FE
28618W AA 2	ERL 141 A1 - ABS		09/19/2019.	Paydown		188,084	188,084	181,854	184,989		3,095		3,095		188,084			0	2,873	04/19/2044.	1FE
286661 ZZ 9	ELIZON 2018-1/ELLINGTON L+225 10/25/2019		07/30/2019.	Direct			(32,727,314)	36,887,314					0					0	35,355	06/30/2020.	1Z
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA		09/01/2019.	Paydown		166,161	166,161	166,161	166,161		(0)		(0)		166,161			0	8,655	02/11/2030.	1FE
29364N AP 3	ENTERGY MISSISSIPPI INC		07/01/2019.	Maturity @ 100.00		8,500,000	8,500,000	8,753,201	8,519,899		(19,899)		(19,899)		8,500,000			0	564,400	07/01/2019.	1FE
30069L AA 6	XAN 19RSO7 A - CDO	C	08/16/2019.	Paydown		1,282	1,282	1,282					0		1,282			0	11	04/15/2036.	1FE
302635 AC 1	FS INVESTMENT CORP		07/08/2019.	WELLS FARGO SECURITIES LLC		10,083,700	10,000,000	10,119,000	10,077,747		(11,194)		(11,194)		10,066,554		17,146	17,146	310,069	05/15/2022.	2FE
30292* AA 2	CTL - FBI BRONX TRUST 2018		09/15/2019.	Paydown		114,525	114,525	114,525	114,525		0		0		114,525			0	2,986	07/15/2033.	1PL
30308X AA 1	FREED 191 A - ABS		09/18/2019.	Paydown		1,448,532	1,448,532	1,448,437			95		95		1,448,532			0	13,685	06/18/2026.	1FE
31307# AA 9	FDL-CC LLC		09/15/2019.	Paydown		28,384	28,384	28,388	28,387		(3)		(3)		28,384			0	859	02/15/2035.	1
31307# AC 5	FDL-CC LLC		09/15/2019.	Paydown		16,244	16,244	16,245	16,245		(1)		(1)		16,244			0	491	06/15/2037.	1
32027L AE 5	FFML 06FF14 A5 - RMBS		09/25/2019.	Paydown		118,909	118,909	104,101	109,921		8,989		8,989		118,909			0	2,109	10/25/2036.	1FM
32027N RU 7	FFML 05FF5 M2 - RMBS		09/25/2019.	Paydown		79,826	79,826	65,059	79,127		699		699		79,826			0	1,641	01/25/2035.	1FM
32027N ZL 8	FFML 06FFH1 A4 - RMBS		09/25/2019.	Paydown		226,473	226,473	174,950	221,781		4,692		4,692		226,473			0	4,529	01/25/2036.	1FM
32028H AD 5	FFML 06FF10 A4 - RMBS		09/25/2019.	Paydown		380,320	380,320	354,378	377,437		2,882		2,882		380,320			0	6,560	07/25/2036.	1FM
32051G SQ 9	FHAMS 05AA7 2A1 - CMO/RMBS		09/01/2019.	Paydown		280,845	285,919	258,053	251,772		1,780		1,780		280,845			0	8,018	09/25/2035.	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		09/01/2019.	Paydown		206,636	206,641	195,493	50,028		6,718		6,718		206,636			0	4,868	11/25/2035.	1FM
32051G XV 2	FHASI 05AR5 4A1 - CMO/RMBS		09/01/2019.	Paydown		21,826	21,826	21,514	19,871		303		303		21,826			0	608	11/25/2035.	1FM
32052E AA 7	FHASI 06AR3 1A1 - CMO/RMBS		09/01/2019.	Paydown		21,932	21,932	18,423	17,400		383		383		21,932			0	541	11/25/2036.	1FM

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
32056J AA 2	FHASI 07AR3 1A1 - CMO/RMBS		09/01/2019.	Paydown		484,456	484,490	325,988	307,353		19,712		19,712		484,456			0	15,669	11/25/2037.	1FM
33803W AA 7	FISHERS LANE ASSOCIATES LLC		09/05/2019.	Paydown		215,463	215,463	215,463	215,463		(0)		(0)		215,463			0	5,267	08/05/2030.	1FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC		09/30/2019.	Paydown		68,500	68,500	68,500	68,497		3		3		68,500			0	2,826	03/31/2038.	2FE
34417M AA 5	FOCUS 171 A21 - ABS		08/01/2019.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	868	04/30/2047.	2FE
34417M AB 3	FOCUS 171 A22 - ABS		08/01/2019.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	573	04/30/2047.	2FE
34417Q AA 6	FOCUS 181 A2 - ABS		07/30/2019.	Paydown		30,000	30,000	30,000	30,000		(0)		(0)		30,000			0	1,171	10/30/2048.	2FE
345370 CR 9	FORD MOTOR CO		09/17/2019.	VARIOUS		16,894,473	17,000,000	17,000,000	17,000,000				0		17,000,000		(105,528)	(105,528)	575,151	12/08/2026.	3FE
345397 WF 6	FORD MOTOR CREDIT CO LLC		09/16/2019.	Bank of America Merrill Lynch		3,059,970	3,000,000	2,973,300	2,988,687		2,172		2,172		2,990,860		69,110	69,110	126,792	09/20/2022.	3FE
347466 AE 4	FORT IRWIN LAND LLC		07/01/2019.	Paydown									0					0	83	12/15/2035.	1FE
35040U AA 9	FFIN 171 A - ABS		09/15/2019.	Paydown		942,946	942,946	942,809	942,834		111		111		942,946			0	20,762	07/15/2033.	1FE
35041J AA 3	FFIN 191 A - ABS		09/15/2019.	Paydown		724,109	724,109	723,997			112		112		724,109			0	11,607	11/15/2034.	1FE
35563C AY 4	FMMHR 15R1 3C - ABS		07/01/2019.	BREAN CAPITAL, LLC		(16,209)							0				(16,209)	(16,209)	16,209	11/25/2052.	1
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS		09/15/2019.	Paydown		72,025	72,025	72,744	72,727		(702)		(702)		72,025			0	2,248	06/15/2038.	1
36157N FL 3	GECMS 97HE4 A6 - RMBS		09/01/2019.	Paydown		2,069	2,194	2,180	2,039	506	22	396	131		2,069			0	92	11/25/2027.	6FM
36185M AJ 1	GMACM 05AF1 A2 - CMO/RMBS		09/25/2019.	Paydown		39,554	39,554	33,362	33,614		423		423		39,554			0	869	07/25/2035.	1FM
36185N 6N 5	GMACM 05AR2 2A - CMO/RMBS		09/01/2019.	Paydown		69,343	69,343	65,443	65,015		4,328		4,328		69,343			0	1,972	05/25/2035.	1FM
36190F AD 2	GSMSC 093R 2A1 - CMO/RMBS		09/01/2019.	Paydown		13,598	13,598	12,921	13,550		47		47		13,598			0	191	07/25/2035.	1FM
36191Y BA 5	GSMS 11GC5 A3 - CMBS		09/01/2019.	Paydown		456,943	456,943	461,495	456,441		502		502		456,943			0	11,578	08/12/2044.	1FM
36228F UJ 3	GSR 037F 4A1 - CMO/RMBS		09/01/2019.	Paydown		328,402	328,402	320,295	320,117		8,285		8,285		328,402			0	7,954	10/25/2032.	1FM
3622EA AA 8	GSAA 073 1AA - RMBS		09/25/2019.	Paydown		364,887	364,887	242,049	228,692		7,452		7,452		364,887			0	3,813	03/25/2037.	1FM
362341 4A 4	GSR 06AR1 2A1 - CMO/RMBS		09/01/2019.	Paydown		57,355	57,523	55,036	55,844		382		382		57,355			0	1,730	01/25/2036.	1FM
362341 4F 3	GSR 06AR1 3A1 - CMO/RMBS		09/01/2019.	Paydown		81,688	110,288	108,496			(26,808)		(26,808)		81,688			0	1,117	01/25/2036.	1FM
362341 BR 9	GSAMP 05HE3 M2 - RMBS		09/25/2019.	Paydown		166,567	166,567	163,236	166,217		350		350		166,567			0	3,806	05/25/2045.	1FM
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS		09/01/2019.	Paydown		276,895	276,159	257,514	253,966		2,424		2,424		276,895			0	7,451	07/25/2035.	1FM
362341 XC 8	GSR 05AR7 4A1 - CMO/RMBS		09/01/2019.	Paydown		8,722	7,161	6,226	5,974		32		32		8,722			0	200	11/25/2035.	1FM
362341 XE 4	GSR 05AR7 5A1 - CMO/RMBS		09/01/2019.	Paydown		58,794	53,419	46,341	47,414		1,047		1,047		58,794			0	1,597	11/25/2035.	1FM
362341 XG 9	GSR 05AR7 6A1 - CMO/RMBS		09/01/2019.	Paydown		80,779	80,779	76,822	77,225		3,555		3,555		80,779			0	2,332	11/25/2035.	1FM
36242D 4W 0	GSR 05AR3 6A1 - CMO/RMBS		09/01/2019.	Paydown		59,475	59,475	55,884	55,613		3,862		3,862		59,475			0	1,644	05/25/2035.	1FM
36242D BZ 5	GSR 049 B1 - CMO/RMBS		09/01/2019.	Paydown		207,669	207,669	201,698	201,786		5,882		5,882		207,669			0	5,721	08/25/2034.	1FM
36242D FS 7	GSR 0411 2A1 - CMO/RMBS		09/01/2019.	Paydown		96,373	96,373	96,883	96,860		(487)		(487)		96,373			0	2,821	09/25/2034.	1FM
36242D FX 6	GSR 0411 3A1 - CMO/RMBS		09/01/2019.	Paydown		1,156	1,156	1,158	1,157		(0)		(0)		1,156			0	36	09/25/2034.	1FM
36242D H4 8	GSR 05AR2 1A1 - CMO/RMBS		09/01/2019.	Paydown		253,011	253,011	232,137	232,670		20,341		20,341		253,011			0	7,420	04/25/2035.	1FM
36242D H9 7	GSR 05AR2 4A1 - CMO/RMBS		09/01/2019.	Paydown		491,011	491,011	477,201	477,609		13,402		13,402		491,011			0	13,357	04/25/2035.	1FM
36242D QY 2	GSR 0415F 2A2 - CMO/RMBS		09/01/2019.	Paydown		5,826	5,826	5,838	5,849		(12)		(12)		5,826			0	193	12/25/2034.	2FM
36244S AD 0	GSAA 0613 AF4 - RMBS		09/01/2019.	Paydown		137,524	137,524	94,892	63,760		641		641		137,524			0	2,306	07/25/2036.	1FM
36248# AA 0	GSA (BOND BUILDING) CONTROL PASS-THROUGH		09/15/2019.	Paydown		304,559	304,559	307,300	306,791		(2,232)		(2,232)		304,559			0	7,108	11/15/2030.	1
362480 AD 7	GSCC 062 A1 - RMBS		09/25/2019.	Paydown		85,901	83,178	64,177	66,447		2,295		2,295		85,901			0	1,507	05/25/2036.	1FM
36248F AG 7	GSMS 11GC3 A4 - CMBS		09/01/2019.	Paydown		305,722	305,722	311,758	306,948		(1,226)		(1,226)		305,722			0	9,655	03/10/2044.	1FM

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36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P		09/15/2019.	Paydown		70,732	70,732	70,732	70,732		0		0		70,732			0	2,149	05/15/2038.	1
362669 AV 5	GSR 074F 6A1 - CMO/RMBS		09/01/2019.	Paydown		12,798	15,532	10,560	13,731		1,026		1,026		12,798			0	686	06/25/2027.	5FM
36298G AA 7	GSPALO 061 CTF - CMBS		09/09/2019.	Paydown		141,872	141,872	143,858	143,045		(1,173)		(1,173)		141,872			0	6,077	10/09/2029.	2FE
38141E A5 8	GOLDMAN SACHS GROUP INC		09/25/2019.	Bank of America Merrill Lynch		3,043,380	3,000,000	2,877,900	2,981,096		11,542		11,542		2,992,638		50,742	50,742	166,625	03/15/2020.	1FE
38376A AA 1	GOVERNMENT PROPERTIES INCOME TRUST		07/15/2019.	Call @ 100.00		8,000,000	8,000,000	7,936,400	7,991,391		7,458		7,458		7,998,850		1,150	1,150	275,000	08/15/2019.	2FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR	C	09/01/2019.	Paydown		23,075	23,075	22,960	16,290		127		127		23,075			0	691	09/01/2034.	1FM
398186 AA 4	GRIFFIN COAL MINING CO PTY LTD	C	08/27/2019.	Redemption @ 100.00		6,091	6,091						0				6,091	6,091	4	12/01/2016.	6
404129 ZA 9	HC2 STATION GROUP INC 8.50 08/06/2019		07/01/2019.	Adjustment		20,993,903	(21,000,000)	20,556,146			258,508		258,508		20,993,903			0		10/31/2019.	4Z
40414L AJ 8	HCP INC		09/01/2019.	CORPORATE ACTION		2,827,227	2,654,000	2,641,792	2,647,414		743		743		2,648,157		5,843	5,843	73,003	11/15/2023.	2FE
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		09/25/2019.	Paydown		1,583,389	1,583,389	1,583,369	1,583,373		16		16		1,583,389			0	33,665	01/27/2048.	1FE
40423X AC 6	NZES 18PLS1 B - CMO/RMBS		09/25/2019.	Paydown		316,678	316,678	316,678	316,677		0		0		316,678			0	7,566	01/27/2048.	1FE
40436T AJ 5	HLM 1610 B2 - CDO	C	08/29/2019.	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,001,982		(60)		(60)		12,001,922		(1,922)	(1,922)	482,555	01/20/2028.	1FE
40573L AS 5	HALFMOON PARENT INC		09/01/2019.	Adjustment		22,796,223	23,000,000	22,778,710	22,782,183				0		22,796,223			0	371,753	10/15/2028.	2FE
41161G AC 7	HVMLT 068 A1A - RMBS	C	09/23/2019.	Paydown		16,098	16,903	4,738	12,888		2,161		2,161		16,098			0	326	07/21/2036.	1FM
41161P CX 9	HVMLT 041 1A - CMO/RMBS	C	09/19/2019.	Paydown		14,883	14,883	14,195			688		688		14,883			0	306	04/19/2034.	1FM
41161P EX 7	HVMLT 045 2A6 - CMO/RMBS	C	09/01/2019.	Paydown		45,055	45,055	36,157	41,970		3,085		3,085		45,055			0	1,132	06/19/2034.	1FM
41161P EZ 2	HVMLT 045 3A - CMO/RMBS	C	09/01/2019.	Paydown		19,327	19,327	19,242	19,181		146		146		19,327			0	640	06/19/2034.	1FM
41161P FV 0	HVMLT 046 5A - CMO/RMBS		09/01/2019.	Paydown		10,808	10,808	10,957	11,100		(292)		(292)		10,808			0	336	08/19/2034.	1FM
41161P MV 2	HVMLT 054 1A - CMO/RMBS	C	09/01/2019.	Paydown		7,954	7,954	7,216	6,689		12		12		7,954			0	263	07/19/2035.	1FM
41161P TN 3	HVMLT 0510 2AA - CMO/RMBS	C	09/19/2019.	Paydown		59,347	59,347	37,380	39,474		1,629		1,629		59,347			0	1,148	11/19/2035.	1FM
41161P UK 7	HVMLT 0511 2A - CMO/RMBS	C	09/19/2019.	Paydown		22,587	22,587	15,930	18,229		4,358		4,358		22,587			0	508	08/19/2045.	1FM
41161V AC 4	HVMLT 067 2AA - RMBS	C	09/19/2019.	Paydown		11,324	11,324	7,050	6,919		461		461		11,324			0	207	09/19/2036.	1FM
41162G AA 0	HVMLT 0611 A1A - RMBS	C	09/19/2019.	Paydown		190,627	226,326	204,047			3,442		3,442		190,627			0	4,035	12/19/2036.	1FM
411707 AB 8	HNGRY 181 A1 - ABS		09/20/2019.	Paydown		31,500	31,500	31,467	31,469		31		31		31,500			0	1,004	06/22/2048.	2FE
411707 AD 4	HNGRY 181 A2 - ABS		09/20/2019.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	1,302	06/22/2048.	2FE
419838 AA 5	HAWAIIAN AIRLINES INC - ABS		08/01/2019.	Paydown		119,657	119,657	119,657	119,657		0		0		119,657			0	4,667	07/15/2027.	1FE
42770Q AA 0	HERO 142 A - ABS		09/20/2019.	Paydown		425,426	425,426	425,136	425,086		340		340		425,426			0	15,443	09/21/2040.	1FE
42770R AA 8	HERO FDG TR 2014-1 - ABS		09/20/2019.	Paydown		239,889	239,889	239,886	239,889				0		239,889			0	10,163	09/20/2038.	1FE
43132A AA 6	HILDENE COLL MGMT CO LLC		07/01/2019.	Redemption @ 100.00		335,343	335,343	335,343			32		32		335,406		(63)	(63)		12/28/2042.	1PL
43133A AA 5	HITR 181 A1 - CDO	C	08/01/2019.	Paydown		102,477	102,477	100,427	100,499		1,977		1,977		102,477			0	3,071	10/11/2038.	1FE
43133J AA 6	HLDSCT 192 A1 - CDO	C	08/22/2019.	Paydown		1,528,853	1,528,854	1,523,503			5,351		5,351		1,528,853			0	17,986	05/22/2039.	1FE
43710K AC 0	HEAT 072 2A2 - RMBS	C	09/25/2019.	Paydown		517,129	517,129	308,554	508,827		8,301		8,301		517,129			0	8,507	07/25/2037.	1FM
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL		09/15/2019.	Paydown		46,737	46,737	46,737	46,737		0		0		46,737			0	1,156	06/15/2038.	1
437303 AA 8	HPA 162 A - CMBS		09/17/2019.	Paydown		265,358	265,358	263,319	265,358		(0)		(0)		265,358			0	6,343	10/19/2033.	1FE
43739E AP 2	HMBT 051 A1 - RMBS		09/25/2019.	Paydown		147,492	147,492	134,310	134,484		1,813		1,813		147,492			0	2,886	03/25/2035.	1FM
43739E CL 9	HMBT 061 1A1 - RMBS		09/01/2019.	Paydown		5,435	4,964	4,331	3,958		125		125		5,435			0	138	04/25/2037.	1FM
43739H AA 8	HMBT 062 A1 - RMBS		09/25/2019.	Paydown		831,953	831,953	727,623	757,116		74,837		74,837		831,953			0	15,545	12/25/2036.	1FM
440405 AE 8	HORZN 181 A - ABS		09/16/2019.	Paydown		189,467	189,467	189,463	189,463		4		4		189,467			0	5,993	12/15/2038.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
44040H AA 0	HORZN 191 A - ABS	..	09/16/2019.	Paydown		89,743	89,744	89,743			0		0		89,743			0	543	07/15/2039.	1FE
44329H AG 9	HP CMNTYS LLC	..	09/15/2019.	Paydown		293,211	293,211	287,252	291,486		1,725		1,725		293,211			0	13,918	03/15/2023.	1FE
44329H AS 3	HP CMNTYS LLC	..	09/15/2019.	Paydown		49,550	49,550	48,742	49,318		231		231		49,550			0	2,494	03/15/2023.	1FE
44841B AA 4	HUTCHISON WHAMPOA FINANCE (09) LTD	C	09/11/2019.	Maturity @ 100.00		7,000,000	7,000,000	6,959,610	6,996,394		3,606		3,606		7,000,000			0	402,500	09/11/2019.	1FE
45112A AA 5	ICONX 121 A2 - ABS	..	08/01/2019.	Paydown		66,756	66,756	66,756	66,757		(0)		(0)		66,756			0	2,117	01/26/2043.	4FE
45254N JB 4	IMM 044 2A1 - RMBS	..	09/01/2019.	Paydown		17,758	17,758	17,086	16,375		1,383		1,383		17,758			0	572	09/25/2034.	1FM
45254N KX 4	IMM 049 1A1 - CMO/RMBS	..	09/25/2019.	Paydown		36,110	36,110	33,040	33,470		233		233		36,110			0	746	01/25/2035.	1FM
45254N MZ 7	IMM 052 1A2 - RMBS	..	09/25/2019.	Paydown		147,842	147,842	120,120	128,669		19,173		19,173		147,842			0	2,927	04/25/2035.	1FM
45254N NT 0	IMM 053 M1 - RMBS	..	09/25/2019.	Paydown		15,872	129,517		12,875		8,606		8,606		15,872			0	2,585	08/25/2035.	1FM
45254T TN 4	IMSA 061 2A1 - RMBS	..	09/25/2019.	Paydown		519	519	363	400		119		119		519			0	11	05/25/2036.	1FM
45660K AA 9	INDX 06AR39 A1 - RMBS	..	09/25/2019.	Paydown		140,876	140,876	113,493	116,599		2,695		2,695		140,876			0	2,522	02/25/2037.	1FM
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS	..	09/25/2019.	Paydown		204,294	204,390	151,932	150,908		4,572		4,572		204,294			0	4,504	02/25/2035.	1FM
45660L DB 2	INDX 05AR1 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		4,258	4,258	4,226	4,228		30		30		4,258			0	105	03/25/2035.	1FM
45660L V9 7	INDX 05AR31 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		5,419	5,419	4,860	4,868		52		52		5,419			0	142	01/25/2036.	1FM
45660L ZM 4	INDA 05AR1 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		168,414	168,414	157,888			10,526		10,526		168,414			0	595	11/25/2035.	1FM
45660N W6 8	RAST 04R2 A3 - CMO/RMBS	..	09/01/2019.	Paydown		52,758	52,758	55,198	55,057		(2,299)		(2,299)		52,758			0	1,929	08/25/2034.	3FM
45660N X9 1	INDX 04AR6 5A2 - CMO/RMBS	..	09/01/2019.	Paydown		8,953	8,953	7,341	7,435		1,518		1,518		8,953			0	260	10/25/2034.	1FM
456618 AF 4	INDX 06AR8 A3A - RMBS	..	09/25/2019.	Paydown		49,928	61,549	54,532	55,843		815		815		49,928			0	1,190	07/25/2046.	1FM
45661X AB 8	INDX 06AR13 A2 - CMO/RMBS	..	09/25/2019.	Paydown		49,083	49,083	29,419	29,786		1,069		1,069		49,083			0	903	07/25/2036.	1FM
45669A AD 6	INDA 07AR1 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		28,645	28,645	26,961	25,499		160		160		28,645			0	833	03/25/2037.	1FM
46616M AA 8	HENDR 103 A - ABS	..	09/15/2019.	Paydown		44,107	44,107	44,099	43,829		279		279		44,107			0	1,152	12/15/2048.	1FE
46616M AB 6	HENDR 103 B - ABS	..	09/15/2019.	Paydown		17,026	17,026	17,026	17,026				0		17,026			0	798	12/15/2050.	1FE
46616P AA 1	HENDR 111 A - ABS	..	09/15/2019.	Paydown		113,220	113,220	113,190	113,183		36		36		113,220			0	3,652	10/15/2056.	1FE
46616Q AA 9	HENDR 112 A - ABS	..	09/15/2019.	Paydown		106,115	106,115	106,054	106,047		68		68		106,115			0	3,598	09/15/2056.	1FE
46616V AA 8	HENDR 121 A - ABS	..	09/15/2019.	Paydown		69,570	69,570	69,555	70,129		(558)		(558)		69,570			0	1,832	02/16/2065.	1FE
46617A AA 3	HENDR 123 A - ABS	..	09/15/2019.	Paydown		175,908	175,908	174,145	174,310		1,598		1,598		175,908			0	3,600	09/15/2065.	1FE
46617F AA 2	HENDR 131 A - ABS	..	09/15/2019.	Paydown		127,311	127,311	126,944	126,957		353		353		127,311			0	2,605	04/15/2067.	1FE
46617J AA 4	HENDR 132 A - ABS	..	09/16/2019.	Paydown		142,709	142,709	142,675	142,710		(1)		(1)		142,709			0	3,901	03/15/2062.	1FE
46617L AA 9	HENDR 133 A - ABS	..	09/16/2019.	Paydown		160,831	160,831	160,700	160,702		128		128		160,831			0	4,659	01/17/2073.	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	08/01/2019.	Paydown		2,086,524	2,086,524	2,086,524	2,086,524		(0)		(0)		2,086,524			0	44,742	07/20/2026.	1FE
46617T AA 2	HENDR 141 A - ABS	..	09/15/2019.	Paydown		156,291	156,291	156,203	156,210		81		81		156,291			0	4,176	03/15/2063.	1FE
46618A AA 2	HENDR 142 A - ABS	..	09/15/2019.	Paydown		221,127	221,127	220,818	220,820		307		307		221,127			0	5,334	01/17/2073.	1FE
46618H AA 7	HENDR 143 A - ABS	..	09/15/2019.	Paydown		303,448	303,448	303,680	303,694		(246)		(246)		303,448			0	7,324	06/15/2077.	1FE
46618L AA 8	HENDR 151 A - ABS	..	09/15/2019.	Paydown		344,167	344,167	340,972	341,186		2,981		2,981		344,167			0	7,496	09/15/2072.	1FE
46619R AA 4	HENDR 152 A - ABS	..	09/15/2019.	Paydown		202,455	202,455	202,767	202,727		(272)		(272)		202,455			0	5,201	03/15/2058.	1FE
46619X AA 1	HENDR 153 A - ABS	..	09/15/2019.	Paydown		164,378	164,378	164,234	164,241		137		137		164,378			0	4,362	03/17/2070.	1FE
46620J AA 9	HENDR 171 A - ABS	..	09/15/2019.	Paydown		149,064	149,064	148,949	148,959		105		105		149,064			0	3,827	08/16/2060.	1FE
46620V AA 2	HENDR 172 A - ABS	..	09/15/2019.	Paydown		147,021	147,021	146,955	146,959		62		62		147,021			0	3,246	09/15/2072.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
466247 L6 8	JPMMT 06A2 2B1 - CMO/RMBS		09/01/2019.	Paydown		64,800	64,800	61,762	62,352		2,448		2,448		64,800			0	1,988	08/25/2034.	1FM
466247 QP 1	JPMMT 05A3 7A1 - CMO/RMBS		09/01/2019.	Paydown		53,725	53,725	49,494	46,723		525		525		53,725			0	1,549	06/25/2035.	1FM
466247 RP 0	JPMMT 05A4 2A1 - CMO/RMBS		09/01/2019.	Paydown		194,770	194,770	172,859	174,758		20,012		20,012		194,770			0	5,560	07/25/2035.	1FM
466247 UG 6	JPMMT 05A6 7A1 - CMO/RMBS		09/01/2019.	Paydown		227,459	235,308	230,020	228,630		(185)		(185)		227,459			0	6,638	08/25/2035.	2FM
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS		09/01/2019.	Paydown		33,552	35,974	24,289	22,276		(375)		(375)		33,552			0	1,443	12/25/2035.	1FM
46627M CU 9	JPALT 06A1A 2A1 - CMO/RMBS		09/01/2019.	Paydown		10,286	14,845	1,113	10,970		365		365		10,286			0	418	03/25/2036.	1FM
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS		09/01/2019.	Paydown		303,296	303,296	258,219	257,085		3,643		3,643		303,296			0	9,271	03/25/2036.	1FM
46627M EC 7	JPALT 06S1B 1A6 - CMO/RMBS		09/01/2019.	Paydown		33,452	33,466	18,738	24,571		256		256		33,452			0	1,165	03/25/2036.	1FM
46628K AC 4	JPMMT 06A3 2A1 - CMO/RMBS		09/01/2019.	Paydown		42,119	55,676	49,168	47,682		701		701		42,119			0	1,623	05/25/2036.	1FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		09/01/2019.	Paydown		5,377	5,399	4,304	4,030		80		80		5,377			0	163	06/25/2036.	1FM
46628V AH 9	JPALT 06S3 A5 - RMBS		09/01/2019.	Paydown			34,817	23,266	20,777		102		102					0	1,079	08/25/2036.	1FM
466308 AE 3	JPALT 08R3C 3A1 - CMO/RMBS		09/01/2019.	Paydown		49,178	49,178	44,556	43,770		473		473		49,178			0	904	05/26/2037.	1FM
46630G AN 5	JPMMT 07A1 4A2 - CMO/RMBS		09/01/2019.	Paydown		4,308	4,308	4,028	4,108		200		200		4,308			0	140	07/25/2035.	1FM
46630J AE 9	JPMCC 07LD10 AM - CMBS		09/01/2019.	Paydown		132,382	132,382	130,153	131,439		943		943		132,382			0	4,415	01/15/2049.	1FM
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS		09/01/2019.	Paydown		3,767	3,767		2,620		161		161		3,767			0	99	04/25/2037.	1FM
46631N DT 3	JPMMT 07S3 A90 - CMO/RMBS		09/01/2019.	Paydown		5,270	5,687	4,755	3,813		(5)		(5)		5,270			0	264	08/25/2037.	1FM
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS		09/01/2019.	Paydown		456,270	456,270	367,291	392,776		63,494		63,494		456,270			0	10,852	07/29/2037.	1FM
46632Y AA 2	JPMMT 08R3 1A1 - CMO/RMBS		09/01/2019.	Paydown		186,072	186,072	162,057	176,638		9,434		9,434		186,072			0	5,089	11/26/2038.	1FM
46632Y AB 0	JPMMT 08R3 1A2 - CMO/RMBS		09/01/2019.	Paydown			786	92	206		(48)		(48)					0	98	11/26/2038.	1FM
46632Y AC 8	JPMMT 08R3 2A1 - CMO/RMBS		09/25/2019.	Paydown		54,440	54,440	36,535	32,408		(754)		(754)		54,440			0	2,516	11/26/2038.	1FM
46632Y AD 6	JPMMT 08R3 2A2 - CMO/RMBS		09/30/2019.	Paydown		434	65,707		1,291		(916)		(916)		(17,602)		18,035	18,035	2,137	11/26/2038.	1FM
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS		09/01/2019.	Paydown		6,614	6,614	5,130	6,614				0		6,614			0	314	11/26/2036.	1FM
46633M AM 1	JPMRR 096 2A2 - CMO/RMBS		09/01/2019.	Paydown		34,636	37,041	3,741			34,636		34,636		34,636			0	1,060	04/26/2035.	1FM
46633P AU 6	JPMRR 097K 111 - CMO/RMBS		09/01/2019.	Paydown		35,480	35,480	34,233	34,763		717		717		35,480			0	973	09/27/2036.	1FM
46634D AX 6	JPMRR 101C 3A2 - CMO/RMBS		09/01/2019.	Paydown		128,443	150,037	70,852	92,755		4,169		4,169		128,443			0	6,339	04/26/2037.	1FM
46634G AC 5	JPMCC 09IWST XA - CMBS		09/06/2019.	VARIOUS				4,947,544			(545,445)		(545,445)					0	465,625	12/05/2027.	1FE
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		09/01/2019.	Paydown		376,381	376,381	260,467	305,796		70,584		70,584		376,381			0	13,340	03/01/2039.	1FM
46635T CG 5	JPMCC 11C3 A4 - CMBS		09/01/2019.	Paydown		111,000	111,000	108,554	110,229		770		770		111,000			0	3,480	02/16/2046.	1FM
46636V AC 0	JPMCC 11C5 A3 - CMBS		09/01/2019.	VARIOUS		3,229,765	3,208,355	3,240,432	3,214,201		(5,847)		(5,847)		3,208,355			0	159,209	08/17/2046.	1FM
46637D AA 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		09/26/2019.	Paydown		623,813	623,813	579,367	616,353		7,460		7,460		623,813			0	15,375	06/01/2035.	1FM
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		09/25/2019.	Paydown		206,621	206,621	189,316	195,682		10,939		10,939		206,621			0	3,855	06/26/2047.	1FE
46651N AA 2	JOLAR 191 A - ABS	C	09/15/2019.	Paydown		320,416	320,416	320,692			(276)		(276)		320,416			0	2,595	04/15/2044.	1FE
472320 AA 8	JEFFERIES RESECURITIZATION TRUST 2008-R1		09/25/2019.	Paydown		199,607	254,201	196,618	191,968		5,554		5,554		199,607			0	13,481	06/25/2047.	1FM
472321 AA 6	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/01/2019.	Paydown		152,135	152,135	116,597	135,024		17,111		17,111		152,135			0	6,092	09/30/2035.	1FM
472321 AC 2	JMAC 10R8B 2A1 - CMO/RMBS		09/01/2019.	Paydown		55,781	55,781	48,209	54,574		1,206		1,206		55,781			0	1,524	07/27/2037.	1FM
472321 AG 3	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/30/2019.	Paydown			28,049	147	444		(663)		(663)		(24,276)		24,276	24,276	1,060	09/30/2035.	1FM
472321 AJ 7	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/01/2019.	Paydown		251,554	251,554	212,493	241,914		9,640		9,640		251,554			0	6,686	01/25/2039.	1FM
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/01/2019.	Paydown			19,516	2,407	6,071		291		291					0	503	12/30/2038.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232A AA 6	JEFFERIES RESECURITIZATION TRUST 2008-R3		09/01/2019.	Paydown		54,413	54,413	50,102	53,857		555		555		54,413			0	1,835	03/01/2036.	1FM
47232A AC 2	JEFFERIES RESECURITIZATION TRUST 2008-R3		08/01/2019.	Paydown			16,034	1,249	3,368		(3,368)		(3,368)					0	442	03/01/2036.	1FM
47232A AD 0	JEFFERIES RESECURITIZATION TRUST 2008-R3		09/01/2019.	Paydown		193,619	193,619	185,693	193,575		44		44		193,619			0	4,894	06/01/2036.	1FM
47232A AH 1	JEFFERIES RESECURITIZATION TRUST 2008-R3		09/01/2019.	Paydown		173,021	180,754	4,340	56,574		10,828		10,828		173,021			0	4,766	05/01/2037.	1FM
47232C AH 7	JMAC 09R1D 4A2 - CMO/RMBS		09/01/2019.	Paydown		278,403	279,579	231,283	277,629		3,181		3,181		278,403			0	7,666	06/21/2037.	2FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		38,675	38,675	38,282	38,295		188		188		38,675			0	1,724	09/01/2036.	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			9,651		120		(0)		(0)					0	378	09/01/2036.	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		124,577	124,577	58,916	95,622		11,956		11,956		124,577			0	3,591	01/01/2047.	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		38,978	38,978	36,660	37,760		280		280		38,978			0	1,219	09/01/2036.	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			41,453	15,869	23,434		119		119					0	1,277	09/01/2036.	1FM
47232D AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019.	Paydown		52,033	52,033	47,863	51,719		653		653		51,242		791	791	5,829	01/01/2036.	1FM
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019.										0		(8,890)		8,890	8,890		01/01/2036.	1FM
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		74,921	74,921	36,411	72,868		856		856		74,921			0	2,899	02/01/2037.	1FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			21,335	5,694	11,421		(275)		(275)					0	906	02/01/2037.	4FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		8,015	8,015		7,380		585		585		8,015			0	148	09/25/2036.	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2019.	Paydown			2,936		1		(1)		(1)					0	54	09/25/2036.	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		65,835	65,835	64,563	65,453		114		114		65,835			0	2,934	07/01/2037.	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			25,958	3,572	6,611		(202)		(202)					0	1,143	07/01/2037.	1FM
47232D BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		62,118	62,118	21,158	52,176		5,415		5,415		62,118			0	2,317	06/01/2037.	1FM
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			3,164	761	723		(10)		(10)					0	109	06/01/2037.	1FM
47232D CC 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019.	Paydown		36,264	36,264	10,477	33,303		31,743		31,743		36,264			0	761	02/01/2047.	1FM
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		89,803	89,803	20,119	55,289		8,133		8,133		89,803			0	3,160	02/01/2047.	1FM
47232D CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019.	Paydown		9,368	9,368		8,522		(4,809)		(4,809)		9,368			0	96	05/01/2036.	1FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		37,551	37,551	16,586	26,695		2,777		2,777		37,551			0	832	05/01/2036.	1FM
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2019.	Paydown		16,671	16,671	6,107	14,643		1,357		1,357		16,671			0	708	12/25/2036.	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2019.	Paydown			6,116	1,491	860	2,333	(163)		2,169					0	221	12/25/2036.	2FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		92,264	92,264	7,065	39,354		6,933		6,933		92,264			0	2,509	04/01/2047.	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			86						0					0	5	04/01/2047.	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		19,881	19,881	16,812	19,428		196		196		19,881			0	663	06/01/2037.	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			54,241	6,722	5,907		(306)		(306)					0	2,235	06/01/2037.	1FM
47232D DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		120,276	120,276	44,515	107,996		18,275		18,275		120,276			0	4,281	08/01/2037.	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			21,241	5,514	7,516		621		621					0	777	08/01/2037.	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		347,837	347,836	345,648	347,836		(299)		(299)		347,837			0	16,294	08/01/2037.	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			30,970	1,003	3,425		(3,425)		(3,425)					0	1,440	08/01/2037.	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		147,272	147,272	90,428	131,168		6,852		6,852		147,272			0	3,956	09/01/2035.	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			1,865	558	542		36		36					0	51	09/01/2035.	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		78,213	78,213	20,850	40,920		5,708		5,708		78,213			0	2,719	04/01/2037.	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			603	139	88		(6)		(6)					0	21	04/01/2037.	4FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232D EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		184,506	184,506	69,068	173,951		12,335		12,335		184,506			0	4,649	02/01/2037.	1FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			95	4	3		(1)		(1)					0	3	02/01/2037.	1FM
47232D EQ 1	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		115,595	115,595	12,731	108,389		9,902		9,902		115,595			0	2,458	05/01/2037.	1FM
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		109,064	109,064	30,354	55,387		10,844		10,844		109,064			0	3,163	08/01/2037.	1FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			288		53		0		0					0	9	08/01/2037.	1FM
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		86,967	86,967	36,783	68,328		5,842		5,842		86,967			0	2,360	11/01/2036.	1FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown			1,755	338	463		33		33					0	46	11/01/2036.	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		67,355	67,355	47,165	44,548		1,302		1,302		67,355			0	490	12/01/2036.	1FM
47232D FM 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019.	Paydown		2,861	2,861		2,861		202		202		2,861			0	135	06/01/2037.	1FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		09/01/2019.	Paydown		559,968	559,968	545,034	509,829		50,139		50,139		559,968			0	17,763	11/26/2037.	1FM
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS		09/01/2019.	Paydown		123,909	123,909	108,420	113,028		10,881		10,881		123,909			0	3,372	12/25/2035.	1FM
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		30,919	30,919	30,919	30,663		284		284		30,919			0	1,243	02/01/2037.	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			6,911						0					0	288	02/01/2037.	1FM
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		43,621	43,621	43,580	43,283		380		380		43,621			0	1,676	02/01/2037.	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			9,750	518	1,132		(71)		(71)					0	389	02/01/2037.	1FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		33,654	33,654	33,654	33,009		225		225		33,654			0	1,411	07/01/2037.	1FM
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			21,214						0					0	920	07/01/2037.	1FM
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		45,276	45,276	20,685	30,988		2,643		2,643		45,276			0	1,910	09/01/2036.	1FM
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			4,700	1,063	781		(45)		(45)					0	186	09/01/2036.	1FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		84,773	84,773	34,428	56,718		7,843		7,843		84,773			0	2,380	09/01/2035.	1FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			1,455	136	190		(1)		(1)					0	37	09/01/2035.	1FM
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		119,149	119,149	17,109	72,635		9,174		9,174		119,149			0	2,264	09/01/2035.	1FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		40,178	40,178	40,178	40,051		12		12		40,178			0	1,398	11/01/2036.	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			629		70		(1)		(1)					0	25	11/01/2036.	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		40,868	40,808		36,511		6,829		6,829		40,868			0	1,104	11/01/2037.	3FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		25,200	25,200	25,200	25,092		6		6		25,200			0	997	07/01/2036.	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			2,475	39	316		(12)		(12)					0	105	07/01/2036.	1FM
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		11,019	11,019	11,019	10,954		(70)		(70)		11,019			0	587	04/01/2037.	1FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		88,997	88,997	88,855	88,671		38		38		88,997			0	3,372	11/01/2035.	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			3,184		232		41		41					0	129	11/01/2035.	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		29,581	29,581	25,964	28,317		640		640		29,581			0	1,154	05/01/2036.	1FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			149		34		(2)		(2)					0	7	05/01/2036.	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		3,163	3,163	3,145	3,145		2		2		3,163			0	103	09/01/2035.	1FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			2		0				0					0	0	09/01/2035.	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2019.	Paydown		80,491	80,491	32,643	76,245		1,848		1,848		80,491			0	3,270	04/01/2036.	1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			26	5	7		(0)		(0)					0	1	04/01/2036.	1FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		16,737	16,737	14,320	15,121		142		142		16,737			0	657	02/01/2036.	1FM
47232V DQ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2019.	Paydown			3		0		(0)		(0)					0	0	02/01/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		63,851	63,851	63,851	62,422		437		437		63,851			0	2,617	04/01/2036.	1FM
47232V DT 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.										0		(4,308)		4,308	4,308		04/01/2036.	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.	Paydown			27,905		377		(883)		(883)		(3,329)		3,329	3,329	1,250	04/01/2036.	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		31,198	31,198	23,097	20,648		118		118		31,198			0	1,234	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			2,734		993		89		89					0	113	07/01/2036.	1FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		60,183	60,183	60,183	59,709		664		664		60,183			0	2,414	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			213		3		3		3					0	8	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		38,394	38,394	37,837	38,270		6		6		38,394			0	1,602	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			8,804						0					0	355	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		12,634	12,634	12,067	12,589		14		14		12,634			0	487	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.	Paydown			3,195		66		(69)		(69)		(377)		377	377	120	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		87,121	87,121	85,637	86,441		248		248		87,121			0	3,478	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			12,684		6,984		181		181					0	485	01/01/2036.	1FM
47232V EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		39,691	39,691	39,691	39,536		175		175		39,691			0	1,347	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			4,087	1,548	2,339		64		64					0	150	02/01/2036.	1FM
47232V FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		184,818	186,405	123,016	159,718		27,390		27,390		184,818			0	6,432	01/01/2036.	1FM
47232V FH 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		1,270,094	1,270,094	1,270,094	1,266,889		3,878		3,878		1,270,094			0	47,754	01/01/2036.	1FM
47232V FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		838,554	856,670	0	221,208		613,992		613,992		838,554			0	32,573	01/01/2036.	1FM
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		524,645	524,645	339,902	487,205		13,243		13,243		524,645			0	16,616	11/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		112,666	112,666	5,671	87,433		12,802		12,802		112,666			0	2,418	01/01/2047.	1FM
47232V FX 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		99,509	99,509	17,370	94,119		5,299		5,299		99,509			0	2,411	07/01/2037.	1FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			4,187	893	138		(23)		(23)					0	105	07/01/2037.	1FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		4,056	4,056	2,439	3,235		154		154		4,056			0	159	02/01/2036.	1FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			15,572		4,656		268		268					0	606	02/01/2036.	1FM
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2019.	Paydown		62,588	62,588	61,765	52,091		5,368		5,368		62,588			0	2,633	03/01/2036.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			27,210	4,613	4,652		(397)		(397)					0	1,337	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			31,635		514		(139)		(139)					0	539	01/01/2047.	1FM
47233D AA 9	JEFFERIES RESECURITIZATION TRUST 2009-R1		09/01/2019.	Paydown		291,257	291,257	273,782	291,257		0		0		291,257			0	10,736	09/01/2036.	1FM
47760Q AA 1	JIMMY 171 2I - ABS		08/01/2019.	Paydown		22,500	22,500	22,500	22,500				0		22,500			0	609	07/30/2047.	2FE
47760Q AB 9	JIMMY 171 2II - ABS		08/01/2019.	Paydown		18,000	18,000	18,000	18,000				0		18,000			0	654	07/30/2047.	2FE
48244X AA 0	KDAC 171 A - ABS	C	09/15/2019.	Paydown		199,556	199,556	199,549	199,549		6		6		199,556			0	5,605	12/15/2042.	1FE
48248N AA 8	KKR GROUP FINANCE CO LLC		08/01/2019.	VARIOUS		4,176,857	4,000,000	3,983,360	3,996,295		1,535		1,535		3,997,830		2,170	2,170	390,774	09/29/2020.	1FE
49255P AA 1	KSTRL 181 A - ABS	C	09/15/2019.	Paydown		126,642	126,642	123,069	123,109		3,533		3,533		126,642			0	3,608	12/15/2038.	1FE
493268 AY 2	KSLT 00B A2 - ABS		08/01/2019.	Paydown		16,810	16,810	13,616	16,810				0		16,810			0	373	07/25/2029.	1FE
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		02/14/2019.	Exchanged		223,906							0				223,906	223,906		04/01/2019.	5
50076Q AU 0	KRAFT FOODS GROUP INC		09/10/2019.	VARIOUS		2,651,825	2,618,000	3,156,287	2,703,025		(52,873)		(52,873)		2,650,152		(32,152)	(32,152)	186,269	02/10/2020.	2FE
501811 ZZ 9	LC DIAGNOSTICS INC		09/27/2019.	Direct		1,218,794	1,218,794	1,218,794					0		1,218,794			0		07/24/2034.	1Z
50208X AJ 1	LMREC 15CR1R AR - CMBS		09/24/2019.	Paydown		6,012,551	6,012,551	6,016,309			(3,758)		(3,758)		6,012,551			0	50,376	02/24/2032.	1FE
502413 BA 4	L-3 COMMUNICATIONS CORP		09/01/2019.	Adjustment		4,130,708	4,000,000	3,977,160	3,994,191				0		3,995,693		135,015	135,015	75,900	02/15/2021.	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
502413 BD 8	L-3 COMMUNICATIONS CORP		09/01/2019.	Adjustment		1,784,737	1,710,000	1,700,510	1,704,403				0		1,704,922		79,816	79,816	6,379	05/28/2024.	2FE
502413 BE 6	L-3 COMMUNICATIONS CORP		09/01/2019.	Adjustment		10,451,050	10,000,000	9,948,900	9,957,988				0		9,960,430		490,620	490,620	19,250	12/15/2026.	2FE
502413 BG 1	L3 TECHNOLOGIES INC		09/01/2019.	Adjustment		10,841,880	10,000,000	9,990,200	9,990,768				0		9,991,356		850,524	850,524	22,000	06/15/2028.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS	C	09/15/2019.	Paydown		218,750	218,750	214,506	215,476		3,274		3,274		218,750			0	6,271	01/15/2042.	1FE
52518R BE 5	LEHMAN STRUCTURED SECURITIES CORP. 2002-		09/01/2019.	Paydown		2,481	2,481	2,368	1,748	733			733		2,481			0		07/01/2024.	6*
52520M AE 3	LMT 051 2A2 - CMO/RMBS		09/01/2019.	Paydown		5,351,336	5,592,737	5,254,530	4,674,208		742,563		742,563		5,351,336			0	201,264	11/25/2035.	1FM
52520M CE 1	LMT 052 3A7 - CMO/RMBS		09/01/2019.	Paydown		17,264	16,984	7,628	11,472		247		247		17,264			0	643	12/25/2035.	1FM
525221 EM 5	LXS 057N A1A - RMBS		09/25/2019.	Paydown		115,773	115,773	84,909	93,758		22,014		22,014		115,773			0	2,285	12/25/2035.	1FM
525221 GM 3	LXS 059N 1A1 - RMBS		09/25/2019.	Paydown		610,170	610,169	520,360	529,534		80,636		80,636		610,170			0	11,503	02/25/2036.	1FM
52523M AD 2	LXS 0615 A4 - RMBS		09/25/2019.	Paydown		74,956	74,585	41,229	42,805		3,785		3,785		74,956			0	1,384	10/25/2036.	1FM
525241 AL 9	LXS 071 WF1 - RMBS		09/01/2019.	Paydown		8,039	8,037	3,119	5,680		180		180		8,039			0	238	01/25/2037.	1FM
525248 AC 4	LXS 075HA APO - RMBS		09/01/2019.	Paydown		22,491	24,079	6,628			2,796		2,796		22,491			0		05/25/2037.	1FM
526602 AA 5	LEONARD WOOD FAMILY CMNTYS LLC		08/01/2019.	Paydown		181,105	181,105	181,105	181,105		0		0		181,105			0	9,280	07/15/2020.	2FE
542514 EV 2	LBMLT 041 M2 - RMBS		09/25/2019.	Paydown		13,852	13,852	13,554	13,551		301		301		13,852			0	305	02/25/2034.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		09/15/2019.	Paydown		645,345	645,345	624,436	629,262		16,083		16,083		645,345			0	12,829	01/17/2045.	1FE
55265K 7C 7	MASTR 041 B1 - CMO/RMBS	C	09/01/2019.	Paydown		12,220	12,220	12,025	12,030		190		190		12,220			0	452	02/25/2034.	4FM
55274Q AK 1	MASTR 062 110 - CMO/RMBS	C	09/01/2019.	Paydown		101,458	150,846	142,183	127,255		1,048		1,048		101,458			0	5,641	06/25/2036.	1FM
55281T AA 8	MCA 2 A - CDO		09/01/2019.	Paydown		1,575,998	1,575,998	1,575,998	1,576,281		(283)		(283)		1,575,998			0	50,854	08/15/2028.	1FE
55281T AB 6	MCA 2 B - CDO		09/01/2019.	Paydown		700,525	700,525	700,525	700,525		(0)		(0)		700,525			0	27,917	08/15/2028.	2FE
55312H AA 7	MMCAP 17 A1 - CDO		09/03/2019.	Paydown		15,625	15,625	14,889	13,763		665		665		15,625			0	3,589	12/01/2035.	1FE
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025		09/30/2019.	Direct		10,000	10,000	9,900			5		5		10,000			0	345	03/06/2025.	3FE
57430U 30 1	MDIBS 061 A - ABS		08/01/2019.	Paydown		367,113	367,113	226,996	246,002		4,591		4,591		367,113			0	5,556	12/10/2065.	4FE
576431 AJ 9	MARM 071B 2A1 - CMO/RMBS	C	09/01/2019.	Paydown		18,085	18,085	5,327	11,824		377		377		18,085			0	570	11/25/2036.	1FM
576433 C5 3	MARM 05ARM6 5A2 - CMO/RMBS	C	09/01/2019.	Paydown		144,801	144,887	121,628	121,180		3,393		3,393		144,801			0	3,274	07/25/2035.	1FM
576433 D5 2	MARM 05ARM7 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		1,347	1,350	1,090	1,041		(4)		(4)		1,347			0	36	09/25/2035.	1FM
576433 GM 2	MARM 03ARM6 6A1 - CMO/RMBS	C	09/01/2019.	Paydown		130,205	130,206	125,323	125,786		(115)		(115)		130,205			0	3,485	12/25/2033.	1FM
576433 HM 1	MARM 03AR7B 4A1 - CMO/RMBS	C	09/01/2019.	Paydown		8,467	8,467	8,234	8,227		240		240		8,467			0	246	01/25/2034.	1FM
576433 QD 1	MARM 04AR7B 5A1 - CMO/RMBS		09/01/2019.	Paydown		3,782	3,782	3,593	3,595		187		187		3,782			0	114	07/25/2034.	1FM
576433 XA 9	MARM 05ARM1 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		4,653	4,653	4,420	4,426		227		227		4,653			0	127	02/25/2035.	1FM
576433 XW 1	MARM 05ARM2 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		6,901	6,901	6,625			276		276		6,901			0	116	03/25/2035.	1FM
576434 J7 0	MALT 05ALT2 4A3 - CMO/RMBS	C	09/01/2019.	Paydown		34,666	34,666	28,816	32,230		2,436		2,436		34,666			0	638	03/25/2035.	1FM
576434 W5 9	MALT 05ALT6 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		112,590	189,651	182,697	154,728		510		510		112,590			0	6,244	11/25/2020.	4FM
57643L LC 8	MABS 05AB1 A4 - RMBS	C	09/01/2019.	Paydown		754,070	754,070	734,127	726,005		28,065		28,065		754,070			0	13,882	11/25/2035.	1FM
57643M LZ 5	MASTR 061 1A3 - CMO/RMBS	C	09/01/2019.	Paydown		2,620	36,516	23,306	32,208		68		68		2,620			0	1,351	05/25/2036.	2FM
57645T AA 5	MARM 07HF2 A1 - RMBS	C	09/25/2019.	Paydown		355,788	355,788	312,067	334,061		21,727		21,727		355,788			0	6,124	09/25/2037.	1FM
58503F 40 3	MEDLEY CAPITAL CORP		07/16/2019.	SANDLER O'NEILL & PARTNERS, LP.		41,822	43,625	43,155	43,227		(248)		(248)		42,979		(1,157)	(1,157)	1,418	01/30/2021.	5FE
585055 BS 4	MEDTRONIC INC	C	09/01/2019.	CORPORATE ACTION		5,334,860	4,995,000	4,947,148	4,963,879		2,571		2,571		4,966,450		28,550	28,550	144,231	03/15/2025.	1FE
59020U V7 7	MLMI 05A9 1A1 - CMO/RMBS		09/01/2019.	Paydown		219,361	219,361	205,788	206,123		3,328		3,328		219,361			0	6,353	12/25/2035.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
59020U W4 3	MLMI 05A9 4A1 - CMO/RMBS		09/01/2019.	Paydown		54,207	54,356	47,953	41,637		137		137		54,207			0	1,636	12/25/2035.	1FM
59020U ZE 8	MLMI 05A6 1A1 - RMBS		09/25/2019.	Paydown		521,610	521,610	486,239	502,586		19,025		19,025		521,610			0	10,900	08/25/2035.	1FM
59023N AW 8	MLMI 06AF2B PO - CMO/RMBS		09/01/2019.	Paydown		705	705	423			705		705		705			0		10/25/2036.	1FM
59023P AB 9	MLCC 063 2A1 - CMO/RMBS		09/01/2019.	Paydown		39,815	39,815	35,635	35,715		4,101		4,101		39,815			0	1,206	10/25/2036.	1FM
59048@ AA 6	MESA AIRLINES PASS THROUGH TRUST 2015-1A		07/15/2019.	Paydown		181,357	181,357	181,357	5,526,898		(11)		(11)		181,357			0	4,307	07/15/2029.	1PL
59111R AA 0	METAL 171 A - ABS	C	09/15/2019.	Paydown		400,494	400,494	400,494	407,530		1		1		400,494			0	13,222	10/15/2042.	1FE
595481 AA 0	MDST 051 A - ABS		09/01/2019.	Paydown		52,342	52,342	50,248	51,443		899		899		52,342			0	2,039	01/15/2040.	1FE
59549W AA 1	MDST 11 A - ABS		09/15/2019.	Paydown		76,961	76,961	76,958	76,960		1		1		76,961			0	2,484	07/15/2038.	2FE
59560W AA 5	MDST 101 A - ABS		09/01/2019.	Paydown		239,099	239,099	238,576	237,803		1,297		1,297		239,099			0	5,524	12/15/2045.	1FM
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2019.	Paydown		258,818	258,818	258,818	258,818		0		0		258,818			0	15,066	03/15/2025.	3FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP		09/15/2019.	Paydown		302,136	302,136	302,136	302,136		0		0		302,136			0	15,206	03/15/2025.	3FE
60688H AA 3	MMCFND 18 A1 - CDO		07/01/2019.	Paydown									0					0	11	12/26/2039.	1FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/27/2019.	Direct		2,227,200	2,227,200	2,225,278	1,528,307		2,635		2,635		2,227,200			0	74,407	10/30/2023.	1FE
61690P AM 3	MSRR 13R7 6B - CMO/RMBS		09/25/2019.	Paydown		846,475	869,702	772,028	840,721		32,471		32,471		846,475			0	15,940	12/27/2046.	3FM
61747Y CJ 2	MORGAN STANLEY		09/23/2019.	Maturity @ 100.00		8,000,000	8,000,000	7,627,520	7,962,708		37,292		37,292		8,000,000			0	450,000	09/23/2019.	1FE
61748H AW 1	MSM 045AR 4A - CMO/RMBS		09/01/2019.	Paydown		296,437	296,437	299,766	300,423		(3,986)		(3,986)		296,437			0	9,456	07/25/2034.	1FM
61748H FK 2	MSM 0410AR B1 - CMO/RMBS		09/01/2019.	Paydown		25,731	25,731	24,392	24,758		973		973		25,731			0	779	11/25/2034.	1FM
61748H UF 6	MSM 061ARB 1A1 - RMBS		09/25/2019.	Paydown		39,025	39,152	30,157	27,883		709		709		39,025			0	695	02/25/2036.	1FM
61749L AP 6	MSM 068ARB 5A4 - CMO/RMBS		09/01/2019.	Paydown		120,019	120,020	87,839	92,175		27,844		27,844		120,019			0	3,652	06/25/2036.	1FM
61749L BM 2	MSM 068ARB 6A2 - CMO/RMBS		09/01/2019.	Paydown		1,902	1,902	65	953		949		949		1,902			0	57	06/25/2036.	1FM
61751D AE 4	MSM 0617X A3A - RMBS		09/01/2019.	Paydown		97,911	97,911	66,335	42,757		606		606		97,911			0	1,414	10/25/2046.	1FM
61751M AU 8	MSM 0710XS A18 - RMBS		09/01/2019.	Paydown		263,595	263,595	240,119	230,822		32,774		32,774		263,595			0	4,583	02/25/2037.	1FM
61751Q AB 1	MSHEL 071 A2 - RMBS		09/25/2019.	Paydown		60,969	60,969	34,943	20,037		1,591		1,591		60,969			0	1,051	12/25/2036.	1FM
617526 AD 0	MSAC 07HE1 A2B - RMBS		09/25/2019.	Paydown		113,470	113,470	70,919	67,322		1,704		1,704		113,470			0	1,895	11/25/2036.	1FM
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS		09/01/2019.	Paydown		307,239	307,239	319,066	295,088		12,151		12,151		307,239			0	12,612	04/26/2036.	1FM
61758Q AN 8	MSRR 10R1 3B - CMO/RMBS		09/26/2019.	Paydown		81,119	81,119	68,140	80,266		853		853		81,119			0	1,305	07/26/2035.	1FM
61758V AQ 0	MSRR 10R2B 3B2 - CMO/RMBS		08/01/2019.	Paydown		43,310	43,310	16,500	24,983		997		997		43,310			0	1,879	10/26/2037.	1FM
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		09/01/2019.	Paydown		445,603	439,963	213,768	313,515		2,067		2,067		445,603			0	16,776	01/01/2037.	1FM
61760R BA 9	MSC 11C3 A3 - CMBS		09/17/2019.	Paydown		2,674,648	2,674,648	2,701,307	2,664,835		9,813		9,813		2,674,648			0	204,675	07/16/2049.	1FM
61915R AK 2	MHL 053 A1 - RMBS		09/25/2019.	Paydown		1,602	1,602	921	1,142		460		460		1,602			0	33	08/27/2035.	1FM
61915R AU 0	MHL 055 A1 - RMBS		09/25/2019.	Paydown		161,396	161,396	104,100	120,845		40,551		40,551		161,396			0	3,221	12/25/2035.	1FM
628530 AV 9	MYLAN INC	C	07/29/2019.	MORGAN STANLEY CO		10,101,300	10,000,000	9,210,700	9,517,994		64,493		64,493		9,582,486		518,814	518,814	326,389	01/15/2023.	2FE
629400 AA 0	ERL 151 A1 - ABS		09/19/2019.	Paydown		272,677	272,677	269,934	11,455		2,759		2,759		272,677			0	3,158	02/21/2045.	1FE
629400 AD 4	ERL 161 A1 - ABS		09/19/2019.	Paydown		401,106	401,106	402,720	190,039		(3,524)		(3,524)		401,106			0	8,495	03/19/2046.	1FE
62942K AA 4	NRPMT 131 A1 - CMO/RMBS		09/01/2019.	Paydown		1,010,782	1,010,782	966,453	970,258		40,525		40,525		1,010,782			0	22,061	07/25/2043.	1FM
62946A AA 2	NPRL 161 A1 - ABS		09/20/2019.	Paydown		334,533	334,532	334,532	334,532		0		0		334,533			0	9,288	04/30/2046.	1FE
62946A AC 8	NPRL 171 A1 - ABS		09/20/2019.	Paydown		332,367	332,367	332,364	332,364		3		3		332,367			0	7,475	10/21/2047.	1FE
62946U AL 4	NRART 17T1 AT1 - ABS		09/20/2019.	Paydown		8,500,000	8,500,000	8,499,958	8,499,988		12		12		8,500,000			0	208,706	02/15/2051.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
63939E AB 9	NAVSL 15A A2A - ABS		09/15/2019.	Paydown		178,458	178,458	178,392	178,431		27		27		178,458			0	3,153	12/15/2028.	1
63946B AD 2	NBCUNIVERSAL MEDIA LLC		09/03/2019.	VARIOUS		10,199,600	10,000,000	9,994,700	9,999,420		656		656		10,000,076		(76)	(76)	633,058	04/30/2020.	1FE
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS		09/01/2019.	Paydown		55,721	55,721	37,054	21,041		227		227		55,721			0	973	10/25/2036.	1FM
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS		09/01/2019.	Paydown		25,422	25,422	16,906	9,606		112		112		25,422			0	444	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		09/25/2019.	Paydown		227,485	227,485	227,438	227,440		45		45		227,485			0	5,484	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		09/25/2019.	Paydown		284,356	284,356	284,333	284,334		22		22		284,356			0	7,424	05/25/2023.	1FE
64829T AH 4	NZES 18FNT2 A - ABS		09/25/2019.	Paydown		382,248	382,248	382,142	382,102		146		146		382,248			0	9,529	07/25/2054.	1FE
64829T AJ 0	NZES 18FNT2 B - ABS		09/25/2019.	Paydown		549,482	549,482	549,406	549,344		138		138		549,482			0	14,787	07/25/2054.	1FE
650119 AA 8	NEW YORK UNIVERSITY		08/01/2019.	Call @ 100.00		320,000	320,000	347,200	339,893		(539)		(539)		339,353		(19,353)	(19,353)	16,755	07/01/2032.	1FE
65364U AA 4	NIAGARA MOHAWK POWER CORP	C	08/15/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	48,810	08/15/2019.	1FE
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC		09/11/2019.	Paydown		124,058	124,058	124,058	124,058		(0)		(0)		124,058			0	2,887	07/01/2024.	1
65535V KX 5	NAA 05WF1 2A5 - RMBS	C	09/01/2019.	Paydown		9,921	9,921	10,085	10,102		(181)		(181)		9,921			0	323	03/25/2035.	1FM
65535V MJ 4	NAA 05AR3 1A1 - RMBS	C	09/25/2019.	Paydown		156,046	156,046	129,714	133,944		1,398		1,398		156,046			0	3,034	07/25/2035.	1FM
65535V NL 8	NAA 05AR4 5A3 - RMBS	C	09/25/2019.	Paydown		175,743	175,744	121,043	125,044		3,903		3,903		175,743			0	3,831	08/25/2035.	1FM
65536M AC 1	NHELI 06HE2 A3 - RMBS		08/01/2019.	Paydown		21,061	21,061	16,608	20,936		125		125		21,061			0	104	03/25/2036.	1FM
65539C AK 2	NMRR 114R 110 - CMO/RMBS		09/01/2019.	Paydown		150,074	149,628	124,324	135,084		1,494		1,494		150,074			0	3,673	12/29/2036.	1FM
666807 BA 9	NORTHROP GRUMMAN CORP		08/01/2019.	Maturity @ 100.00		4,000,000	4,000,000	3,993,480	3,999,525		475		475		4,000,000			0	202,000	08/01/2019.	2FE
67087T DE 8	OAK 02A A3 - ABS		09/01/2019.	Paydown		26,311	26,311		9,974		1,782		1,782		26,311			0	1,046	05/15/2024.	5FE
67103Q BC 0	OFSBS 5R 3FR - CDO		07/17/2019.	Paydown		383,115	383,115	383,115	382,252		863		863		383,115			0	12,387	04/17/2025.	1FE
674135 EM 6	OAK 99A M2 - ABS		09/01/2019.	Paydown			1,017	483	21		(63)		(63)					0	99	04/15/2029.	6FE
67575N AU 7	OMART 16T2 AT2 - ABS		08/15/2019.	Call @ 100.00		16,500,000	16,500,000	16,499,985	16,499,998		10		10		16,500,008		(8)	(8)	299,365	08/16/2049.	1FE
67575N BG 7	OMART 18T2 A - ABS		08/15/2019.	Paydown		8,000,000	8,000,000	7,999,995	7,999,997		3		3		8,000,000			0	191,888	08/15/2050.	1FE
68383N BN 2	OPMAC 053 A2 - RMBS		09/25/2019.	Paydown		123,432	123,432	94,889	112,746		10,686		10,686		123,432			0	2,567	07/25/2035.	1FM
68403B AB 1	OOMLT 07FXD2 2A1 - RMBS		09/01/2019.	Paydown		298,773	298,773	299,333	298,773		(0)		(0)		298,773			0	6,702	03/25/2037.	1FM
68504R AA 6	ONGLT 14A A - ABS		09/09/2019.	Paydown		94,354	94,354	94,337	94,343		10		10		94,354			0	1,443	07/09/2029.	1FE
693456 AA 3	PMTLT 13J1 A1 - CMO/RMBS		09/01/2019.	Paydown		650,517	650,517	633,847	634,004		16,513		16,513		650,517			0	15,871	09/25/2043.	1FM
69346T AA 2	PFP 195 A - CDO/CMBS		09/16/2019.	Paydown		1,017	1,017	1,017					0		1,017			0	14	04/14/2036.	1FE
69385@ AA 6	PFM INVESTMENT, LLC		07/01/2019.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	201,111	06/30/2022.	3
69403W AA 5	PACBEA 06A AA - ABS		08/01/2019.	Paydown		297,726	297,726	328,409	314,757		(17,032)		(17,032)		297,726			0	16,015	07/15/2026.	2FE
70337U 10 0	PATRONS' LEGACY 2003-IV - ABS		08/01/2019.	Paydown		1,133,958	1,133,958	1,107,499	1,098,282		35,677		35,677		1,133,958			0	38,200	12/23/2063.	3FE
70338A 10 3	PATRONS LEGACY 2003-III		08/01/2019.	Paydown		755,728	755,728	755,728	755,728		0		0		755,728			0	24,890	09/17/2020.	1FE
70338C 10 9	PATRONS LEGACY 2004-I A LILACS - ABS		09/01/2019.	Paydown		138,889	138,889	138,889	138,889				0		138,889			0	6,179	05/04/2054.	2FE
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/28/2019.	Direct		396,825	396,825	395,801	362,452		314		314		396,825			0	10,933	05/02/2023.	1FE
713448 BN 7	PEPSICO INC		09/30/2019.	Call @ 100.71		6,042,728	6,000,000	5,979,900	5,997,470		1,844		1,844		5,999,314		43,414	43,414	326,250	01/15/2020.	1FE
71654Q BH 4	PETROLEOS MEXICANOS	C	09/20/2019.	BANCO SANTANDER		5,280,000	5,000,000	4,972,650	4,980,245		2,688		2,688		4,982,933		297,067	297,067	288,438	01/18/2024.	2FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,	C	09/30/2019.	Direct		2,256,346	2,256,346	2,256,346	687,346		(82)		(82)		2,256,346			0	548	12/31/2031.	1PL
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS		09/15/2019.	Paydown		267,857	267,857	267,855			2		2		267,857			0	2,105	06/15/2044.	1FE
72703P AA 1	PLNT 181 A21 - ABS		09/05/2019.	Paydown		36,250	36,250	36,250	36,251		(1)		(1)		36,250			0	1,159	09/08/2048.	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74040T AC 7	PRETSL 4 MNT - CDO	..	09/23/2019.	Paydown		371,487	371,487	354,654			17,595		17,595		371,487			0	13,662	12/23/2031.	3FE
74040Y AB 8	PRETSL 10 A2 - CDO	..	08/01/2019.	Paydown		804,774	804,774	795,469	793,067		11,707		11,707		804,774			0	21,116	07/03/2033.	1FE
74041C AA 7	PRETSL 15 A1 - CDO	..	09/26/2019.	Paydown		341,189	341,189	261,762	247,813		93,376		93,376		341,189			0	8,014	09/26/2034.	1FE
74041E AA 3	PRETSL 16 A1 - CDO	..	09/23/2019.	Paydown		3,242,545	3,242,545	2,689,653			502,220		502,220		3,242,545			0	77,856	03/23/2035.	1FE
74041N AA 3	PRETSL 12 A1 - CDO	C	09/24/2019.	Paydown		280,273	280,273	266,432	266,494		13,779		13,779		280,273			0	9,366	12/24/2033.	1FE
74041N AL 9	PRETSL 12 A1 - CDO	C	09/24/2019.	Paydown		3,097	3,097	2,588	2,509		588		588		3,097			0	350	12/24/2033.	1FE
74042D AA 4	PRETSL 20 A1 - CDO	..	09/23/2019.	Paydown		870,505	870,505	801,408	801,148		69,356		69,356		870,505			0	25,828	03/22/2038.	1FE
74042E AA 2	PRETSL 17 A1 - CDO	C	09/23/2019.	Paydown		111,876	111,876	90,035	88,783		23,094		23,094		111,876			0	4,232	06/23/2035.	1FE
74042F AA 9	PRETSL 25 A1 - CDO	C	09/01/2019.	Paydown			(0)	(0)			0		0					0	26	06/22/2037.	1FE
74042H AA 5	PRETSL 19 A1 - CDO	..	09/23/2019.	Paydown		5,058,091	5,058,091	3,901,658			1,110,807		1,110,807		5,058,091			0	157,151	12/22/2035.	1FE
74042J AA 1	PRETSL 21 A1 - CDO	C	09/23/2019.	Paydown		415,013	415,013	350,549			63,222		63,222		415,013			0	9,424	03/22/2038.	1FE
74042M AA 4	PRETSL 22 A1 - CDO	C	09/23/2019.	Paydown		621,673	621,673	540,249	458,262		122,530		122,530		621,673			0	26,907	09/22/2036.	1FE
74042T AA 9	PRETSL 27 A1 - CDO	..	09/23/2019.	Paydown		527,661	527,661	369,363	335,339		192,322		192,322		527,661			0	10,611	12/22/2037.	1FE
74042W AA 2	PRETSL 18 A1 - CDO	C	09/23/2019.	Paydown		874,128	874,128	829,969	446,382		55,732		55,732		874,128			0	29,858	09/23/2035.	1FE
74043A AC 5	PRETSL 23 AFP - CDO	..	09/23/2019.	Paydown		(43,337)	30,570	35,154			(78,881)		(78,881)		(43,337)			0	1,063	12/22/2036.	2FE
74043A AD 3	PRETSL 23 A1 - CDO	..	09/23/2019.	Paydown		103,696	103,696	96,243			7,453		7,453		103,696			0	1,504	12/22/2036.	1FE
74043C AA 5	PRETSL 24 A1 - CDO	C	09/23/2019.	Paydown		52,339	52,339	39,979			11,488		11,488		52,339			0	1,503	03/22/2037.	1FE
74160M HK 1	PRIME 052 1A2 - CMO/RMBS	..	09/01/2019.	Paydown		11,642	11,642	11,722	11,661		(19)		(19)		11,642			0	414	07/25/2020.	1FM
74922M AA 9	RALI 06QA6 A1 - RMBS	..	09/25/2019.	Paydown		98,155	98,128	85,795	86,804		251		251		98,155			0	1,686	07/25/2036.	1FM
74922Q AA 0	RALI 06QA8 A1 - RMBS	..	09/25/2019.	Paydown		25,282	25,058	19,182	21,110		388		388		25,282			0	461	09/25/2036.	1FM
74923G AC 7	RALI 07QA1 A3 - RMBS	..	09/25/2019.	Paydown		138,072	152,775	120,059	124,359		2,767		2,767		138,072			0	2,826	01/25/2037.	1FM
74927B AK 6	RBSSP 098E 7A1 - CMO/RMBS	C	09/01/2019.	Paydown		13,600	13,600	14,671	13,615		(14)		(14)		13,600			0	1,936	09/26/2037.	1FM
74927D BY 1	RBSSP 104K 115 - CMO/RMBS	C	09/04/2019.	Paydown		76,309	76,309	75,835	76,014		295		295		76,309			0	2,376	10/26/2037.	1FM
74927T AC 5	RBSSP 109 3A2 - CMO/RMBS	C	09/26/2019.	Paydown		287,456	287,456	269,849	265,210		22,246		22,246		287,456			0	10,943	10/26/2034.	1FM
74928D AV 7	RBSSP 091 7A2 - CMO/RMBS	C	09/01/2019.	Paydown		116,262	116,262	52,602	44,144		9,116		9,116		116,262			0	2,628	06/01/2037.	1FM
74928F AY 6	RBSSP 093 6A3 - CMO/RMBS	C	09/01/2019.	Paydown		1,385	7,387	4,516	1,619		345		345		1,385			0	329	03/25/2036.	1FM
74928R AB 0	RBSSP 0910 1A2 - CMO/RMBS	C	09/01/2019.	Paydown		7,071	7,071	4,346	6,562		5		5		7,071			0	264	08/26/2035.	1FM
74928R AE 4	RBSSP 0910 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		146,924	146,924	129,293	135,706		11,218		11,218		146,924			0	5,144	12/26/2035.	1FM
74928R AF 1	RBSSP 0910 3A2 - CMO/RMBS	C	09/01/2019.	Paydown			295	50	54		(0)		(0)					0	10	12/26/2035.	1FM
74928U AM 9	RBSSP 0912E 5A2 - CMO/RMBS	..	09/01/2019.	Paydown		74,389	74,681	52,888	60,267		1,448		1,448		74,389			0	1,852	08/26/2036.	1FM
74928U AX 5	RBSSP 0912H 8A2 - CMO/RMBS	..	09/01/2019.	Paydown		205,152	215,372	91,608	124,391		7,267		7,267		205,152			0	6,411	06/26/2036.	1FM
74928X BB 6	RBSSP 096C 3A2 - CMO/RMBS	C	09/25/2019.	Paydown		899,124	928,530	730,532	807,274		19,063		19,063		899,124			0	26,431	01/25/2036.	1FM
74929C AB 2	RBSSP 102A 1A2 - CMO/RMBS	C	09/01/2019.	Paydown		721,714	758,422	747,177	749,715		1,166		1,166		721,714			0	24,340	10/26/2035.	2FM
74929F AK 5	RBSSP 103C 4A2 - CMO/RMBS	C	09/01/2019.	Paydown		21,087	21,087	20,738	20,875		212		212		21,087			0	703	12/26/2035.	1FM
74929F BK 4	RBSSP 103H 9A2 - CMO/RMBS	C	09/26/2019.	Paydown		6,211,973	6,211,973	5,140,408	5,988,001		223,972		223,972		6,211,973			0	246,666	02/26/2035.	1FM
74930E BB 4	RBSSP 1012 7A2 - CMO/RMBS	C	09/27/2019.	Paydown		79,875	79,875	52,488	65,697		14,178		14,178		79,875			0	3,140	12/01/2035.	1FM
74930N AQ 2	RBSSP 113 3A7 - CMO/RMBS	C	09/25/2019.	Paydown		142,699	169,556	144,312	130,329		6,315		6,315		142,699			0	6,545	07/28/2037.	1FM
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB	C	09/01/2019.	Paydown		550,636	550,636	525,857	541,680		8,956		8,956		550,636			0	22,469	01/01/2029.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
74931T AG 0	RBSSP 126 4A1 - CMO/RMBS		09/25/2019.	Paydown		99,635	99,635	92,910	97,616		2,020		2,020		99,635			0	1,835	02/26/2036.	1FM
74932H AC 4	RBSSP RESECURITIZATION TRUST 2013-5 - MB	C	09/26/2019.	Paydown		135,195	135,195	118,971	131,259		3,936		3,936		135,195			0	2,847	07/25/2033.	1FM
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		09/10/2019.	Paydown		206,916	207,843	88,542	78,572		13,869	3,539	10,330		206,916			0	4,221	03/10/2037.	1FM
749574 AC 3	RFMSI 06SA2 2A1 - CMO/RMBS		09/01/2019.	Paydown		39,789	46,891	24,369	24,075		1,171		1,171		39,789			0	1,470	08/25/2036.	1FM
74958T AB 9	RFMSI 07SA3 2A1 - CMO/RMBS		09/01/2019.	Paydown		2,845	6,969	6,144	5,680		19		19		2,845			0	252	07/27/2037.	1FM
74958W AC 0	RFMSI 07SA1 2A2 - CMO/RMBS		09/01/2019.	Paydown		56,392	62,450	28,742	22,597		2,716		2,716		56,392			0	1,842	02/25/2037.	1FM
75086# AA 3	RAINIER GSA PORTFOLIO I LLC		09/15/2019.	Paydown		54,329	54,329	54,329	54,329		0		0		54,329			0	1,746	06/15/2036.	1
75114R AD 7	RALI 06QA3 A1 - RMBS		09/25/2019.	Paydown		687,442	681,924	571,403	634,758		17,847		17,847		687,442			0	12,306	04/25/2036.	1FM
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS		09/01/2019.	Paydown		52,255	65,643	56,857	52,596		161		161		52,255			0	2,518	07/25/2036.	1FM
75115L AA 5	RALI 07QH7 1A1 - RMBS		09/25/2019.	Paydown		120,561	120,561	110,916	110,848		9,714		9,714		120,561			0	2,209	08/25/2037.	1FM
75156V AD 7	RAMP 06RS3 A4 - RMBS		09/25/2019.	Paydown		140,500	145,091	114,146	117,255		3,024		3,024		140,500			0	2,590	05/25/2036.	1FM
75406E AD 3	RASC 06KS4 A4 - RMBS		09/25/2019.	Paydown		431,614	431,614	213,645	388,275		43,339		43,339		431,614			0	7,995	06/25/2036.	1FM
75574W AA 5	RCMT 18FL2 A - CDO		09/25/2019.	Paydown		1,537,240	1,537,240	1,537,240	1,537,234		7		7		1,537,240			0	34,102	06/25/2035.	1FE
75903A AB 3	REGDIV 051 A1B - CDO	C	08/01/2019.	Paydown		417,041	417,041	394,104	398,966		18,076		18,076		417,041			0	16,424	01/25/2036.	1FE
759676 AF 6	RAMC 062 AF3 - RMBS		09/01/2019.	Paydown		3,248	3,248	1,109	2,045		(43)		(43)		3,248			0	122	08/25/2036.	4FM
75971F AY 9	RAMC 073 AF6 - RMBS		09/01/2019.	Paydown		43,323	43,323	31,193	33,707		9,616		9,616		43,323			0	986	09/25/2037.	1FM
759950 EM 6	RAMC 044 AF5 - RMBS		09/01/2019.	Paydown		294,055	294,055	265,476	270,396		23,659		23,659		294,055			0	7,855	02/25/2035.	1FM
759950 FX 1	RAMC 054 A3 - RMBS		08/01/2019.	Paydown		131,797	131,797	122,017	131,797		(0)		(0)		131,797			0	1,497	02/25/2036.	1FM
760985 S6 9	RFSC 04RP1 M3 - RMBS		09/25/2019.	Paydown		69,236	69,236	68,890			346		346		69,236			0	551	11/25/2042.	3FM
76110H H8 5	RALI 04QA6 NB4 - CMO/RMBS		09/01/2019.	Paydown		46,976	47,551	41,336	40,748		503		503		46,976			0	1,562	12/26/2034.	1FM
76110H J6 7	RALI 04QS16 1A2 - CMO/RMBS		09/01/2019.	Paydown		368,934	368,934	333,567	362,943		5,991		5,991		368,934			0	14,036	12/25/2034.	1FM
76110H T9 0	RALI 05QA2 NB2 - CMO/RMBS		09/01/2019.	Paydown		42,040	117,022	55,833	83,900		3,920		3,920		42,040			0	3,057	02/25/2035.	1FM
76110V RX 8	RFMS2 05HS1A 1A4 - RMBS		09/01/2019.	Paydown		112,177	112,177	2,560	32,403		4,005		4,005		112,177			0	4,240	09/25/2035.	1FM
761118 BU 1	RALI 05QA8 NB2 - CMO/RMBS		09/01/2019.	Paydown		120,800	141,783	119,978	116,859		1,779		1,779		120,800			0	3,442	07/25/2035.	1FM
761118 FL 7	RALI 05QA9 CB3 - CMO/RMBS		09/01/2019.	Paydown		163,873	167,779	162,661	159,504		(576)		(576)		163,873			0	4,889	08/25/2035.	1FM
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS		09/01/2019.	Paydown		369,919	357,189	321,667	310,742		3,104		3,104		369,919			0	11,071	08/25/2035.	1FM
761118 KH 0	RALI 05QS15 2A - CMO/RMBS		09/01/2019.	Paydown		29,208	52,254	18,653	37,810		711		711		29,208			0	2,092	10/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		09/01/2019.	Paydown		8,077	8,909	2,915	6,465		150		150		8,077			0	314	02/25/2036.	1FM
76111X L7 6	RFMSI 06S2 A1 - CMO/RMBS		09/01/2019.	Paydown		102,079	102,777	100,273	95,858		2,933		2,933		102,079			0	3,888	02/25/2036.	1FM
76111X TF 0	RFMSI 05SA1 3A - CMO/RMBS		09/01/2019.	Paydown		145,306	145,306	142,278	143,435		1,871		1,871		145,306			0	4,399	03/25/2035.	1FM
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS		09/01/2019.	Paydown		356,207	376,836	348,997	346,124		1,873		1,873		356,207			0	10,526	05/18/2035.	1FM
774341 AB 7	ROCKWELL COLLINS INC		07/15/2019.	Maturity @ 100.00		1,000,000	1,000,000	994,710	999,639		361		361		1,000,000			0	52,500	07/15/2019.	2FE
78386N BC 2	SACO 193 1B1 - RMBS		09/01/2019.	Paydown		50,305	50,305	48,977	49,826		479		479		50,305			0	2,055	04/25/2039.	2FM
78397A AA 2	SCFET 191 A1 - ABS		09/20/2019.	Paydown		1,679,115	1,679,115	1,679,061			54		54		1,679,115			0	21,266	03/20/2023.	1FE
784012 AA 4	SCFET 172 A - ABS		09/20/2019.	Paydown		605,431	605,431	603,263	603,474		1,957		1,957		605,431			0	13,501	12/20/2023.	1FE
78410T AA 4	SCFET 171 A - ABS		09/20/2019.	Paydown		1,375,412	1,375,412	1,375,122	1,375,238		175		175		1,375,412			0	35,468	01/20/2023.	1FE
78411K AB 0	SCFET 181 A2 - ABS		09/20/2019.	Paydown		593,875	593,875	593,870	593,871		4		4		593,875			0	15,378	10/21/2024.	1FE
78443C BN 3	SLMA 04B A3 - ABS		09/16/2019.	Paydown		911,765	911,765	724,853	857,956		53,808		53,808		911,765			0	20,323	03/15/2024.	1FE

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
78445M AB 6	SLMA 10A 2A - ABS		09/16/2019.	Paydown		477,488	477,488	477,488	477,488		0		0		477,488			0	17,764	05/16/2044.	1FE
78446T AB 0	SLMA 11C A2A - ABS		09/16/2019.	Paydown		1,436,740	1,436,740	1,436,740	1,436,740		(0)		(0)		1,436,740			0	54,249	10/17/2044.	1FE
78447R AD 9	SLMA 13A B - ABS		09/16/2019.	Paydown		6,693,228	6,693,228	6,364,081	6,686,941		6,287		6,287		6,693,228			0	120,498	03/15/2047.	1FE
78447V AC 2	SLMA 13B A2B - ABS		09/16/2019.	Paydown		1,373,719	1,373,719	1,373,719	1,373,719		0		0		1,373,719			0	29,628	06/17/2030.	1FE
78448Q AB 4	SMB 15B A2A - ABS		09/15/2019.	Paydown		266,551	266,551	265,323	266,025		527		527		266,551			0	5,304	07/15/2027.	1FE
78471D AA 5	SCLP 161 A - ABS		09/25/2019.	Paydown		515,199	515,199	515,143	515,163		36		36		515,199			0	11,195	08/25/2025.	1FE
78471F AA 0	SCLP 163 A - ABS		09/25/2019.	Paydown		331,172	331,172	331,165	331,170		2		2		331,172			0	6,725	12/26/2025.	1FE
78473T AJ 9	STARM 072 4A1 - CMO/RMBS	C	09/01/2019.	Paydown		66,390	66,384	57,452	57,974		341	3,540	(3,199)		66,390			0	2,270	04/25/2037.	2FM
80306A AA 8	SAPA 181 A - ABS	C	09/15/2019.	Paydown		552,791	552,791	556,188	421,934		(3,414)		(3,414)		552,791			0	12,468	12/15/2040.	1FE
805564 EM 9	SAST 993 BFA - RMBS		08/01/2019.	Paydown			10,785	1,618	6,807		(6,807)		(6,807)					0	348	12/25/2032.	1FM
805564 KR 1	SAST 021 AF6 - RMBS		09/01/2019.	Paydown		798	798	800	783		15		15		798			0	32	10/25/2030.	1FM
806851 AG 6	SCHLUMBERGER HOLDINGS CORP		08/01/2019.	Adjustment		362,208							0				362,208	362,208		12/21/2025.	2FE
81180W AL 5	SEAGATE HDD CAYMAN	C	09/18/2019.	VARIOUS		3,317,016	3,193,000	3,193,000	3,193,000				0		3,193,000			0	184,107	01/01/2025.	3FE
81375F CM 3	SASI 937 TA6 - CMO/RMBS		09/01/2019.	Paydown		40	40	40	40				0		40			0	2	12/25/2023.	1FM
81378E AA 1	SABR 07BR4 A2A - RMBS	C	09/25/2019.	Paydown		113,163	113,163	49,035	31,028		2,796		2,796		113,163			0	1,888	05/26/2037.	1FM
81745A AB 3	SEMT 135 A2 - CMO/RMBS		09/01/2019.	Paydown		418,768	418,768	396,455	398,879		19,889		19,889		418,768			0	8,390	05/25/2043.	1FM
81745C AA 1	SEMT 137 A1 - CMO/RMBS		09/01/2019.	Paydown		269,497	269,497	242,845	245,129		24,368		24,368		269,497			0	4,557	06/25/2043.	1FM
81745J AA 6	SEMT 1311 A1 - CMO/RMBS		09/01/2019.	Paydown		369,900	369,900	364,930	365,471		4,429		4,429		369,900			0	8,360	09/25/2043.	1FM
81745M AA 9	SEMT 132 A - CMO/RMBS		09/01/2019.	Paydown		546,673	546,673	489,711	493,243		53,430		53,430		546,673			0	6,856	02/25/2043.	1FM
81745R AB 6	SEMT 133 A2 - CMO/RMBS		09/01/2019.	Paydown		371,383	371,383	343,375	343,035		28,348		28,348		371,383			0	6,507	03/25/2043.	1FM
81788Y AA 1	767-3-25285 TR / 767-3-25392TR SER 2016-		09/05/2019.	Paydown		240,148	240,148	240,148	240,148		(0)		(0)		240,148			0	8,404	10/05/2022.	2FE
822582 AJ 1	SHELL INTERNATIONAL FINANCE BV	C	09/22/2019.	Maturity @ 100.00		7,000,000	7,000,000	6,975,780	6,997,877		2,123		2,123		7,000,000			0	301,000	09/22/2019.	1FE
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS		09/15/2019.	Paydown		157,430	157,430	155,918	156,339		1,090		1,090		157,430			0	5,149	10/15/2042.	1FE
82671A AA 1	SIGNET UK FINANCE PLC	C	09/10/2019.	VARIOUS		22,490,625	24,450,000	23,260,395	20,728,844		126,621		126,621		23,439,216		(948,591)	(948,591)	863,938	06/15/2024.	3FE
82817* AA 9	SILVER SPRING METRO CENTER III		09/05/2019.	Paydown		64,483	64,483	64,483	64,483				0		64,483			0	1,638	01/05/2029.	1
82817@ AA 7	SILVER SPRING METRO CENTER IV		09/05/2019.	Paydown		11,247	11,247	11,246	11,246		0		0		11,247			0	292	01/05/2029.	1
82922T AA 7	SINAI HEALTH SYSTEM		08/01/2019.	Call @ 100.00		90,000	90,000	90,000	90,000				0		90,000			0	2,731	01/20/2036.	1FE
83149U AB 7	SLMA 11B A2 - ABS		08/01/2019.	Paydown		18,771	18,771	18,763	18,771		0		0		18,771			0	156	02/15/2029.	1FE
83149U AC 5	SLMA 11B A3 - ABS		09/16/2019.	Paydown		548,056	548,056	512,775	547,160		896		896		548,056			0	17,345	06/16/2042.	1FE
83402Q AA 0	SCLP 162 A - ABS		09/25/2019.	Paydown		642,009	642,009	641,908	641,959		50		50		642,009			0	13,138	10/27/2025.	1FE
83404J AA 4	SCLP 173 A - ABS		09/25/2019.	Paydown		334,652	334,652	334,652	334,653		(0)		(0)		334,652			0	6,151	05/26/2026.	1FE
83405A AA 2	SCLP 171 A - ABS		09/25/2019.	Paydown		758,768	758,768	758,703	758,727		41		41		758,768			0	16,509	01/26/2026.	1FE
83405L AA 8	SCLP 175 A1 - ABS		09/01/2019.	Paydown		862,984	862,984	862,947	862,963		21		21		862,984			0	7,539	09/25/2026.	1FE
83405Q AA 7	SCLP 176 A1 - ABS		09/01/2019.	Paydown		1,175,142	1,175,142	1,174,690	1,174,906		236		236		1,175,142			0	11,609	11/25/2026.	1FE
83405R AA 5	SCLP 181 A1 - ABS		09/25/2019.	Paydown		1,255,796	1,255,796	1,255,714	1,255,747		49		49		1,255,796			0	20,640	02/25/2027.	1FE
83405X AA 2	SCLP 183 A1 - ABS		09/25/2019.	Paydown		3,326,579	3,326,579	3,326,549	3,326,563		16		16		3,326,579			0	70,283	08/25/2027.	1FE
83416W AA 1	SOLAR STAR FUNDING LLC		06/30/2019.	Paydown									0					0	740	06/30/2035.	2FE
83416W AB 9	SOLAR STAR FUNDING LLC		07/01/2019.	Paydown									0					0	1,151	06/30/2035.	2FE

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83417E AA 0	SOCTY 141 A - ABS		09/20/2019.	Paydown		33,577	33,577	33,574	33,573		4		4		33,577			0	1,035	04/20/2044.	2FE
83417F AA 7	SOCTY 142 A - ABS		08/01/2019.	Paydown		87,850	87,850	87,848	87,850				0		87,850			0	3,532	07/20/2044.	2FE
83417P AA 5	SOCTY 151 A - ABS		09/01/2019.	Paydown		62,426	62,426	62,393	62,405		21		21		62,426			0	2,609	08/21/2045.	1FE
83438J AA 4	SLOSO 071 ALA - CDO		08/01/2019.	Paydown		96,758	96,758	89,139	89,479		7,279		7,279		96,758			0	2,089	10/07/2037.	1FE
83546D AD 0	SONIC 161 A2 - ABS		09/20/2019.	Paydown		50,000	50,000	50,000	50,000		(0)		(0)		50,000			0	1,491	05/21/2046.	2FE
83546D AF 5	SONIC 181 A2 - ABS		09/20/2019.	Paydown		15,000	15,000	15,000	15,000		(0)		(0)		15,000			0	403	02/20/2048.	2FE
83611M HM 3	SVHE 05B M2 - RMBS	C	09/01/2019.	Paydown		52,731	64,914		18,082		5,228		5,228		52,731			0	2,662	05/25/2035.	1FM
83611M JX 7	SVHE 05OPT4 2A4 - RMBS	C	09/25/2019.	Paydown		190,832	190,832	145,986	176,767		14,064		14,064		190,832			0	3,657	12/25/2035.	1FM
84474Y AA 4	SOUTHWEST AIRLINES CO - ABS		09/01/2019.	Paydown		448,482	448,482	449,658	448,771		(288)		(288)		448,482			0	27,582	02/01/2024.	1FE
84858W AA 4	SPIRIT AIRLINES INC - ABS		09/01/2019.	Paydown		170,538	170,538	170,538	170,551		(13)		(13)		170,538			0	5,756	08/15/2031.	1FE
84861C AA 3	SPMF 144 A1 - ABS		09/20/2019.	Paydown		15,546,363	15,546,363	15,530,639	5,570,445		15,750		15,750		15,546,363			0	262,790	01/20/2045.	1FE
84861C AB 1	SPMF 144 A2 - ABS		09/20/2019.	Paydown		7,334,230	6,465,313	6,451,808	5,528,311		882,302		882,302		7,334,230			0	221,623	01/20/2045.	1FE
84861C AC 9	SPMF 171 A - ABS		09/20/2019.	Paydown		9,141,252	8,923,516	8,969,295	8,968,803		172,448		172,448		9,141,252			0	292,082	12/20/2047.	1FE
85208H AA 1	SPRTE 171 A - ABS	C	09/15/2019.	Paydown		126,967	126,967	126,491	126,545		422		422		126,967			0	3,766	12/15/2037.	1FE
85208N AA 8	SPRNTS 161 A1 - ABS		09/20/2019.	Paydown		312,500	312,500	312,495	312,497		3		3		312,500			0	7,819	03/20/2023.	2FE
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		09/15/2019.	Paydown		167,030	167,030	167,030	167,030		0		0		167,030			0	4,221	12/15/2036.	1
855541 AC 2	STARM 07S1 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		220,484	220,484	206,199	205,984		1,235		1,235		220,484			0	7,248	01/25/2037.	1FM
85572R AA 7	STARR 181 A - ABS	C	09/15/2019.	Paydown		368,586	368,586	367,456	156,581		1,055		1,055		368,586			0	7,177	05/15/2043.	1FE
85573L AA 9	STARR 191 A - ABS	C	09/15/2019.	Paydown		142,858	142,858	142,851			6		6		142,858			0	1,898	03/15/2044.	1FE
86212V AA 2	STR 161 A1 - ABS		09/20/2019.	Paydown		50,654	50,654	50,627	50,632		22		22		50,654			0	1,338	10/22/2046.	1FE
86212V AD 6	STR 181 A1 - ABS		09/20/2019.	Paydown		51,653	51,653	51,640	51,640		13		13		51,653			0	1,364	10/20/2048.	1FE
86212V AE 4	STR 181 A2 - ABS		09/20/2019.	Paydown		68,441	68,441	68,415	68,415		25		25		68,441			0	1,958	10/20/2048.	1FE
86213B AA 5	STR 141 A1 - ABS		09/20/2019.	Paydown		4,375	4,375	4,375	4,375		0		0		4,375			0	123	04/20/2044.	1FE
86213C AA 3	STR 151 A1 - ABS		09/20/2019.	Paydown		10,375	10,375	10,389	10,382		(7)		(7)		10,375			0	259	04/20/2045.	1FE
86213C AB 1	STR 151 A2 - ABS		09/20/2019.	Paydown		26,875	26,875	26,739	26,777		98		98		26,875			0	747	04/20/2045.	1FE
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		09/20/2019.	VARIOUS		453,033	453,033	456,666	453,018		36		36		453,033			0	17,269	04/05/2023.	2FE
863572 LV 3	SASC 964 A - CMO/RMBS		09/01/2019.	Paydown		5,920	5,920	5,550	5,625		294		294		5,920			0	308	09/25/2031.	1FM
863576 EQ 3	SASC 06OW1 A4 - RMBS		08/01/2019.	Paydown		129,925	129,925	86,253	126,712		3,214		3,214		129,925			0	1,536	12/25/2035.	1FM
863579 C3 0	SARM 0521 6A3 - CMO/RMBS		09/01/2019.	Paydown		331,256	331,297	290,855	289,268		5,764		5,764		331,256			0	8,238	11/25/2035.	1FM
863579 J9 0	SARM 0522 1A4 - CMO/RMBS		09/01/2019.	Paydown		59,453	59,343	48,791	53,567		586		586		59,453			0	1,880	12/25/2035.	1FM
863579 RP 5	SARM 0511 1A1 - CMO/RMBS		09/01/2019.	Paydown		6,920	6,920	6,072	6,012		907		907		6,920			0	191	05/25/2035.	1FM
863579 SU 3	SARM 0512 3A1 - CMO/RMBS		09/01/2019.	Paydown		80,587	80,587	61,896	62,806		2,901		2,901		80,587			0	2,572	06/25/2035.	1FM
863579 UL 0	SARM 0515 1A1 - CMO/RMBS		09/01/2019.	Paydown		9,608	9,224	6,895	5,928		41		41		9,608			0	282	07/25/2035.	1FM
863579 UU 0	SARM 0515 4A1 - CMO/RMBS		09/01/2019.	Paydown		147,117	147,225	129,785	123,563		2,337		2,337		147,117			0	4,279	07/25/2035.	1FM
863579 VH 8	SARM 0517 1A1 - CMO/RMBS		09/01/2019.	Paydown		146,076	146,113	139,858	42,321		808		808		146,076			0	3,607	08/25/2035.	1FM
863579 VW 5	SARM 0517 5A2 - CMO/RMBS		09/25/2019.	Paydown		196,996	197,000	92,309	125,698		4,621		4,621		196,996			0	3,232	08/25/2035.	1FM
863579 XR 4	SARM 0518 8A1 - CMO/RMBS		09/01/2019.	Paydown		770,550	774,279	711,421	706,388		9,148		9,148		770,550			0	23,370	09/25/2035.	1FM
863579 ZL 5	SARM 0520 3A3 - CMO/RMBS		09/01/2019.	Paydown		204,106	178,131	151,321	149,614		2,915		2,915		204,106			0	5,303	10/25/2035.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
86358R DX 2	SASC 01SB1 A5 - RMBS		09/01/2019.	Paydown		67,920	67,920	63,627	64,640		4,340	1,060	3,280		67,920			0	1,538	08/25/2031.	1FM
86358R XY 8	SASC 02AL1 A2 - RMBS		09/01/2019.	Paydown		173,555	173,555	136,700	148,496		25,059		25,059		173,555			0	4,013	02/25/2032.	5FE
86358R XZ 5	SASC 02AL1 A3 - RMBS		09/01/2019.	Paydown		137,992	137,992	124,574	124,651		13,341		13,341		137,992			0	3,202	02/25/2032.	5FE
86358R YB 7	SASC 02AL1 APO - RMBS		09/01/2019.	Paydown		25,135	25,135	17,738			1,055		1,055		25,135			0		02/25/2032.	5FE
86359A ME 0	SASC 03AL1 A - RMBS		09/01/2019.	Paydown		41,509	41,509	36,196	37,104		4,405		4,405		41,509			0	929	04/25/2031.	3FE
86359A MG 5	SASC 03AL1 APO - RMBS		09/01/2019.	Paydown		17,056	17,056	12,013			367		367		17,056			0		04/25/2031.	3FE
86359A WR 0	SASC 03AL2 A - RMBS		09/01/2019.	Paydown		367,737	367,737	319,137	337,704		30,033		30,033		367,737			0	8,264	01/25/2031.	3Z
86359A WT 6	SASC 03AL2 APO - RMBS		09/01/2019.	Paydown		56,688	56,688	44,072			732		732		56,688			0		01/25/2031.	5GI
86359B 4U 2	SASC 054XS 14A - RMBS		09/01/2019.	Paydown		363,538	363,538	339,908	357,887		5,652		5,652		363,538			0	12,672	03/25/2035.	1FM
86359B LE 9	SARM 04ARM2 4A1 - CMO/RMBS		09/01/2019.	Paydown		44,628	44,628	43,010	42,579		2,050		2,050		44,628			0	1,238	03/25/2034.	1FM
86359B YF 2	SARM 0410 4A - CMO/RMBS		08/01/2019.	Paydown		3,634,753	3,634,753	3,649,445	3,644,871		(10,117)		(10,117)		3,634,753			0	96,099	08/25/2034.	1FM
86359F AB 8	SASC 06S2 A2 - RMBS		09/25/2019.	Paydown		23,478	23,478		2,781		619		619		23,478			0	553	06/25/2036.	1FM
86359L NA 3	SAMI 05AR6 2A1 - CMO/RMBS		09/25/2019.	Paydown		154,408	154,408	104,687	116,892		37,516		37,516		154,408			0	3,304	09/25/2045.	1FM
86360B AG 3	SARM 064 4A1 - CMO/RMBS		09/01/2019.	Paydown		253,464	253,142	202,808	199,545		3,552		3,552		253,464			0	7,226	05/25/2036.	1FM
86360B AJ 7	SARM 064 5A1 - CMO/RMBS		09/01/2019.	Paydown		27,519	28,057	22,973	21,213		364		364		27,519			0	791	05/25/2036.	1FM
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS		09/23/2019.	Paydown		26,246	26,246	26,246	26,709		0		0		26,246			0	1,380	12/23/2036.	1
86934N AA 7	SCML 18SBC7 A - CMBS		09/01/2019.	Paydown		1,485,256	1,485,256	1,485,192	1,490,796		(5,540)		(5,540)		1,485,256			0	46,581	05/25/2039.	1FE
869507 AA 1	SPSS 171 A - ABS		09/15/2019.	Paydown		57,845	57,845	57,816	57,819		26		26		57,845			0	1,509	01/15/2071.	1FE
87159Q BE 7	SYMP 14R A3R - CDO		08/01/2019.	Paydown		432,378	432,378	432,378	432,335		43		43		432,378			0	9,664	07/14/2026.	1FE
87244B AA 6	TGIF 171 A2 - ABS		08/01/2019.	Paydown		55,000	55,000	54,848	54,878		122		122		55,000			0	2,558	04/30/2047.	3FE
87266X AA 1	TRTX 18FL1 A - CMBS	C	09/01/2019.	Paydown		3,382,445	3,382,445	3,382,445	3,383,150		(705)		(705)		3,382,445			0	67,115	02/15/2035.	1FE
87266X AC 7	TRTX 18FL1 AS - CMBS	C	08/16/2019.	Paydown		4,750,000	4,750,000	4,750,000	4,751,304		(1,304)		(1,304)		4,750,000			0	108,376	02/15/2035.	1FE
87266X AE 3	TRTX 18FL1 B - CMBS	C	08/16/2019.	Paydown		2,000,000	2,000,000	2,000,000	2,000,675		(675)		(675)		2,000,000			0	50,338	02/15/2035.	1FE
87267J AA 1	TFINS 182 A1 - CDO	C	09/30/2019.	Paydown		2,314,261	2,314,261	2,314,261	2,314,191		71		71		2,314,261			0	78,188	09/30/2039.	1FE
87305N AV 0	TTX CO - ABS		08/01/2019.	Paydown		415	415	415	415		(0)		(0)		415			0	23	01/02/2022.	1
87342R AB 0	BELL 161 A22 - ABS		08/25/2019.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	985	05/25/2046.	2FE
87342R AC 8	BELL 161 A23 - ABS		08/25/2019.	Paydown		29,625	29,625	29,852	29,841		(216)		(216)		29,625			0	1,104	05/25/2046.	2FE
87342R AF 1	TACO BELL FUNDING LLC - SERIES 2018-1 -		08/25/2019.	Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	596	11/25/2048.	1FE
874074 AA 5	TAL 171 A - ABS		09/20/2019.	Paydown		203,786	203,786	206,259	205,847		(2,060)		(2,060)		203,786			0	6,123	04/21/2042.	1FE
87407P AA 8	TAL 131 A - ABS	C	09/20/2019.	Paydown		655,000	655,000	648,824	651,027		3,973		3,973		655,000			0	12,353	02/22/2038.	1FE
87407P AE 0	TAL 132 A - ABS	C	09/20/2019.	Paydown		430,875	430,875	427,133	428,254		2,621		2,621		430,875			0	10,195	11/22/2038.	1FE
87407P AJ 9	TAL 141 A - ABS	C	09/20/2019.	Paydown		322,075	322,075	317,293	318,567		3,508		3,508		322,075			0	7,535	02/22/2039.	1FE
87407P AP 5	TAL 142 A2 - ABS	C	09/20/2019.	Paydown		240,625	240,625	239,666	240,127		498		498		240,625			0	5,339	05/20/2039.	1FE
87407P AR 1	TAL 143 A - ABS	C	09/20/2019.	Paydown		150,000	150,000	149,949	149,969		31		31		150,000			0	3,269	11/21/2039.	1FE
87819# AA 2	TD BANK MIAMI, FLORIDA		09/15/2019.	Paydown		32,299	32,299	32,299	32,299				0		32,299			0	816	01/15/2038.	1
881561 CH 5	TMTS 036HE M1 - RMBS	C	09/01/2019.	Paydown		28,157	28,157	26,697	26,697		1,461		1,461		28,157			0	440	11/25/2033.	1FM
881561 LE 2	TMTS 0411HE A - RMBS		09/25/2019.	Paydown		20,448	20,448	16,384	18,217		2,230		2,230		20,448			0	446	10/25/2035.	1FM
881561 LR 3	TMTS 0419HE A1 - RMBS		09/01/2019.	Paydown		26,071	26,071	19,195	21,958		4,113		4,113		26,071			0	497	10/25/2034.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
881561 VY 7	TMTS 0512AL AF4 - RMBS		09/01/2019.	Paydown		309,141	309,141	298,486	296,680		12,462		12,462		309,141			0	8,746	07/25/2036.	1FM
88156E AB 2	TMTS 0617HE AB1 - RMBS		09/25/2019.	Paydown		447,223	447,084	385,770	407,776		10,465		10,465		447,223			0	7,362	01/25/2038.	1FM
88157V AB 3	TMTS 076 A2 - RMBS		09/25/2019.	Paydown		158,676	158,676	82,512	103,235		3,468		3,468		158,676			0	1,814	08/25/2038.	1FM
88315F AA 9	TMCL 171 A - ABS	C	09/20/2019.	Paydown		69,150	69,150	69,431	69,396		(246)		(246)		69,150			0	1,717	05/20/2042.	1FE
88315L AC 2	TMCL 191 A - ABS	C	09/20/2019.	Paydown		240,000	240,000	239,921			79		79		240,000			0	2,802	04/20/2044.	1FE
883556 AT 9	THERMO FISHER SCIENTIFIC INC		09/27/2019.	Call @ 101.56		3,046,740	3,000,000	2,998,800	2,999,809		187		187		2,999,996		46,744	46,744	127,683	05/01/2020.	2FE
885220 DX 8	TMST 034 M1 - RMBS	C	09/25/2019.	Paydown		45,174	45,174	38,172	39,193		5,981		5,981		45,174			0	940	09/25/2043.	1FM
885220 GB 3	TMST 044 1A - CMO/RMBS		09/25/2019.	Paydown		33,991	33,991	32,419			1,572		1,572		33,991			0	685	12/25/2044.	1FM
885220 GK 3	TMST 044 5A - CMO/RMBS		09/01/2019.	Paydown		130,474	130,474	124,113	117,334		13,140		13,140		130,474			0	3,393	12/25/2044.	1FM
885220 HM 8	TMST 052 A1 - CMO/RMBS	C	09/25/2019.	Paydown		329,972	329,972	330,179			(206)		(206)		329,972			0	5,003	07/25/2045.	1FM
885220 KW 2	TMST 062 A2B - CMO/RMBS	C	09/25/2019.	Paydown		293,399	293,399	286,889	273,537		6,552		6,552		293,399			0	8,777	04/25/2036.	1FM
88522R AB 0	TMST 065 A2 - CMO/RMBS		09/25/2019.	Paydown		12,290	20,151	4,459	2,795	16,357	232	15,883	706		12,290			0	529	08/25/2036.	1FM
886065 AA 9	TBOLT 18A A - ABS	C	09/15/2019.	Paydown		214,286	214,286	214,281	214,286		0		0		214,286			0	5,924	09/15/2038.	1FE
88606W AA 0	TBOLT 171 A - ABS	C	09/15/2019.	Paydown		28,920	28,920	28,919	28,919		1		1		28,920			0	1,079	05/17/2032.	1FE
89412M AC 0	TRAP 3 A1B - CDO		08/01/2019.	Paydown		42,650	42,650	39,451	42,650				0		42,650			0	1,538	01/20/2034.	1FE
89412R AB 1	TRAP 5 A1B - CDO		08/01/2019.	Paydown		5,441,343	5,441,343	4,527,651	4,134,894		1,306,450		1,306,450		5,441,343			0	193,728	07/15/2034.	1FE
89412W AA 2	TRAP 7 A1 - CDO		08/01/2019.	Paydown		300,125	300,125	260,781	258,819		41,306		41,306		300,125			0	6,879	01/25/2035.	1FE
89413G AA 6	TRAP 12 A1 - CDO		08/01/2019.	Paydown		120,303	120,303	100,002	98,215		22,088		22,088		120,303			0	2,625	04/06/2042.	1FE
89655Y AA 4	TRL 091 A - ABS		09/16/2019.	Paydown		202,857	202,857	207,295	205,754		(2,897)		(2,897)		202,857			0	9,033	11/16/2039.	1FE
89656C AA 1	TRL 101 NTS - ABS		09/16/2019.	Paydown		119,932	119,932	125,665	61,778		(4,937)		(4,937)		119,932			0	3,900	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS		09/15/2019.	Paydown		808,873	808,873	803,494	115,502		3,979		3,979		808,873			0	3,779	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		09/17/2019.	Paydown		106,756	106,756	106,703			53		53		106,756			0	1,330	04/17/2049.	1FE
89678F A* 1	TRISTATE CAPITAL HOLDINGS, INC		07/01/2019.	Maturity @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	632,500	07/01/2019.	2FE
89679H AA 3	TCF 171 A - ABS		09/20/2019.	Paydown		62,714	62,714	62,658	62,662		51		51		62,714			0	1,472	06/20/2042.	1FE
89707Y AA 2	TROPC 4B A1L - CDO	C	08/01/2019.	Paydown		597,496	597,496	463,887	380,621		216,875		216,875		597,496			0	13,754	04/15/2035.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	09/20/2019.	Paydown		729,225	729,225	714,641	716,743		12,482		12,482		729,225			0	22,904	09/20/2039.	1FE
898203 AB 0	TFINS 172 A2 - CDO	C	09/20/2019.	Paydown		333,360	333,360	326,693	326,873		6,487		6,487		333,360			0	8,847	09/20/2039.	1FE
89820U AB 0	TFINS 181 A2 - CDO	C	09/30/2019.	Paydown		234,076	234,076	231,736	231,980		2,097		2,097		234,076			0	8,355	03/30/2039.	1FE
89821J AA 6	TRUPS-191-A1 - CDO	C	08/02/2019.	Paydown		2,924,356	2,924,356	2,924,356					0		2,924,356			0	55,482	02/02/2039.	1FE
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1		09/15/2019.	Paydown		139,637	139,637	141,033	140,857		(1,221)		(1,221)		139,637			0	4,535	02/15/2032.	2
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T		09/15/2019.	Paydown		45,180	45,180	45,180	45,180				0		45,180			0	1,054	05/15/2033.	1
902752 AA 2	PVTPL UIRC-GSA V LLC		09/05/2019.	Paydown		106,854	106,854	106,854	106,854		(0)		(0)		106,854			0	3,356	12/05/2035.	1
902753 AA 0	UIRC-GSA IV LLC		09/05/2019.	Paydown		86,244	86,244	86,244	86,244		0		0		86,244			0	2,876	12/05/2034.	1
90342W AA 5	USCAP 5 A1 - CDO		08/01/2019.	Paydown		233,334	233,334	193,667	196,139		37,196		37,196		233,334			0	5,079	10/10/2040.	1FE
90352W AA 2	STEAM 181 A1 - ABS		09/25/2019.	Paydown		193,497	193,497	193,496	200,318		1		1		193,497			0	4,881	04/27/2048.	1FE
90390K AB 0	USCAP 2 A2 - CDO		09/01/2019.	Paydown		33,844	33,844	33,427	33,435		409		409		33,844			0	864	08/01/2034.	1FE
90783X AA 9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		08/01/2019.	Paydown		35,826	35,826	35,826	35,822		4		4		35,826			0	2,213	01/02/2031.	1FE
909287 AA 2	UNITED AIR LINES INC - ABS		08/01/2019.	Paydown		66,411	66,411	63,575	65,250		1,160		1,160		66,411			0	4,407	01/02/2024.	3FE

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
909319 AA 3	UNITED AIRLINES INC - ABS	..	09/01/2019.	Paydown		174,440	174,440	174,440	174,440		(0)		(0)		174,440			0	7,501	02/15/2027.	1FE
90932L AA 5	UNITED AIRLINES INC - ABS	..	07/01/2019.	Paydown									0					0	138	06/01/2029.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS	..	09/03/2019.	Paydown		111,366	111,366	111,366	111,366		(0)		(0)		111,366			0	4,103	03/03/2028.	1FE
91529Y AN 6	UNUM GROUP	..	09/30/2019.	GOLDMAN		9,348,075	9,000,000	8,966,970			826		826		8,967,796		380,279	380,279	108,000	06/15/2029.	2FE
91845# AA 2	PVTPL VERIZON - CMO	..	09/15/2019.	Paydown		74,134	74,134	74,134	74,134		0		0		74,134			0	1,884	05/15/2035.	2
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR	..	09/15/2019.	Paydown		67,408	67,408	67,408	67,408		0		0		67,408			0	1,630	08/15/2036.	2
92211M AC 7	VDC 181 A2 - ABS	..	09/15/2019.	Paydown		25,000	25,000	25,000	25,000		(0)		(0)		25,000			0	679	02/16/2043.	1FE
92212K AA 4	VANTGE 191 A2 - ABS	..	09/15/2019.	Paydown		7,500	7,500	7,500					0		7,500			0	6	07/15/2044.	1FE
92257C AA 8	VCC 191 A - CMBS	..	09/01/2019.	Paydown		177,824	177,824	177,783			41		41		177,824			0	3,182	03/25/2049.	1FE
92257L AB 6	VCC 171 AFX - CMBS	..	09/01/2019.	Paydown		221,344	221,344	221,285	218,222		3,121		3,121		221,344			0	4,287	05/25/2047.	1FE
92258N AB 1	VCC 161 AFX - CMBS	..	09/01/2019.	Paydown		292,614	292,614	292,614	292,287		326		326		292,614			0	6,497	04/25/2046.	1FE
92276M AX 3	VENTAS REALTY LPVTRYUSUS	..	09/01/2019.	Not Available		5,272,900	5,000,000	5,036,677	5,013,812		(2,924)		(2,924)		5,010,887		(10,887)	(10,887)	479,497	03/01/2022.	2FE
92330W AE 7	VENTR 24 AF - CDO	..	09/09/2019.	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,296		(0)		(0)		7,000,296		(296)	(296)	167,909	10/20/2028.	1FE
92535V AA 0	VBTOW 162 A - ABS	..	09/15/2019.	Paydown		22,503	22,503	22,502	22,503		0		0		22,503			0	779	10/15/2046.	2FE
92765Y AA 5	VIRGIN AUSTRALIA HOLDINGS LTD - ABS	C	08/01/2019.	Paydown		3,389,236	3,227,849	3,227,849	3,227,849		(0)		(0)		3,227,849			0	255,673	04/23/2025.	2FE
92769X AF 2	VIRGIN MEDIA SECURED FINANCE PLC	C	08/01/2019.	VARIOUS		6,284,340	6,000,000	5,998,420	5,999,473		238		238		5,999,712		288	288	591,465	01/15/2021.	3FE
929227 4T 0	WAMU 03S4 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		58,490	58,490	58,728	58,566		(76)		(76)		58,490			0	1,963	06/25/2033.	1FM
92922F 3N 6	WAMU 05AR12 1A8 - CMO/RMBS	..	09/01/2019.	Paydown		199,710	199,710	188,601	189,768		1,472		1,472		199,710			0	5,243	10/25/2035.	1FM
92922F 3Q 9	WAMU 05AR12 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		71,848	71,848	69,917			1,931		1,931		71,848			0	1,684	10/25/2035.	1FM
92922F 7C 6	WAMU 05AR16 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		6,870	7,480	6,316	6,147		162		162		6,870			0	198	12/25/2035.	1FM
92922F 8T 8	WAMU 05AR18 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		28,367	28,336	27,451			916		916		28,367			0	643	01/25/2036.	1FM
92922F GY 8	WAMU 03S11 3A3 - CMO/RMBS	..	09/25/2019.	Paydown		58,920	58,920	59,050	59,164		(244)		(244)		58,920			0	1,576	11/25/2033.	1FM
92922F J5 8	WAMU 05AR6 2AC - CMO/RMBS	..	09/25/2019.	Paydown		365,084	365,084	303,590	311,268		53,816		53,816		365,084			0	7,805	04/25/2045.	1FM
92925C CC 4	WAMU 06AR1 1AA - CMO/RMBS	..	09/01/2019.	Paydown		30,722	30,722	20,586	21,802		612		612		30,722			0	721	01/25/2046.	1FM
92925G AD 5	WAMU 06AR16 2A2 - CMO/RMBS	..	09/01/2019.	Paydown		73,921	115,149	108,348			(34,427)		(34,427)		73,921			0	620	12/25/2036.	1FM
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS	..	09/01/2019.	Paydown		113,029	106,273	95,134	97,287		762		762		113,029			0	2,716	02/25/2037.	1FM
92935J BC 8	WFRBS 11C2 A4 - CMBS	..	09/01/2019.	Paydown		292,536	292,537	305,793	295,398		(2,862)		(2,862)		292,536			0	9,467	02/15/2044.	1FM
92977Y BW 0	WMLT 05B 2A4 - CMO/RMBS	..	09/01/2019.	Paydown		28,953	28,953	27,254	26,750		2,203		2,203		28,953			0	831	10/20/2035.	1FM
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS	..	09/01/2019.	Paydown		726,928	742,441	575,100	549,331		13,873		13,873		726,928			0	20,948	05/25/2037.	1FM
92990G AJ 2	WAMU 07HY5 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		168,341	157,198	142,943	140,743		1,280		1,280		168,341			0	4,091	05/26/2037.	1FM
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR	..	09/15/2019.	Paydown		35,129	35,129	35,129	35,129		0		0		35,129			0	1,057	10/31/2034.	2
933636 AA 0	WAMU 07HY4 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		130,252	166,849	148,408	148,844		985		985		130,252			0	3,410	04/25/2037.	1FM
933636 AG 7	WAMU 07HY4 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		108,917	110,524	104,658	105,561		344		344		108,917			0	2,886	04/25/2037.	1FM
93636 AL 6	WAMU 07HY4 5A1 - CMO/RMBS	..	09/01/2019.	Paydown		51,973	53,022	47,247	47,721		660		660		51,973			0	1,445	11/25/2036.	1FM
93363E AB 1	WAMU 06AR10 1A2 - CMO/RMBS	..	09/01/2019.	Paydown		54,493	54,801	52,529	52,431		61		61		54,493			0	1,338	09/25/2036.	1FM
93363N AB 1	WAMU 06AR12 1A2 - CMO/RMBS	..	09/01/2019.	Paydown		85,688	82,110	77,619	78,299		243		243		85,688			0	2,148	10/25/2036.	1FM
93363P AA 8	WAMU 06AR14 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		47,869	51,972	48,365	48,654		483		483		47,869			0	1,284	11/25/2036.	1FM
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS	..	09/01/2019.	Paydown		527,761	572,989	538,117	540,308		3,881		3,881		527,761			0	14,157	11/25/2036.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
93363P AD 2	WAMU 06AR14 1A4 - CMO/RMBS		09/01/2019.	Paydown		8,147	8,845	8,094	8,132		86		86		8,147			0	219	11/25/2036.	1FM
939336 TX 1	WAMMS 03MS7 P - CMO/RMBS		09/01/2019.	Paydown		4	4	3			4		4		4			0		03/25/2033.	1FM
939336 X9 9	WAMU 05AR1 A2B - CMO/RMBS		09/25/2019.	Paydown		216,745	216,745	191,278	189,596		27,149		27,149		216,745			0	4,682	01/25/2045.	1FM
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS		09/25/2019.	Paydown		10,010	12,057		4,385		406		406		10,010			0	238	07/25/2036.	1FM
94132Q AB 2	WVMT 11SBC2 M1 - CMBS		09/01/2019.	Paydown		923,090	923,090	971,552	923,090				0		923,090			0	34,466	04/25/2039.	1FE
94353W AA 3	WAAV 171 A - ABS		09/15/2019.	Paydown		167,458	167,458	167,458	167,458		0		0		167,458			0	4,291	11/15/2042.	1FE
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA)	C	07/26/2019.	WELLS FARGO SECURITIES LLC		930,000	2,000,000	1,190,088	1,190,000				0		1,190,000		(260,000)	(260,000)	45,000	04/15/2022.	6FE
94945P AA 3	WLKRG 17A A - ABS		09/15/2019.	Paydown		688,429	688,429	688,359	688,370		59		59		688,429			0	12,813	06/15/2033.	1FE
94974B FN 5	WELLS FARGO & CO		09/25/2019.	WELLS FARGO SECURITIES LLC		5,292,900	5,000,000	4,982,950	4,991,245		1,460		1,460		4,992,705		300,195	300,195	230,313	08/15/2023.	1FE
949773 AF 2	WFMBS 076 A6 - CMO/RMBS		09/26/2019.	Paydown		2,711,340	2,775,532	2,899,004	2,810,149		(128,111)		(128,111)		2,711,340			0	121,845	05/25/2037.	3FM
94980M AE 8	WFMBS 04P B1 - CMO/RMBS		09/01/2019.	Paydown		137,854	137,854	132,684	137,873		(19)		(19)		137,854			0	4,207	09/25/2034.	1FM
94981S AN 4	WFMBS 0516 A10 - CMO/RMBS		09/01/2019.	Paydown		27,267	27,603	19,088	24,926		511		511		27,267			0	1,057	11/26/2035.	1FM
94982A AA 0	WFMBS 04Y 1A1 - CMO/RMBS		09/01/2019.	Paydown		29,155	29,155	29,482	29,529		(374)		(374)		29,155			0	995	11/25/2034.	1FM
949837 BQ 0	WFMBS 0710 139 - CMO/RMBS		09/30/2019.	Paydown		32,868	39,055	11,993			7,638		7,638		30,893		1,975	1,975	6,116	07/25/2037.	1FM
94983K AE 9	WFMBS 06AR2 2A3 - CMO/RMBS		09/01/2019.	Paydown		38,164	38,164	29,195	31,311		6,853		6,853		38,164			0	1,269	03/25/2036.	1FM
94983Q AN 6	WFMBS 063 APO - CMO/RMBS		09/01/2019.	Paydown		363	368	211			47		47		363			0		03/25/2036.	1FM
94983T AE 0	WFMBS 06AR6 3A1 - CMO/RMBS		09/01/2019.	Paydown		137,994	138,125	136,123			1,872		1,872		137,994			0	1,885	03/25/2036.	1FM
94983T AJ 9	WFMBS 06AR6 5A1 - CMO/RMBS		09/01/2019.	Paydown		213,601	213,601	189,304	191,654		21,947		21,947		213,601			0	6,986	03/25/2036.	1FM
94983Y AH 2	WFMBS 06AR10 4A1 - CMO/RMBS		09/25/2019.	Paydown		24,105	24,730	24,527	24,588		(483)		(483)		24,105			0	926	07/25/2036.	1FM
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS		09/01/2019.	Paydown		153,617	153,949	143,308	144,578		1,786		1,786		153,617			0	4,718	09/25/2036.	1FM
94984F AH 2	WFMBS 0611 A8 - CMO/RMBS		09/26/2019.	Paydown		85,636	89,494	85,691	83,309		969		969		85,636			0	3,882	09/25/2036.	1FM
94984L AA 4	WFMBS 06AR17 A1 - CMO/RMBS		09/25/2019.	Paydown		2,679,807	3,264,449	3,111,081	3,092,608		(398,464)		(398,464)		2,679,807			0	109,839	10/25/2036.	1FM
94985A AA 7	WFMBS 06AR15 A1 - CMO/RMBS		09/01/2019.	Paydown		46,320	46,608	45,417	44,991		194		194		46,320			0	1,530	10/25/2036.	1FM
94985T AD 0	WFMBS 073 IA4 - CMO/RMBS		09/25/2019.	Paydown		1,306,781	1,330,286	1,323,635	1,320,170		(15,034)		(15,034)		1,306,781			0	58,262	04/25/2037.	3FM
94986L AJ 3	WFMBS 0716 IPO - CMO/RMBS		09/01/2019.	Paydown		7,660	7,660	6,152			642		642		7,660			0		12/28/2037.	1FM
94986M AA 0	WFMBS 07AR10 1A1 - CMO/RMBS		09/01/2019.	Paydown		17,590	17,590	17,689	17,523		67		67		17,590			0	572	01/25/2038.	1FM
94989D AV 1	WFCM 15C27 A4 - CMBS		09/01/2019.	Paydown		42,066	42,066	41,204	41,447		620		620		42,066			0	969	02/18/2048.	1FM
95058X AC 2	WEN 151 A23 - ABS		09/15/2019.	Paydown		54,375	54,375	53,917	54,009		366		366		54,375			0	1,834	06/15/2045.	2FE
95058X AE 8	WEN 181 A22 - ABS		09/15/2019.	Paydown		20,000	20,000	19,123	19,147		853		853		20,000			0	583	03/16/2048.	2FE
95058X AG 3	WEN 191 A21 - ABS		09/15/2019.	Paydown		62,500	62,500	62,500					0		62,500			0	519	06/15/2049.	2FE
95168Q AR 1	WSTC 131R 2BR - CDO		08/07/2019.	Paydown		2,221,063	2,221,063	2,221,063	2,218,569		2,494		2,494		2,221,063			0	56,521	11/07/2025.	1FE
95168W AR 8	WSTC 142R ABR - CDO		07/16/2019.	Paydown		1,119,584	1,119,584	1,119,584	1,119,581		3		3		1,119,584			0	22,873	01/16/2027.	1FE
96033C AA 0	WESTR 161 A - ABS		09/01/2019.	Paydown		530,950	530,950	529,042	529,585		1,365		1,365		530,950			0	12,432	12/20/2028.	1FE
96033C AB 8	WESTR 161 B - ABS/MBS		09/01/2019.	Paydown		326,738	326,738	324,658	325,418		1,320		1,320		326,738			0	9,837	12/20/2028.	2FE
96033D AA 8	WESTR 171 A - ABS		09/01/2019.	Paydown		456,240	456,240	455,688	455,603		638		638		456,240			0	9,273	12/20/2030.	1FE
96033D AB 6	WESTR 171 B - ABS		09/01/2019.	Paydown		136,872	136,872	136,669	136,634		238		238		136,872			0	3,694	12/20/2030.	2FE
96033L AA 0	WESTR 152 A - ABS		09/01/2019.	Paydown		353,061	353,061	352,592	353,062		(1)		(1)		353,061			0	7,582	07/20/2028.	1FE
96033W AA 6	WESTR 181 A - ABS		09/01/2019.	Paydown		312,789	312,789	312,240	312,237		553		553		312,789			0	7,056	12/20/2031.	1FE

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96033W AB 4	WESTR 181 B - ABS		09/01/2019.	Paydown		437,905	437,905	435,716	435,959		1,947		1,947		437,905			0	10,461	12/20/2031.	1FE
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		09/15/2019.	Paydown		12,724	12,724	12,724	12,724		0		0		12,724			0	380	07/15/2047.	1PL
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK		09/15/2019.	Paydown		67,196	67,196	67,868	67,866		(670)		(670)		67,196			0	2,813	11/15/2038.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		31,505	31,505	31,505	31,505				0		31,505			0	1,399	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		38,573	38,573	38,573	38,573		0		0		38,573			0	1,927	05/15/2034.	2
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		60,500	60,500	61,110	60,932		(432)		(432)		60,500			0	2,498	01/15/2035.	1
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		165,635	165,635	167,419	166,756		(1,121)		(1,121)		165,635			0	5,932	08/15/2031.	1
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/25/2019.	Paydown		234,982	234,982	237,167	236,278		(1,296)		(1,296)		234,982			0	9,089	01/25/2029.	2
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		116,964	116,964	116,964	116,964		(0)		(0)		116,964			0	4,095	09/15/2031.	1
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		133,661	133,661	134,889	134,410		(750)		(750)		133,661			0	4,992	10/15/2029.	1
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		99,029	99,029	100,095	99,755		(726)		(726)		99,029			0	2,747	02/15/2034.	1
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T		09/15/2019.	Paydown		82,025	82,025	82,025	82,025		(0)		(0)		82,025			0	2,757	09/15/2033.	4
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		244,758	244,758	244,758	244,758				0		244,758			0	10,088	04/15/2025.	2
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU		09/15/2019.	Paydown		82,522	82,522	82,522	82,522		(0)		(0)		82,522			0	3,264	11/15/2032.	1
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU		09/15/2019.	Paydown		115,545	115,545	115,545	115,545				0		115,545			0	3,090	09/15/2033.	1
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T		09/15/2019.	Paydown		51,816	51,816	51,816	51,816		(0)		(0)		51,816			0	1,413	09/15/2044.	1
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		190,483	190,483	190,483	190,483		(0)		(0)		190,483			0	5,094	02/15/2036.	1
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T		09/15/2019.	Paydown		71,342	71,342	71,342	71,342				0		71,342			0	2,146	01/15/2035.	2
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T		09/15/2019.	Paydown		206,401	206,401	206,401	206,401				0		206,401			0	5,503	06/15/2023.	1
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI		09/15/2019.	Paydown		55,595	55,595	55,595	55,595		0		0		55,595			0	1,620	08/15/2035.	2
97063Q AA 0	WESTF 17A A - ABS		09/15/2019.	Paydown		112,500	112,500	112,404	112,415		85		85		112,500			0	3,519	08/15/2042.	1FE
97064E AA 6	WESTF 18A A - ABS		09/15/2019.	Paydown		112,910	112,910	112,905	112,906		4		4		112,910			0	3,979	09/15/2043.	1FE
974153 AA 6	WING 18A A2 - RMBS		09/05/2019.	Paydown		17,500	17,500	17,500	17,500		(0)		(0)		17,500			0	703	12/05/2048.	2FE
97652P AL 5	WIN 141 A11 - CMO/RMBS		09/01/2019.	Paydown		110,439	110,439	109,749	109,773		666		666		110,439			0	2,678	06/20/2044.	1FM
976826 BG 1	WISCONSIN POWER AND LIGHT CO		07/15/2019.	Maturity @ 100.00		3,000,000	3,000,000	2,981,550	2,998,757		1,243		1,243		3,000,000			0	150,000	07/15/2019.	1FE
981811 AD 4	WORTHINGTON INDUSTRIES INC		08/30/2019.	VARIOUS		4,104,680	4,000,000	3,995,600	3,999,268		621		621		3,999,889		111	111	332,180	04/15/2020.	2FE
98886Y AR 9	ZAIS2 2R ABR - CDO		07/25/2019.	Paydown		3,155,784	3,155,784	3,155,784	3,155,794		(9)		(9)		3,155,784			0	69,112	07/27/2026.	1FE
98944P AB 3	ZCAP 181 A - ABS		09/15/2019.	Paydown		180,000	180,000	177,333	177,420		2,580		2,580		180,000			0	5,526	10/15/2038.	1FE
G0620B AB 4	ATLSS 2014-1 A - ABS		09/15/2019.	Paydown		144,331	144,331	144,331	144,331		(0)		(0)		144,331			0	4,710	12/15/2039.	1FE
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		09/15/2019.	Paydown		310,315	310,315	308,333	308,300		2,014		2,014		310,315			0	7,719	11/15/2037.	1FE
G7256K AB 0	PROP 2017-1 LTD - ABS		09/01/2019.	Paydown		195,281	195,281	195,164	194,880		401		401		195,281			0	6,610	03/01/2042.	1FE
G9011Q AA 1	TRAP 10 A1 - CDO		07/08/2019.	Paydown		340,051	340,051	316,673			23,379		23,379		340,051			0	2,517	07/08/2041.	1FE
G9011Y AA 4	TRAP 11 A1 - CDO		07/10/2019.	Paydown		581,294	581,294	550,049			31,244		31,244		581,294			0	8,834	10/10/2041.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					706,664,358	629,508,749	723,192,808	596,165,640	19,928	10,277,260	28,708	10,268,479	0	700,552,267	0	1,230,811	1,230,811	26,800,609	XXX	XXX
Bonds - Bank Loans																					
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19		09/30/2019.	Direct		2,152	2,152	2,109			3		3		2,152			0	94	04/15/2025.	3FE
00448F AG 1	Achilles Acquisition LLC/Delayed Draw Te		09/30/2019.	Direct		437	437	437	437				0		437			0	22	10/13/2025.	4FE
00448F AH 9	Achilles Acquisition LLC/Closing date Te		09/30/2019.	Direct		176	176	175	175		0		0		176			0	9	10/13/2025.	4FE
00452# AA 7	Accommodations Plus Technologies LLC/Ter		09/30/2019.	Direct		6,454	6,454	6,325	6,334		17		17		6,454			0	329	05/11/2024.	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
01310T AT 6	Term Loan B : Albertson's		09/01/2019.	Direct		9,800,000	9,800,000	9,479,050	9,544,947		256,234		256,234		9,800,000			0	353,956	12/27/2022.	3FE
01370# AA 4	Alcami Corporation/First Lien Term Loan		09/30/2019.	Direct		3,516	3,516	3,419	3,422		11		11		3,516			0	186	07/14/2025.	4FE
03765V AH 3	Term Loan B : Protection One		08/30/2019.	BARCLAYS CAPITAL INC FIXED INC		2,043,863	2,048,985	1,974,132	3,083,959		47,709		47,709		1,988,248		55,615	55,615	83,775	04/21/2022.	3FE
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		09/30/2019.	Direct		5,762	5,762	5,647			10		10		5,762			0	320	02/06/2026.	4FE
050777 ZZ 7	Avetta, LLC/Second Amendment Tranche B T		09/30/2019.	Direct		4,066	4,066	3,989			6		6		4,066			0	112	04/10/2024.	3Z
05365@ AA 4	Avetta, LLC/Term Loan 4/18		09/30/2019.	Direct		5,256	5,256	5,422	1,143		(566)		(566)		3,085		2,171	2,171	(10,439)	04/10/2024.	3PL
055444 ZZ 9	Axiom Merger Sub Inc./Facility B Term Lo		09/30/2019.	Direct		3,516	3,516	3,389			9		9		3,516			0	77	04/08/2026.	3FE
05942# AA 4	Bambino CI Inc./Term Loan 10/17		09/30/2019.	Direct		9,919	9,919	9,675	9,702	25	31		56		9,919			0	596	10/17/2023.	3FE
059888 ZZ 3	BakeMark Holdings, Inc./Additional Term		09/30/2019.	Direct		3,321	3,321	3,256	3,262		10		10		3,321			0	193	08/14/2023.	3FE
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		08/01/2019.	Direct		31,108	31,108	25,522	26,427		720		720		31,108			0	1,145	12/10/2022.	5FE
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18		09/30/2019.	Direct		1,573	1,573	1,546			3		3		1,573			0	63	01/02/2025.	5
105666 ZZ 7	Bragg Live Food Products LLC/Term Loan 3		09/30/2019.	Direct		12,217	12,217	11,828			44		44		12,217			0	567	03/11/2024.	2FE
121575 AJ 3	BURL TL B 1L USD		08/16/2019.	JP Morgan		3,208,000	3,200,000	3,184,000	3,186,215		1,387		1,387		3,187,601		20,399	20,399	89,958	11/17/2024.	3FE
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17		09/30/2019.	Direct		6,126	6,126	5,943	5,960		28		28		6,126			0	356	08/14/2023.	4PL
13119D AF 9	Term Loan B : Callaway Golf		09/30/2019.	Direct		130,000	130,000	127,400	127,400		224		224		130,000			0	4,571	01/04/2026.	3FE
14886M AM 3	Checkout Holdings		09/19/2019.	Direct		443	443	434			1		1		443			0	26	02/15/2023.	4PL
15670B AD 4	CENTURYLINK 5/17 TLA		09/30/2019.	Direct		47,853	47,853	47,793			6		6		47,853			0	713	06/20/2022.	3FE
16117L BS 7	Term Loan B : Charter Commns		09/30/2019.	Direct		12,096	12,096	11,917	9,972		21		21		12,096			0	401	04/14/2025.	2FE
16384Y AF 4	Term Loan B : Chemours		09/30/2019.	Direct		16,080	16,080	15,824			32		32		16,080			0	496	03/27/2025.	2FE
165333 ZZ 1	Chesapeake Research Review, LLC/Second A		07/09/2019.	Direct		466,513	466,513	458,349			8,183		8,183		466,513			0	14,097	11/07/2023.	3FE
165555 ZZ 9	Chesapeake Research Review, LLC/Term A L		08/01/2019.	Direct		3,499,193	3,499,193	3,460,623	3,468,861		31,503		31,503		3,499,193			0	156,411	11/07/2023.	3FE
184444 ZA 8	Clearwater Analytics, LLC/Third Amendmen		09/30/2019.	Direct		1,612	1,612	1,572			3		3		1,612			0	0	09/01/2022.	3Z
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		09/30/2019.	Direct		9,375	9,375	9,246	9,252		19		19		9,375			0	547	09/01/2023.	3PL
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1		09/30/2019.	Direct		9,375	9,375	9,140	9,189		30		30		9,375			0	606	10/06/2023.	2PL
23582L AK 7	Delay Draw Term Loan : Dana Corp		08/30/2019.	Direct		2,184,889	2,184,889	2,174,344			806		806		2,184,889			0	45,970	11/16/2025.	2FE
23918Y AC 2	DAVITA INC		09/01/2019.	Direct		7,768,668	7,768,668	7,767,631			967		967		7,768,668			0	166,165	06/24/2021.	2FE
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		09/01/2019.	Direct		864,349	864,349	861,108	861,407		4,796		4,796		864,349			0	20,772	09/07/2021.	2FE
24702N AZ 3	DELL TL B L+200 09/07/2023		09/19/2019.	Direct		3,947,486	3,940,000	3,944,925	3,943,998		(750)		(750)		3,943,268		4,218	4,218	126,850	09/07/2023.	2FE
25374L A* 9	Centric Brands Inc./First Lien Term Loan		09/30/2019.	Direct		23,438	23,438	22,434	22,454		156		156		23,438			0	1,546	10/30/2023.	4PL
255333 ZZ 2	Discovery Life Sciences, LLC/First Amend		09/30/2019.	Direct		417	417	403			2		2		417			0	24	03/30/2024.	3FE
255777 ZZ 0	Display Holding Company, Inc./Term Loan		08/29/2019.	Ares Capital Management		346,550	350,051	346,550			3		3		346,554		(3)	(3)		03/13/2025.	3FE
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		09/30/2019.	Direct		4,000	4,000	4,018	4,035		(5)		(5)		4,000			0	134	10/02/2024.	3FE
293444 ZZ 1	Entertainment Partners Canada ULC/Canadi	A	09/30/2019.	Direct		2,483	2,483	2,408			4		4		2,483			0	28	05/11/2026.	3FE
295111 ZZ 4	Goldcup 17308 AB/USD Term Loan 10/18		09/30/2019.	Direct		3,672	3,672	3,589	3,591		11		11		3,672			0	227	10/09/2024.	3FE
30282# AA 0	FWR Holding Corporation/Initial Term Loa		09/27/2019.	Direct		5,027	5,027	4,901	4,922		17		17		5,027			0	280	08/21/2023.	3PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		09/27/2019.	Direct		666	666	666	666		0		0		666			0	43	08/21/2023.	3FE
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18		09/30/2019.	Direct		3,233	3,233	3,168	3,171	8	8		16		3,233			0	170	05/09/2024.	2PL
315555 ZZ 8	Ferraro Fine Foods Corp./Incremental Ter		09/30/2019.	Direct		245	245	242	242	1	0		1		245			0	14	05/09/2024.	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
315777 ZZ 8	Ferraro Fine Foods Corp./Second Amendmen		09/30/2019.	Direct		1,003	1,003	988			1		1		1,003			0	18	05/09/2024.	2FE
32007U BW 8	FDC TL 1L USD		09/01/2019.	Direct		3,550,575	3,550,575	3,441,919			128,787		128,787		3,550,575			0	88,682	07/10/2022.	3FE
34407J AE 6	FLYING FORTRESS TL B 1L L 175 10/30/2022		09/30/2019.	Direct		1,066,667	1,066,667	1,051,733	1,051,733		1,911		1,911		1,066,667			0	23,095	10/30/2022.	2FE
345999 ZZ 2	Foundation Risk Partners, Corp./Second A		09/30/2019.	Direct		6,361	6,361	6,175			12		12		6,361			0	103	11/10/2023.	2Z
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa		09/30/2019.	Direct		2,564	2,564	2,500	2,507		9		9		2,564			0	157	11/10/2023.	3PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am		09/30/2019.	Direct		2,746	2,746	2,691	2,693		7		7		2,746			0	153	11/10/2023.	3PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am		09/30/2019.	Direct		1,902	1,902	1,890	1,140		2		2		1,902			0	109	11/10/2023.	3PL
357777 ZZ 7	Frontline Technologies Intermediate Hold		09/30/2019.	Direct		342	342	342					0		342			0	3	09/18/2023.	3FE
35843# AA 1	FRIEDRICH HOLDINGS L+700 02/07/2023 MD		07/01/2019.	Adjustment							(10,237)		(10,237)		(10,237)		10,237	10,237	16,565	02/07/2023.	2PL
35921# AA 6	Frontline Technologies Intermediate Hold		09/30/2019.	Direct		10,209	10,209	9,788	7,365		56		56		10,209			0	347	09/18/2023.	3FE
360444 ZZ 9	FWR Holding Corporation/New Delayed Draw		08/19/2019.	Direct		330,174	330,174	330,174					0		330,174			0		08/21/2023.	4Z
360660 ZZ 0	FWR Holding Corporation/Delayed Draw Ter		09/27/2019.	Direct		619	619	619					0		619			0	27	08/21/2023.	3FE
360888 ZZ 7	FWR Holding Corporation/Delayed Draw Ter		09/27/2019.	Direct		1,042	1,042	1,042			0		0		1,042			0	79	08/21/2023.	3FE
36198M AD 9	Term Loan A : Gaming & Leisure		08/29/2019.	Direct		1,094,926	1,094,926	1,084,346			3,690		3,690		1,094,926			0	20,674	04/28/2021.	2FE
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		09/01/2019.	Direct		9,375	9,375	9,108	8,961		29		29		9,375			0	636	01/25/2024.	3PL
40406# AD 4	HAI Acquisition Corporation/Term Loan 10		09/30/2019.	Direct		9,375	9,375	9,139	9,161		39		39		9,375			0	595	11/01/2024.	2PL
415333 ZZ 9	Harvey Tool Company, LLC/Delayed Term Lo		09/30/2019.	Direct		1,843	1,843	1,843					0		1,843			0	122	10/11/2024.	3FE
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17		09/30/2019.	Direct		7,400	7,400	7,252	7,269		18		18		7,400			0	411	10/11/2024.	3PL
41902@ AA 9	Sigma Electric Manufacturing Corporation		09/30/2019.	Direct		5,835	5,835	5,718	5,731		18		18		5,835			0	324	10/31/2023.	3PL
43289D AE 3	HILTON WORLDWIDE FINANCE TL B2 **A&E**		08/01/2019.	Adjustment		110,470							0				110,470	110,470		10/25/2023.	2FE
44903L AD 1	Hygiena Borrower LLC/First Amendment Inc		09/30/2019.	Direct		1,289	1,289	1,268	1,269		3		3		1,289			0	65	08/26/2022.	3FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		07/01/2019.	Adjustment									0					0	1	06/27/2023.	2FE
455111 ZZ 0	Implus Footcare, LLC/Initial Term Loan 0		09/30/2019.	Direct		2,204	2,204	2,199			1		1		2,204			0	121	04/30/2024.	3FE
455333 ZZ 0	Implus Footcare, LLC/Spenco Incremental		09/30/2019.	Direct		343	343	342			0		0		343			0	18	04/30/2024.	3FE
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie		09/30/2019.	Direct		8,990	8,990	8,541			43		43		8,990			0	286	05/01/2024.	4FE
461444 ZZ 7	IntraPac Canada Corporation/Canadian Ter		09/30/2019.	Direct		1,886	1,886	1,843			4		4		1,886			0	73	01/11/2026.	3FE
461666 ZZ 5	IntraPac International LLC/U.S. Term Loa		09/30/2019.	Direct		3,701	3,701	3,618			9		9		3,701			0	143	01/11/2026.	3FE
463555 ZZ 8	IRI Holdings, Inc./Term Loan 11/18		09/30/2019.	Direct		4,688	4,688	4,641	4,640		5		5		4,688			0	223	12/01/2025.	4FE
480150 ZZ 7	Key Surgical LLC/Incremental Term Loan 1		09/30/2019.	Direct		1,063	1,063	1,044	1,044		3		3		1,063			0	59	06/01/2023.	2FE
482666 ZA 5	K2 Insurance Services, LLC/Term Loan 7/1		09/30/2019.	Direct		12,083	12,083	11,764			16		16		12,083			0	220	07/01/2024.	3Z
488555 ZA 4	Kene Acquisition, Inc./Term Loan 8/19		09/30/2019.	Direct		3,081	3,081	3,003			2		2		3,081			0	0	08/10/2026.	3Z
493288 ZA 5	Key Surgical LLC/Fourth Amendment Increm		09/30/2019.	Direct		480	480	466			0		0		480			0	3	06/01/2023.	2FE
51783Q AP 3	LVSC		07/31/2019.	Direct		4,748,215	4,748,215	4,609,933	3,878,412		125,113		125,113		4,748,215			0	115,788	03/27/2025.	2FE
553444 ZZ 6	Mac Lean-Fogg Company/Term Loan 12/18		09/30/2019.	Direct		4,199	4,199	4,154	4,154		5		5		4,199			0	154	12/22/2025.	3FE
553777 ZZ 9	Mac Lean-Fogg Company/Delayed Draw Term		09/30/2019.	Direct		293	293	293					0		293			0	7	12/22/2025.	3FE
57810J AC 2	Amynta Agency Borrower Inc./Incremental		09/30/2019.	Direct		2,366	2,366	2,366	2,366		0		0		2,366			0	122	02/28/2025.	4FE
59511F AB 0	MICRON TECHNOLOGY INC TL B		08/01/2019.	Direct		8,167,818	8,167,818	8,129,063			38,654		38,654		8,167,818			0	209,482	04/26/2022.	2FE
600343 ZZ 3	Ministry Brands, LLC/Delayed Draw Term L		09/30/2019.	Direct		(5,809)	(5,809)	(5,809)	79		(0)		(0)		(5,809)			0	(1,611)	12/02/2022.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L		09/30/2019.	Direct		6,069	6,069	6,069	6,005		12		12		6,069			0	266	12/02/2022.	3PL
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo		09/30/2019.	Direct		680	680	673	674		1		1		680			0	30	12/02/2022.	3FE
61506U AB 0	Montreign Resort Casino		09/30/2019.	Direct		27,166	27,166	24,030	14,524		402		402		27,166			0	1,518	01/24/2023.	5FE
62929# AA 2	ACA Compliance Group/Term Loan 1/18		09/30/2019.	Direct		7,228	7,228	7,020	7,046		27		27		7,228			0	470	02/09/2024.	4PL
62929# AB 0	ACA Compliance Group/Delayed Draw Term L		09/30/2019.	Direct		2,004	2,004	1,979	1,981		17		17		2,004			0	130	02/09/2024.	4PL
62976# AA 4	NSM Insurance Group, LLC/Term Loan 5/18	C	09/30/2019.	Direct		9,180	9,180	8,996	9,011		20		20		9,180			0	410	05/11/2024.	3PL
62976# AB 2	NSM Insurance Group, LLC/Delayed Draw Te	C	09/30/2019.	Direct		4,706	4,706	4,659	4,667		5		5		4,706			0	210	05/11/2024.	3PL
639777 ZA 2	Nelipak Holding Company/USD Term Loan 7/		09/30/2019.	Direct		3,145	3,145	3,082			2		2		3,145			0	54	07/02/2026.	3Z
650555 ZZ 1	NMC Skincare Intermediate Holdings II, L		09/30/2019.	Direct		101	101	101					0		101			0	5	10/31/2024.	2FE
650777 ZZ 1	NMC Skincare Intermediate Holdings II, L		09/30/2019.	Direct		1,463	1,463	1,429	1,429		4		4		1,463			0	79	10/31/2024.	2FE
660777 ZZ 9	NSM Insurance Group, LLC/First Amendment		09/30/2019.	Direct		1,651	1,651	1,618	1,618		4		4		1,651			0	77	05/11/2024.	2FE
660999 ZZ 9	NSM Insurance Group, LLC/Second Amendmen		09/30/2019.	Direct		1,149	1,149	1,126			2		2		1,149			0	41	05/11/2024.	2FE
661222 ZZ 5	NSM Sub Holdings Corp./Delayed Draw Term		09/30/2019.	Direct		369	369	369	232		0		0		369			0	16	10/03/2022.	3FE
661333 ZZ 0	NSM Sub Holdings Corp./2019 Incremental		09/30/2019.	Direct		4,569	4,569	4,471			12		12		4,569			0	155	10/03/2022.	3FE
661555 ZZ 8	NSM Sub Holdings Corp./Incremental Term		09/30/2019.	Direct		868	868	855	856		3		3		868			0	50	10/03/2022.	3FE
69345Y AB 0	PFC ACQUISITION CORP		09/30/2019.	Direct		12,500	12,500	12,375			10		10		12,500			0	335	02/07/2026.	4FE
69406* AB 1	PHNTM Holdings, Inc./Term Loan (First Li		09/30/2019.	Direct		2,731	2,731	2,704	2,713		10		10		2,731			0	159	01/27/2023.	3FE
695222 ZA 0	PAKNK Netherlands Treasury B.V./2019 Inc		09/30/2019.	Direct		469	469	459			0		0		469			0	2	07/02/2026.	3Z
702444 ZZ 6	Pathway Vet Alliance LLC (fka Pathway Pa		09/30/2019.	Direct		8,322	8,322	8,176	8,176		19		19		8,322			0	463	12/20/2024.	3FE
702666 ZZ 4	Pathway Vet Alliance LLC (fka Pathway Pa		09/30/2019.	Direct		1,872	1,872	1,866			0		0		1,872			0	34	12/20/2024.	3FE
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		08/01/2019.	Direct		13,161	13,161	13,161	13,155		1		1		13,161			0	689	07/31/2022.	3FE
704966 ZZ 6	PDI TA Holdings, Inc./First Lien Term Lo		09/30/2019.	Direct		28,000	28,000	27,969			2		2		28,000			0	757	10/24/2024.	3FE
705444 ZZ 3	Pegasus Global Enterprise Holdings, LLC/		09/30/2019.	Direct		4,139	4,139	4,032			6		6		4,139			0	115	05/29/2025.	2FE
715335 ZA 6	PHNTM Holdings, Inc./Term Loan (First Li		09/30/2019.	Direct		661	661	661					0		661			0	10	01/27/2023.	3Z
71639# AA 4	PetIQ, LLC/Term Loan 01/18		08/01/2019.	Direct		4,701	4,701	4,606	4,618		11		11		4,701			0	212	07/08/2025.	2PL
745555 ZZ 8	Pyramid Management Advisors, LLC/Term Lo		09/30/2019.	Direct		3,735	3,735	3,735	3,733		1		1		3,735			0	262	07/15/2021.	2FE
745777 ZZ 8	Pyramid Management Advisors, LLC/Delayed		09/30/2019.	Direct		320	320	320	320		0		0		320			0	20	07/15/2021.	2FE
74966U AP 5	Term Loan B : Royalty Pharma		09/30/2019.	Direct		55,025	55,025	54,357			126		126		55,025			0	1,724	04/17/2023.	2FE
750222 ZZ 7	Revint Intermediate II, LLC (fka: Implem		09/01/2019.	Ares Capital Management		179,754	179,754	177,705	178,189		254		254		179,754			0	6,436	12/13/2023.	1FE
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19		09/30/2019.	Direct		3,207	3,207	3,150			4		4		3,207			0	35	03/29/2025.	3FE
750555 ZZ 0	Revint Intermediate II, LLC (fka: Implem		09/30/2019.	Direct		2,161	2,161	2,110	2,144		3		3		2,161			0	77	12/13/2023.	1FE
756888 ZA 4	Reddy Ice Holdings, Inc./Term Loan 7/19		09/30/2019.	Direct		11,843	11,843	11,465			16		16		11,843			0		07/01/2025.	3Z
760333 ZZ 0	Rialto Management Group, LLC/Term Loan 1		09/30/2019.	Direct		102,076	102,076	101,056	101,047		109		109		102,076			0	4,222	12/02/2024.	2FE
78249L AB 6	RUSSELL INVESTMENTS		09/30/2019.	Direct		22,033	22,033	21,632			48		48		22,033			0	818	04/14/2023.	3FE
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		08/01/2019.	Direct		4,688	4,688	4,571	4,590		11		11		4,688			0	216	09/01/2023.	4FE
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		09/30/2019.	Direct		11,373	11,373	11,373	10,108		(9)		(9)		11,373			0	672	06/01/2022.	2FE
815333 ZZ 5	SOS Security Holdings, LLC/Delayed Draw		09/30/2019.	Direct		725	725	723			0		0		725			0	13	04/30/2025.	3Z
815888 ZZ 8	SOS Security Holdings, LLC/Term Loan 4/1		09/30/2019.	Direct		7,391	7,391	7,156			16		16		7,391			0	172	04/30/2025.	3FE

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

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CUSIP Identificatio	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
817555 ZZ 1	SFE Intermediate HoldCo LLC/Incremental		09/30/2019.	Direct		938	938	919	919		3		3		938			0	53	07/31/2024.	2FE
818333 ZZ 2	SecurAmerica, LLC/Delayed Draw Term Loan		09/30/2019.	Direct		162	162	162					0		162			0	10	12/21/2023.	2FE
818555 ZZ 0	SecurAmerica, LLC/Delayed Draw Term Loan		09/30/2019.	Direct		131	131	129			0		0		131			0	5	12/21/2023.	2FE
818999 ZZ 0	SecurAmerica, LLC/Term Loan 12/18		09/30/2019.	Direct		1,944	1,944	1,883	1,883		9		9		1,944			0	138	12/21/2023.	2FE
825555 ZA 6	Sigma Electric Manufacturing Corporation		09/30/2019.	Direct		2,083	2,083	2,062			0		0		2,083			0	0	10/31/2023.	3Z
841222 ZZ 8	Spectra Finance, LLC/Initial Term Loan 0		09/30/2019.	Direct		6,044	6,044	5,923	5,938		16		16		6,044			0	313	04/02/2024.	2FE
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		09/30/2019.	Direct		3,243	3,243	3,195	3,198		7		7		3,243			0	101	04/13/2024.	3FE
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1		09/30/2019.	Direct		617	617	608	608		1		1		617			0	62	04/13/2024.	3FE
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		09/30/2019.	Direct		222	222	219			0		0		222			0	3	04/13/2024.	4Z
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		09/30/2019.	Direct		445	445	438			0		0		445			0	6	04/13/2024.	4Z
850555 ZZ 9	Sunshine Sub, LLC/Delayed Draw Term Loan		09/30/2019.	Direct		2,462	2,462	2,462					0		2,462			0	99	05/27/2024.	2FE
850777 ZZ 9	Sunshine Sub, LLC/Term Loan 5/18		09/30/2019.	Direct		4,191	4,191	4,108	4,114		14		14		4,191			0	228	05/27/2024.	2FE
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		09/30/2019.	Direct		12,817	12,817	12,816	25,496		6		6		12,817			0	858	09/01/2022.	2FE
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		07/01/2019.	Adjustment		(4,333)	(4,333)	(4,333)			(0)		(0)		(4,333)			0	(169)	09/01/2022.	2FE
870222 ZZ 2	TerSera Therapeutics LLC/First Amendment		09/30/2019.	Direct		411	411	411	411				0		411			0	25	03/30/2023.	3FE
870999 ZZ 5	TerSera Therapeutics LLC/Third Amendment		09/30/2019.	Direct		154	154	149			1		1		154			0	6	03/30/2023.	3FE
875666 ZZ 5	TDG Group Holding Company/Term Loan 5/18		09/30/2019.	Direct		3,017	3,017	2,949	2,953		9		9		3,017			0	185	05/31/2024.	3FE
875888 ZZ 5	TDG Group Holding Company/Delayed Draw T	C	09/30/2019.	Direct		1,035	1,035	1,023	1,023		2		2		1,035			0	63	05/31/2024.	3FE
875999 ZZ 0	TDG Group Holding Company/Delayed Draw T		09/30/2019.	Direct		514	514	514					0		514			0	25	05/31/2024.	3FE
88084@ AB 8	TerSera Therapeutics LLC/First Amendment		09/30/2019.	Direct		411	411	406	406		1		1		411			0	24	03/30/2023.	3FE
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen		09/30/2019.	Direct		392	392	387	387		1		1		392			0	23	03/30/2023.	3FE
890555 ZZ 1	Touchstone Acquisition, Inc./Term Loan 1		09/30/2019.	Direct		3,733	3,733	3,640	3,641		10		10		3,733			0	203	11/17/2025.	3FE
893444 ZZ 5	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		09/30/2019.	Direct		12,517	12,517	12,142			21		21		12,517			0	405	05/11/2026.	3FE
899444 ZZ 9	TU BidCo, Inc./Term Loan 9/18		09/25/2019.	Direct		1,146,250	1,146,250	1,123,325	1,123,898		22,455		22,455		1,146,250			0	55,760	10/02/2023.	1FE
903555 ZZ 6	Urology Management Associates, LLC/First		09/30/2019.	Direct		1,740	1,740	1,696	1,698		6		6		1,740			0	98	08/31/2024.	2FE
90385P AC 4	The Ultimus Group Midco, LLC/First Lien		09/30/2019.	Direct		2,894	2,894	2,836			2		2		2,894			0	50	02/01/2026.	3FE
90385P AD 2	The Ultimus Group Midco, LLC/First Lien		09/16/2019.	Direct		459,536	468,066	458,705			854		854		459,536			0	20,705	02/01/2026.	3FE
90932R AE 4	Term Loan B : United Air Lines		09/30/2019.	Direct		16,244	16,244	15,992			37		37		16,244			0	484	03/29/2024.	2FE
91136E AJ 4	United Rentals (North America) 10/18		09/30/2019.	Direct		9,399	9,399	9,179			165		165		9,399			0	258	10/31/2025.	2FE
91359H AP 3	UNIVERSAL HEALTH SERVICES 1L TLB		09/30/2019.	Direct		4,000	4,000	4,000	4,000		0		0		4,000			0	126	10/26/2025.	2FE
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/		08/01/2019.	Direct		7,301	7,301	7,116	7,143		17		17		7,301			0	241	10/17/2023.	4
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw		08/01/2019.	Direct		1,196	1,196	1,181	1,182		2		2		1,196			0	88	10/17/2023.	4
91839* AA 4	VPROP Operating, LLC/New Loan 11/17		09/03/2019.	Direct		65,826	65,826	64,219	64,132		350		350		65,826			0	6,127	08/01/2021.	2FE
92645D AE 9	VICTORY CAPITAL HOLDINGS, INC.		09/20/2019.	Direct		206,182	206,182	204,120			84		84		206,182			0	51	06/07/2026.	3FE
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17	C	09/30/2019.	Direct		5,207	5,207	5,103	5,127		21		21		5,207			0	298	12/21/2021.	2FE
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		09/30/2019.	Direct		6,777	6,777	6,640	6,620		19		19		6,777			0	410	08/31/2022.	3PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		09/30/2019.	Direct		7,499	7,499	7,375	7,350		18		18		7,499			0	486	08/31/2022.	3PL
98158# AB 6	Worldwide Facilities LLC/Term Loan 4/18		09/05/2019.	Direct		541,814	541,814	536,396	536,675		5,239		5,239		541,814			0	34,931	04/26/2024.	3PL

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
98158# AC 4	Worldwide Facilities LLC/Delayed Draw Te		09/05/2019.	Direct		191,942	191,942	191,942	191,863		80		80		191,942			0	12,559	04/26/2024.	3PL
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		09/20/2019.	Direct		5,255,853	5,255,853	5,255,853	5,255,416		438		438		5,255,853			0	330,692	02/09/2024.	3FE
BL2967 88 5	SpareFoot, LLC/Incremental Term Loan 2/1		09/30/2019.	Direct		340	340	335			0		0		340			0	8	04/13/2024.	3FE
C9413P AZ 6	BAUSCH HEALTH TL B 1L L 300 06/01/2025	C	09/30/2019.	Direct		79,382	79,382	79,184			14		14		79,382			0	680	06/01/2025.	3FE
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	C	09/30/2019.	Direct		7,000	7,000	6,965	6,968		5		5		7,000			0	355	04/12/2024.	4FE
N1603L AD 9	BRIGBI TL B 1L USD		09/30/2019.	Direct		4,076	4,076	2,507			23		23		4,076			0	17	06/30/2024.	5FE
8299999.	Total - Bonds - Bank Loans					62,290,288	62,181,485	61,329,264	36,969,553	33	670,976	0	671,009	0	62,087,182	0	203,106	203,106	2,026,708	XXX	XXX
8399997.	Total - Bonds - Part 4					831,741,667	753,164,392	846,622,339	694,571,220	19,961	10,911,154	28,708	10,902,407	0	824,268,562	0	2,591,824	2,591,824	31,564,774	XXX	XXX
8399999.	Total - Bonds					831,741,667	753,164,392	846,622,339	694,571,220	19,961	10,911,154	28,708	10,902,407	0	824,268,562	0	2,591,824	2,591,824	31,564,774	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
29402T 2# 5	ENVEN ENERGY CORPORATION		08/01/2019.	Adjustment									0					0	13,260	XXX	P5V
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%		09/30/2019.	Direct	2,570.680	257,068		257,068	257,068				0		257,068			0	15,457	XXX	P2FEU
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					257,068	XXX	257,068	257,068	0	0	0	0	0	257,068	0	0	0	28,716	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					257,068	XXX	257,068	257,068	0	0	0	0	0	257,068	0	0	0	28,716	XXX	XXX
8999999.	Total - Preferred Stocks					257,068	XXX	257,068	257,068	0	0	0	0	0	257,068	0	0	0	28,716	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
001743 AE 3	AMMC 18 SN		09/30/2019.	Distribution of Funds		1,199	XXX						0		1,199			0		XXX	U
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		09/30/2019.	Distribution of Funds		2,324	XXX						0		2,324			0		XXX	U
00175N AC 2	AMMC 15 SN		09/30/2019.	Distribution of Funds		88,158	XXX						0		88,158			0		XXX	U
00176K AC 7	AMMC 16 SN		09/30/2019.	Distribution of Funds		15,821	XXX						0		15,821			0		XXX	U
037833 10 0	APPLE ORD		09/01/2019.	Adjustment			XXX		19,086,540	(12,434,104)			(12,434,104)					0		XXX	L
09260D 10 7	BLACKSTONE GROUP UNT		07/10/2019.	VARIOUS	177,600.000	8,253,505	XXX	5,005,322	5,294,256	(288,934)			(288,934)		5,005,322		3,248,182	3,248,182	168,720	XXX	L
14309L 10 2	CARLYLE GROUP UNT		07/26/2019.	VARIOUS	486,705.000	11,872,991	XXX	7,602,332	7,665,604	(63,272)			(63,272)		7,602,332		4,270,659	4,270,659	301,757	XXX	L
30605H 10 8	FAIRWAY ENERGY 144A UNT		08/01/2019.	CORPORATE ACTION	3,436,931.000		XXX	34,369	34,369				0		34,369		(34,369)	(34,369)		XXX	V
30605H 20 7	FAIRWAY ENERGY ACCD INV UNT		08/01/2019.	CORPORATE ACTION	165,000.000		XXX	1,650	1,650				0		1,650		(1,650)	(1,650)		XXX	V
48251W 10 4	KKR AND CO CL A ORD		07/12/2019.	VARIOUS	156,685.000	4,088,469	XXX	2,193,944	3,075,727	(881,783)			(881,783)		2,193,944		1,894,525	1,894,525	39,171	XXX	L
52472M 10 1	LEGACY HOUSING ORD		09/27/2019.	B.RILEY & CO., LLC	17,864.000	298,200	XXX	214,368	213,118	1,250			1,250		214,368		83,832	83,832		XXX	L
524901 10 5	LEGG MASON ORD		08/02/2019.	VARIOUS	66,400.000	2,536,806	XXX	1,936,474	1,693,864	242,610			242,610		1,936,474		600,331	600,331	71,712	XXX	L
59100U 10 8	META FINANCIAL GROUP ORD		09/27/2019.	SANDLER O'NEILL & PARTNERS, LP	31,694.000	1,054,807	XXX	657,022	614,547	42,475			42,475		657,022		397,786	397,786	4,754	XXX	L
69290R 10 4	PDVWIRELESS ORD		08/07/2019.	VARIOUS	58,133.000	2,767,195	XXX	1,162,660	2,173,593	(1,010,933)			(1,010,933)		1,162,660		1,604,535	1,604,535		XXX	L
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038		08/31/2019.	Distribution of Funds		384,684	XXX						0		384,684			0		XXX	V
9099999.	Total - Common Stocks - Industrial and Miscellaneous					31,364,159	XXX	18,808,141	39,853,267	(14,392,689)	0	0	(14,392,689)	0	19,300,328	0	12,063,831	12,063,831	586,114	XXX	XXX
9799997.	Total - Common Stocks - Part 4					31,364,159	XXX	18,808,141	39,853,267	(14,392,689)	0	0	(14,392,689)	0	19,300,328	0	12,063,831	12,063,831	586,114	XXX	XXX
9799999.	Total - Common Stocks					31,364,159	XXX	18,808,141	39,853,267	(14,392,689)	0	0	(14,392,689)	0	19,300,328	0	12,063,831	12,063,831	586,114	XXX	XXX
9899999.	Total - Preferred and Common Stocks					31,621,227	XXX	19,065,209	40,110,335	(14,392,689)	0	0	(14,392,689)	0	19,557,396	0	12,063,831	12,063,831	614,831	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					863,362,894	XXX	865,687,548	734,681,555	(14,372,728)	10,911,154	28,708	(3,490,282)	0	843,825,958	0	14,655,656	14,655,656	32,179,605	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 4.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/12/2018	10/11/2019		2,268,783	2,790.15	80,899			39,064		39,064	91,948						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/09/2018	11/08/2019		1,604,966	2,809.36	53,438			20,923		20,923	55,444						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/14/2018	12/13/2019		2,753,437	2,658.31	111,574			236,152		236,152	272,206						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/11/2019	01/11/2020		1,065,635	2,584.96		48,632		135,007		135,007	118,796						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/15/2019	02/14/2020		1,591,038	2,750.69		64,701		103,903		103,903	76,944						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/15/2019	03/14/2020		1,647,097	2,809.64		59,995		81,505		81,505	51,508						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/12/2019	04/11/2020		1,725,220	2,887.87		63,623		55,596		55,596	18,482						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/10/2019	05/08/2020		1,522,486	2,879.73		51,172		58,553		58,553	24,439						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/14/2019	06/11/2020		1,419,545	2,825.29		74,804		86,269		86,269	30,166						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/12/2019	07/10/2020		1,597,651	2,880.98		104,893		76,524		76,524	(10,887)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/09/2019	08/08/2020		1,550,818	2,991.51		34,977		44,358		44,358	12,296						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/13/2019	09/12/2020		1,196,166	2,991.40		49,200		40,974		40,974	(8,226)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/09/2018	10/06/2019		5,729,834	2,604.47	217,083			392,190		392,190	355,800						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	10/20/2019		7,243,911	2,670.14	263,678			474,005		474,005	455,710						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	11/06/2019		9,817,727	2,663.42	362,274			629,175		629,175	595,417						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/18/2018	11/20/2019		8,681,504	2,712.97	326,541			534,890		534,890	532,934						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2018	12/06/2019		9,703,225	2,772.35	366,885			518,065		518,065	551,219						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/20/2018	12/20/2019		7,108,830	2,767.32	263,025			371,152		371,152	390,328						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2018	01/06/2020		6,240,222	2,759.82	230,264			325,392		325,392	334,016						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2018	01/20/2020		4,763,111	2,801.83	178,201			236,921		236,921	251,605						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	02/06/2020		10,069,099	2,850.40	399,743			472,959		472,959	534,963						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	02/20/2020		10,331,750	2,857.05	407,589			474,012		474,012	538,445						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2018	03/06/2020		7,770,735	2,878.05	300,035			331,745		331,745	383,866						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2018	03/20/2020		8,218,702	2,930.75	331,216			317,570		317,570	398,081						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	04/06/2020		6,925,368	2,885.57	275,026			296,029		296,029	344,653						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		22,248,881	113.80	556,222			1,156,592		1,156,592	819,203						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		6,667,438	77.81	198,023			476,566		476,566	493,828						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		91,156,945	2,885.57	2,160,420			-		-	1,546,840						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		30,948,370	2,885.57	909,882			-		-	680,533						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		56,083,535	2,885.57	1,222,710			1,529,619		1,529,619	2,145,412						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		61,906,990	2,885.57	1,430,123			1,746,165		1,746,165	2,468,764						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		73,740,580	2,885.57	1,740,278			2,104,730		2,104,730	2,984,923						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		87,246,171	2,885.57	2,128,807			2,530,870		2,530,870	3,610,460						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		104,150,511	2,885.57	2,676,668			3,092,002		3,092,002	4,458,676						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		113,099,568	2,885.57	3,020,912			3,409,877		3,409,877	4,961,895						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		65,285,386	2,885.57	1,847,576			2,005,427		2,005,427	2,964,256						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		104,169,077	2,885.57	3,126,410			3,251,928		3,251,928	4,889,078						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		56,199,233	2,885.57	1,877,054			1,788,098		1,788,098	2,787,357						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		62,933,041	2,885.57	2,227,848			2,014,569		2,014,569	3,210,148						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/05/2018	10/06/2019		29,468,203	979.08	1,390,899			33,939		33,939	784,783						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/05/2018	10/06/2019		3,218,296	470.52	144,823			231,100		231,100	272,358						002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	04/20/2020		6,642,672	2,767.78	271,114			361,641		361,641	359,462						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		17,584,584	116.01	443,131			939,509		939,509	726,837						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/19/2018	10/20/2019		6,653,612	77.73	186,298			450,074		450,074	460,383						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/19/2018	10/20/2019		70,209,266	2,767.78	1,706,085			1,521,670		1,521,670	2,586,438						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		10/19/2018	10/20/2019		23,129,192	2,767.78	642,992		-		-		472,588						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		38,198,685	2,767.78	809,812			1,272,459		1,272,459	1,548,846						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		54,551,505	2,767.78	1,243,774			1,959,204		1,959,204	2,386,809						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		60,649,619	2,767.78	1,413,136			2,230,313		2,230,313	2,716,638						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		54,440,295	2,767.78	1,317,455			2,071,646		2,071,646	2,529,213						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		52,748,074	2,767.78	1,318,702			2,074,186		2,074,186	2,534,188						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		80,980,925	2,767.78	2,089,308			3,286,213		3,286,213	4,018,361						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/19/2018	10/20/2019		74,418,962	2,767.78	2,031,638			3,204,411		3,204,411	3,920,297						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	10/20/2019		71,962,280	2,767.78	2,087,908			3,301,994		3,301,994	4,042,463						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	10/20/2019		49,266,484	2,767.78	1,498,300			2,376,870		2,376,870	2,910,392						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	10/20/2019		39,856,032	2,767.78	1,347,612			2,132,240		2,132,240	2,620,716						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/19/2018	10/20/2019		52,311,042	2,767.78	1,852,468			2,928,117		2,928,117	3,604,388						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		10/19/2018	10/20/2019		30,545,192	939.27	1,487,551			927,760		927,760	1,379,050						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/19/2018	10/20/2019		2,941,072	467.02	134,113			237,691		237,691	261,748						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	05/06/2020		8,981,210	2,755.45	369,128			501,788		501,788	489,194						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/06/2018	11/06/2019		19,050,906	116.04	464,846			1,004,835		1,004,835	769,643						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		7,041,349	79.21	203,495			474,242		474,242	511,883						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/06/2018	11/06/2019		99,780,483	2,755.45	2,334,862			3,425,579		3,425,579	4,723,202						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		11/06/2018	11/06/2019		36,783,656	2,755.45	949,018		-		-		648,274						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2018	11/06/2019		52,102,360	2,755.45	1,094,150			1,701,092		1,701,092	2,031,665						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2018	11/06/2019		55,573,556	2,755.45	1,211,504			1,884,971		1,884,971	2,252,871						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2018	11/06/2019		51,107,591	2,755.45	1,139,708			1,776,529		1,776,529	2,123,105						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2018	11/06/2019		49,928,242	2,755.45	1,163,328			1,819,099		1,819,099	2,174,065						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2018	11/06/2019		70,324,374	2,755.45	1,673,728			2,620,688		2,620,688	3,132,424						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		70,366,964	2,755.45	1,752,137			2,738,497		2,738,497	3,279,767						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2018	11/06/2019		62,260,054	2,755.45	1,581,396			2,474,053		2,474,053	2,963,738						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		88,077,001	2,755.45	2,307,617			3,607,631		3,607,631	4,326,890						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		50,243,060	2,755.45	1,366,611			2,139,126		2,139,126	2,567,419						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		11/06/2018	11/06/2019		45,524,174	2,755.45	1,270,124			1,992,864		1,992,864	2,391,686						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		59,944,355	2,755.45	1,732,392			2,719,122		2,719,122	3,266,559						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		56,304,858	2,755.45	1,706,037			2,685,890		2,685,890	3,228,071						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		11/06/2018	11/06/2019		55,528,907	2,755.45	1,799,137			2,839,192		2,839,192	3,417,058						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		11/06/2018	11/06/2019		70,565,697	2,755.45	2,427,460			3,841,964		3,841,964	4,628,495						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		11/06/2018	11/06/2019		33,981,238	933.64	1,688,868			1,288,556		1,288,556	1,703,313						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2018	11/06/2019		4,633,979	470.03	212,700			347,964		347,964	396,991						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2018	05/20/2020		6,868,914	2,641.89	278,965			417,400		417,400	353,044						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		11/20/2018	11/20/2019		20,340,262	115.67	526,813			1,139,832		1,139,832	866,050						002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2018	11/20/2019		6,729,668	79.79	202,421			455,353		455,353	503,361					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2018	11/20/2019		77,494,404	2,641.89	1,875,365			3,594,227		3,594,227	4,187,864					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		11/20/2018	11/20/2019		25,534,973	2,641.89	625,607			315,357		315,357	661,613					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2018	11/20/2019		71,818,644	2,641.89	1,486,643			2,449,020		2,449,020	2,536,620					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		11/20/2018	11/20/2019		97,471,978	2,641.89	2,244,779			3,725,652		3,725,652	3,864,216					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2018	11/20/2019		79,765,604	2,641.89	1,970,210			3,266,933		3,266,933	3,400,723					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2018	11/20/2019		50,912,364	2,641.89	1,277,892			2,131,457		2,131,457	2,216,889					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2018	11/20/2019		55,499,900	2,641.89	1,448,540			2,424,126		2,424,126	2,526,038					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2018	11/20/2019		102,656,810	2,641.89	2,792,265			4,669,342		4,669,342	4,882,677					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2018	11/20/2019		79,073,960	2,641.89	2,229,877			3,739,076		3,739,076	3,917,261					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/20/2018	11/20/2019		51,632,438	2,641.89	1,518,002			2,557,247		2,557,247	2,683,604					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2018	11/20/2019		56,706,555	2,641.89	1,786,256			3,035,907		3,035,907	3,193,778					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2018	11/20/2019		68,000,061	2,641.89	2,325,602			3,970,326		3,970,326	4,198,346					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		11/20/2018	11/20/2019		28,909,523	915.61	1,442,585			1,657,842		1,657,842	1,751,875					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/20/2018	11/20/2019		3,400,765	470.64	154,735			253,968		253,968	287,619					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	06/06/2020		9,435,825	2,695.95	389,809			560,657		560,657	497,645					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		12/06/2018	12/06/2019		21,413,144	117.14	546,035			1,197,094		1,197,094	962,046					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		12/06/2018	12/06/2019		6,848,446	82.92	193,126			423,328		423,328	498,809					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		12/06/2018	12/06/2019		72,787,430	2,695.95	1,761,456			3,395,713		3,395,713	4,129,875					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/06/2018	12/06/2019		27,335,143	2,695.95	656,043			99,576		99,576	468,941					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		60,928,470	2,695.95	1,249,872			1,971,532		1,971,532	2,166,653					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		55,548,830	2,695.95	1,222,758			1,936,761		1,936,761	2,132,043					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		80,608,905	2,695.95	1,927,476			3,044,173		3,044,173	3,368,050					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		66,589,965	2,695.95	1,692,298			2,678,599		2,678,599	2,969,910					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		129,405,600	2,695.95	3,443,716			5,468,412		5,468,412	6,069,631					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		66,050,775	2,695.95	1,817,265			2,897,779		2,897,779	3,216,769					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		70,094,700	2,695.95	1,970,646			3,131,474		3,131,474	3,484,537					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		12/06/2018	12/06/2019		74,695,026	2,695.95	2,225,912			3,545,231		3,545,231	3,953,531					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/06/2018	12/06/2019		54,188,595	2,695.95	1,761,847			2,826,312		2,826,312	3,158,313					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		12/06/2018	12/06/2019		35,848,207	2,695.95	1,222,424			1,966,009		1,966,009	2,200,746					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/06/2018	12/06/2019		34,047,617	925.61	1,705,786			1,653,444		1,653,444	1,890,574					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/06/2018	12/06/2019		5,829,074	472.21	265,806			420,307		420,307	481,026					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/20/2018	06/20/2020		8,529,105	2,467.42	335,194			565,354		565,354	373,190					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		12/20/2018	12/20/2019		18,688,760	119.24	463,481			1,022,047		1,022,047	883,269					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		12/20/2018	12/20/2019		8,215,004	75.63	254,665			548,017		548,017	538,088					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/20/2018	12/20/2019		69,956,234	2,467.42	1,595,002			3,205,448		3,205,448	2,794,775					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/20/2018	12/20/2019		25,949,499	2,467.42	531,965			1,495,186		1,495,186	1,335,253					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/20/2018	12/20/2019		69,017,826	2,467.42	1,387,258			2,445,106		2,445,106	2,081,435					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		12/20/2018	12/20/2019		49,244,802	2,467.42	1,041,036			1,859,264		1,859,264	1,577,044					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/20/2018	12/20/2019		47,434,546	2,467.42	1,048,304			1,857,072		1,857,072	1,584,323					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		12/20/2018	12/20/2019		67,023,282	2,467.42	1,530,812			2,748,420		2,748,420	2,334,660					002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/20/2018	12/20/2019		107,429,379	2,467.42	2,599,793			4,654,194		4,654,194	3,970,401					002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		75,908,780	2,467.42	1,940,230			3,499,086		3,499,086	2,984,243						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		66,461,410	2,467.42	1,777,843			3,216,764		3,216,764	2,746,633						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		68,312,786	2,467.42	1,952,380			3,557,459		3,557,459	3,040,406						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		51,766,274	2,467.42	1,612,519			2,979,717		2,979,717	2,545,838						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		32,835,286	2,467.42	1,073,713			1,994,545		1,994,545	1,706,149						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2018	12/20/2019		31,356,214	889.61	1,583,489			2,751,844		2,751,844	2,325,479						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/20/2018	12/20/2019		3,668,043	459.52	166,162			376,132		376,132	348,497						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/04/2019	07/06/2020		5,701,738	2,531.94		199,561		317,695		317,695	206,828						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/04/2019	01/06/2020		17,850,957	121.44		437,347		940,808		940,808	795,026						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/04/2019	01/06/2020		5,324,680	74.58		157,078		356,229		356,229	303,870						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		71,391,342	2,531.94		1,613,443		3,304,054		3,304,054	2,766,240						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/04/2019	01/06/2020		28,148,901	2,531.94		664,314		1,155,743		1,155,743	934,305						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		40,883,146	2,531.94		809,486		1,377,212		1,377,212	1,107,383						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		56,203,922	2,531.94		1,197,143		2,043,574		2,043,574	1,644,526						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		70,057,606	2,531.94		1,611,324		2,764,914		2,764,914	2,227,806						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		113,009,996	2,531.94		2,757,444		4,759,710		4,759,710	3,840,562						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		117,898,683	2,531.94		2,994,628		5,173,299		5,173,299	4,175,090						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		106,571,871	2,531.94		2,909,414		5,050,192		5,050,192	4,080,388						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		62,697,322	2,531.94		1,855,841		3,271,453		3,271,453	2,652,839						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		45,500,260	2,531.94		1,469,659		2,594,938		2,594,938	2,105,052						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/04/2019	01/06/2020		32,542,658	899.40		1,610,862		2,523,636		2,523,636	1,986,682						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/04/2019	01/06/2020		4,274,714	461.15		191,935		426,708		426,708	362,730						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/18/2019	07/20/2020		3,846,320	2,670.71		140,006		200,362		200,362	122,581						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/18/2019	01/20/2020		15,085,763	121.02		386,194		806,151		806,151	677,420						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		6,044,932	79.66		184,370		387,764		387,764	326,307						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		58,951,851	2,670.71		1,338,207		2,689,480		2,689,480	2,243,412						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/18/2019	01/20/2020		24,902,795	2,670.71		615,099		1,131,440		1,131,440	926,407						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		46,723,417	2,670.71		976,519		1,479,132		1,479,132	1,153,626						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		56,906,595	2,670.71		1,291,779		1,966,223		1,966,223	1,535,630						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		56,699,993	2,670.71		1,389,150		2,121,980		2,121,980	1,658,930						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		118,151,079	2,670.71		3,001,036		4,614,545		4,614,545	3,614,200						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		70,782,232	2,670.71		1,911,121		2,936,723		2,936,723	2,299,683						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		66,689,913	2,670.71		1,853,979		2,874,469		2,874,469	2,256,476						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		66,218,254	2,670.71		1,979,926		3,092,426		3,092,426	2,432,450						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		77,060,157	2,670.71		2,512,161		3,963,340		3,963,340	3,125,953						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/18/2019	01/20/2020		28,496,978	916.44		1,416,300		1,740,585		1,740,585	1,268,485						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/18/2019	01/20/2020		3,197,137	467.27		143,551		276,526		276,526	228,676						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2019	08/06/2020		8,741,152	2,731.61		313,901		431,121		431,121	239,293						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/06/2019	02/06/2020		24,332,277	123.44		601,007		1,224,041		1,224,041	973,622						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2019	02/06/2020		9,343,250	83.46		294,313		554,160		554,160	431,530						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2019	02/06/2020		79,088,095	2,731.61		1,755,754		3,461,751		3,461,751	2,730,187						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2019	02/06/2020		35,298,998	2,731.61		963,663		1,075,078		1,075,078	673,551						002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		58,719,894	2,731.61		1,209,630		1,748,072		1,748,072	1,244,059						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		150,816,023	2,731.61		3,378,281		4,900,299		4,900,299	3,492,682						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		47,234,429	2,731.61		1,152,520		1,680,110		1,680,110	1,199,893						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		62,177,180	2,731.61		1,573,089		2,306,436		2,306,436	1,650,983						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		50,129,224	2,731.61		1,283,308		1,878,560		1,878,560	1,343,848						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		85,227,489	2,731.61		2,275,450		3,354,904		3,354,904	2,406,800						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		55,774,638	2,731.61		1,544,957		2,279,221		2,279,221	1,635,489						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		52,347,618	2,731.61		1,518,144		2,256,021		2,256,021	1,623,461						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		51,600,386	2,731.61		1,599,614		2,394,293		2,394,293	1,727,788						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		67,991,385	2,731.61		2,182,407		3,278,016		3,278,016	2,368,680						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		44,981,366	2,731.61		1,520,370		2,297,363		2,297,363	1,663,876						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		43,781,042	925.97		2,114,624		2,355,927		2,355,927	1,474,834						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/06/2019	02/06/2020		5,396,404	470.83		240,680		429,647		429,647	329,363						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	08/20/2020		7,047,212	2,784.70		257,928		335,357		335,357	177,735						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/20/2019	02/20/2020		20,720,238	126.48		482,784		932,730		932,730	731,570						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2019	02/20/2020		9,159,129	84.47		288,513		527,445		527,445	407,232						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/20/2019	02/20/2020		61,405,808	2,784.70		1,378,560		2,422,300		2,422,300	1,847,900						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2019	02/20/2020		28,750,550	2,784.70		813,641		1,092,449		1,092,449	753,432						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		39,927,418	2,784.70		830,465		1,129,836		1,129,836	783,809						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,157,418	2,784.70		1,096,231		1,498,641		1,498,641	1,041,878						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,760,668	2,784.70		1,124,516		1,535,073		1,535,073	1,066,525						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		55,982,667	2,784.70		1,349,157		1,847,991		1,847,991	1,285,843						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		47,910,819	2,784.70		1,197,813		1,649,891		1,649,891	1,150,802						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		51,426,419	2,784.70		1,321,718		1,825,595		1,825,595	1,274,879						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		60,875,881	2,784.70		1,637,596		2,267,947		2,267,947	1,585,615						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		46,916,097	2,784.70		1,271,504		1,764,244		1,764,244	1,234,451						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		61,205,005	2,784.70		1,744,256		2,428,745		2,428,745	1,701,972						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,864,119	2,784.70		1,515,782		2,131,488		2,131,488	1,499,912						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		48,595,828	2,784.70		1,540,401		2,174,745		2,174,745	1,532,911						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		49,019,742	2,784.70		1,627,420		2,306,525		2,306,525	1,628,434						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2019	02/20/2020		35,996,183	934.55		1,711,619		1,726,008		1,726,008	1,012,834						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2019	02/20/2020		4,282,114	476.20		189,269		294,954		294,954	216,091						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	09/06/2020		5,820,045	2,771.45		215,994		270,256		270,256	126,260						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		20,315,160	121.61		493,658		1,017,168		1,017,168	770,338						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2019	03/06/2020		10,048,391	84.17		304,466		534,212		534,212	381,979						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2019	03/06/2020		67,497,546	2,771.45		1,579,443		2,676,283		2,676,283	1,886,561						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/06/2019	03/06/2020		28,306,752	2,771.45		784,097		628,014		628,014	235,966						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		29,519,721	2,771.45		625,818		798,096		798,096	485,187						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		125,153,969	2,771.45		2,916,087		3,737,247		3,737,247	2,279,203						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	03/06/2019	03/06/2020		55,064,909	2,771.45		1,332,571		1,721,254		1,721,254	1,054,969						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		84,529,225	2,771.45		2,165,017		2,788,697		2,788,697	1,706,188						002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	03/06/2019	03/06/2020		80,549,857	2,771.45		2,134,571		2,768,088		2,768,088	1,700,802						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		56,260,435	2,771.45		1,547,757		2,010,082		2,010,082	1,236,203						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2019	03/06/2020		59,358,466	2,771.45		1,721,396		2,240,933		2,240,933	1,380,235						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	03/06/2019	03/06/2020		53,718,879	2,771.45		1,665,285		2,188,600		2,188,600	1,355,958						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		60,971,900	2,771.45		1,976,132		2,603,622		2,603,622	1,615,557						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/06/2019	03/06/2020		93,152,287	2,771.45		3,167,201		4,187,672		4,187,672	2,604,071						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/06/2019	03/06/2020		35,835,334	931.49		1,691,428		1,838,754		1,838,754	993,040						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/06/2019	03/06/2020		4,284,413	473.11		189,800		326,559		326,559	231,659						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2019	09/20/2020		7,406,629	2,824.23		270,342		326,633		326,633	146,405						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	03/20/2019	03/20/2020		20,311,696	124.18		499,663		926,937		926,937	677,105						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		9,403,674	84.96		273,647		479,878		479,878	343,055						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		66,912,436	2,824.23		1,512,221		2,217,557		2,217,557	1,461,447						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		31,845,850	2,824.23		882,130		882,404		882,404	441,339						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		35,889,767	2,824.23		746,507		912,364		912,364	539,111						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		94,450,783	2,824.23		2,162,924		2,648,328		2,648,328	1,566,866						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		49,130,164	2,824.23		1,174,227		1,441,028		1,441,028	853,914						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		53,894,736	2,824.23		1,325,886		1,632,565		1,632,565	969,622						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		66,121,777	2,824.23		1,659,699		2,045,053		2,045,053	1,215,204						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		82,578,056	2,824.23		2,155,217		2,658,453		2,658,453	1,580,845						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		62,864,055	2,824.23		1,716,156		2,122,083		2,122,083	1,264,005						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/20/2019	03/20/2020		60,912,139	2,824.23		1,723,814		2,131,522		2,131,522	1,269,615						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2019	03/20/2020		46,691,089	2,824.23		1,417,075		1,761,193		1,761,193	1,052,656						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		55,107,363	2,824.23		1,757,925		2,192,222		2,192,222	1,313,260						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		56,711,520	2,824.23		1,860,138		2,321,769		2,321,769	1,391,701						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		40,964,239	2,824.23		1,413,266		1,770,342		1,770,342	1,063,709						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		38,678,040	949.68		1,833,339		1,518,848		1,518,848	602,179						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/20/2019	03/20/2020		4,301,221	474.87		189,254		315,818		315,818	221,191						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/05/2019	10/06/2020		8,624,425	2,892.74		313,929		350,981		350,981	124,255						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/05/2019	04/06/2020		24,028,643	121.98		588,702		1,185,708		1,185,708	842,298						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/05/2019	04/06/2020		13,533,715	87.95		391,124		575,584		575,584	347,428						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/05/2019	04/06/2020		85,866,296	2,892.74		1,923,405		1,974,435		1,974,435	852,448						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/05/2019	04/06/2020		35,170,730	2,892.74		998,849		527,474		527,474	(55,187)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		29,645,364	2,892.74		619,588		684,406		684,406	322,980						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		162,186,277	2,892.74		3,730,283		4,117,064		4,117,064	1,941,066						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		69,370,221	2,892.74		1,658,852		1,839,241		1,839,241	871,577						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		99,405,558	2,892.74		2,475,191		2,746,383		2,746,383	1,302,522						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		118,354,724	2,892.74		3,100,902		3,432,461		3,432,461	1,623,601						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		59,590,444	2,892.74		1,645,408		1,824,650		1,824,650	864,828						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		69,715,034	2,892.74		1,973,650		2,190,214		2,190,214	1,038,919						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		48,019,484	2,892.74		1,445,929		1,608,681		1,608,681	765,223						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		66,243,746	2,892.74		2,094,072		2,336,696		2,336,696	1,115,154						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		65,375,924	2,892.74		2,138,506		2,387,008		2,387,008	1,139,546						002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		45,088,355	2,892.74		1,553,296		1,733,252		1,733,252	827,163						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/05/2019	04/06/2020		42,850,921	968.90		1,988,283		1,260,624		1,260,624	100,793						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/05/2019	04/06/2020		5,377,138	481.98		235,519		322,944		322,944	185,558						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	10/20/2020		7,843,581	2,905.03		291,881		321,422		321,422	110,619						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/18/2019	04/20/2020		20,992,148	120.37		522,704		1,082,096		1,082,096	777,185						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/18/2019	04/20/2020		11,552,522	85.64		346,576		566,661		566,661	364,492						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/18/2019	04/20/2020		64,007,833	2,905.03		1,408,158		1,393,187		1,393,187	571,762						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/18/2019	04/20/2020		28,567,760	2,905.03		799,897		555,756		555,756	89,150						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		25,854,767	2,905.03		543,293		587,003		587,003	270,082						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		133,882,397	2,905.03		3,081,069		3,342,003		3,342,003	1,544,713						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		51,419,031	2,905.03		1,239,782		1,340,542		1,340,542	617,336						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		77,544,987	2,905.03		1,947,391		2,106,565		2,106,565	970,586						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		54,033,558	2,905.03		1,405,494		1,526,253		1,526,253	706,382						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		66,815,690	2,905.03		1,791,336		1,940,831		1,940,831	895,885						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		52,871,546	2,905.03		1,481,010		1,605,428		1,605,428	741,505						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		47,351,989	2,905.03		1,378,559		1,499,113		1,499,113	694,953						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		54,324,061	2,905.03		1,695,607		1,843,194		1,843,194	854,090						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		51,709,534	2,905.03		1,681,106		1,830,542		1,830,542	849,896						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		48,223,498	2,905.03		1,640,149		1,787,747		1,787,747	830,993						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/18/2019	04/20/2020		34,221,398	972.90		1,574,184		975,990		975,990	57,716						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/18/2019	04/20/2020		4,675,369	480.29		205,717		301,554		301,554	181,553						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	11/06/2020		8,534,591	2,932.47		324,303		343,288		343,288	91,052						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	05/06/2019	05/06/2020		105,444	66.23		2,583		1,844		1,844	122						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		24,269,695	120.81		577,619		1,189,808		1,189,808	804,729						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2019	05/06/2020		11,438,041	87.37		329,382		500,883		500,883	281,295						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		75,668,750	2,932.47		1,732,814		1,440,020		1,440,020	284,810						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2019	05/06/2020		33,594,016	2,932.47		970,867		399,349		399,349	(247,896)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		33,610,551	2,932.47		710,843		731,110		731,110	257,215						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		144,664,755	2,932.47		3,357,745		3,457,667		3,457,667	1,219,171						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		54,844,402	2,932.47		1,329,932		1,368,610		1,368,610	481,989						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		47,422,619	2,932.47		1,176,158		1,208,120		1,208,120	424,015						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		53,664,201	2,932.47		1,358,302		1,394,903		1,394,903	489,368						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2019	05/06/2020		54,633,156	2,932.47		1,453,242		1,489,905		1,489,905	521,077						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	05/06/2019	05/06/2020		93,643,946	2,932.47		2,537,751		2,601,032		2,601,032	909,198						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		48,586,939	2,932.47		1,348,353		1,385,981		1,385,981	487,079						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		71,539,599	2,932.47		2,056,800		2,111,323		2,111,323	740,123						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2019	05/06/2020		56,538,699	2,932.47		1,755,465		1,804,301		1,804,301	633,991						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		66,860,316	2,932.47		2,193,911		2,257,353		2,257,353	794,746						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2019	05/06/2020		55,423,683	2,932.47		1,918,240		1,970,183		1,970,183	691,356						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/06/2019	05/06/2020		38,429,480	981.63		1,779,285		985,450		985,450	(200,740)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/06/2019	05/06/2020		5,415,633	486.54		235,038		291,089		291,089	134,397						002

SCHEDULE DB - PART A - SECTION 1

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	11/20/2020		6,301,763	2,840.23		233,165		279,009		279,009	97,658						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/20/2019	05/20/2020		74,277	64.51		1,879		1,726		1,726	473						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2019	05/20/2020		21,354,549	120.64		501,825		1,070,260		1,070,260	735,710						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2019	05/20/2020		12,618,133	86.68		353,739		579,926		579,926	344,100						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2019	05/20/2020		69,801,003	2,840.23		1,640,324		2,171,081		2,171,081	1,077,532						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2019	05/20/2020		31,870,974	2,840.23		886,013		1,031,218		1,031,218	440,543						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		21,017,702	2,840.23		435,299		525,682		525,682	235,483						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2019	05/20/2020		110,216,466	2,840.23		2,518,446		3,042,539		3,042,539	1,363,575						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		47,715,864	2,840.23		1,126,678		1,363,104		1,363,104	611,985						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		52,526,068	2,840.23		1,266,519		1,534,030		1,534,030	689,684						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		75,266,095	2,840.23		1,867,566		2,269,812		2,269,812	1,024,768						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		66,357,353	2,840.23		1,732,725		2,105,546		2,105,546	950,396						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		84,354,831	2,840.23		2,287,024		2,781,488		2,781,488	1,256,805						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		66,461,382	2,840.23		1,881,692		2,292,818		2,292,818	1,038,357						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		65,893,336	2,840.23		2,023,833		2,470,638		2,470,638	1,121,416						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		57,940,692	2,840.23		1,906,873		2,341,775		2,341,775	1,070,526						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2019	05/20/2020		49,135,979	2,840.23		1,690,801		2,084,201		2,084,201	957,000						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/20/2019	05/20/2020		34,998,274	951.81		1,608,171		1,496,166		1,496,166	424,052						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/20/2019	05/20/2020		5,163,898	484.59		221,015		301,915		301,915	154,572						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	12/06/2020		5,083,446	2,843.49		179,700		221,924		221,924	72,174						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2019	06/06/2020		235,774	64.74		6,059		5,240		5,240	695						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/06/2019	06/06/2020		24,261,047	125.88		536,169		970,569		970,569	568,442						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	06/06/2019	06/06/2020		14,606,756	88.88		406,068		552,813		552,813	248,262						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	06/06/2019	06/06/2020		70,864,877	2,843.49		1,566,114		2,070,132		2,070,132	895,546						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2019	06/06/2020		28,693,666	2,843.49		671,432		631,405		631,405	127,832						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		43,847,573	2,843.49		881,336		1,037,501		1,037,501	376,499						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2019	06/06/2020		132,025,694	2,843.49		2,950,774		3,492,725		3,492,725	1,279,644						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		52,604,565	2,843.49		1,215,712		1,440,037		1,440,037	528,253						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		83,561,051	2,843.49		1,989,902		2,363,851		2,363,851	871,424						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		89,569,935	2,843.49		2,177,727		2,588,136		2,588,136	954,841						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		63,125,478	2,843.49		1,610,481		1,918,978		1,918,978	711,117						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		91,276,029	2,843.49		2,483,711		2,966,407		2,966,407	1,103,623						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2019	06/06/2020		55,721,798	2,843.49		1,560,210		1,860,569		1,860,569	690,411						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		48,339,330	2,843.49		1,426,541		1,713,419		1,713,419	643,514						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2019	06/06/2020		61,850,757	2,843.49		1,966,854		2,370,308		2,370,308	895,167						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/06/2019	06/06/2020		80,470,767	2,843.49		2,672,487		3,242,567		3,242,567	1,238,202						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/06/2019	06/06/2020		41,935,251	952.21		1,857,732		1,834,267		1,834,267	440,968						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2019	06/06/2020		6,089,650	489.18		248,458		313,512		313,512	127,168						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	12/20/2020		5,761,921	2,954.18		215,496		240,443		240,443	60,863						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2019	06/20/2020		391,392	65.65		9,464		7,519		7,519	422						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	06/20/2020		20,969,193	131.11		461,322		676,398		676,398	330,406						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2019	06/20/2020		14,530,516	90.87		412,665		459,507		459,507	150,008						002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2019	06/20/2020		68,719,493	2,954.18		1,484,341		1,327,552		1,327,552	214,296						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2019	06/20/2020		28,554,176	2,954.18		702,433		624,782		624,782	97,958						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		93,942,924	2,954.18		1,936,435		1,997,640		1,997,640	545,314						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		57,578,853	2,954.18		1,244,364		1,284,070		1,284,070	350,798						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		76,396,109	2,954.18		1,742,837		1,801,329		1,801,329	494,201						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		85,375,802	2,954.18		2,067,049		2,141,663		2,141,663	591,376						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		69,127,812	2,954.18		1,756,736		1,819,279		1,819,279	501,727						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		74,149,918	2,954.18		1,988,025		2,059,056		2,059,056	568,038						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		68,536,976	2,954.18		1,912,937		1,984,469		1,984,469	549,766						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		66,764,468	2,954.18		2,003,810		2,087,149		2,087,149	584,291						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/20/2019	06/20/2020		90,988,744	2,954.18		2,930,749		3,065,987		3,065,987	867,925						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2019	06/20/2020		38,140,460	978.34		1,647,668		1,159,497		1,159,497	(76,254)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2019	06/20/2020		5,462,120	495.63		216,846		229,265		229,265	66,631						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	01/06/2021		7,036,482	2,990.41		272,312		280,200		280,200	38,145						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/05/2019	07/06/2020		400,356	66.17		9,128		6,895		6,895	(712)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		21,489,505	132.14		460,087		654,854		654,854	271,448						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		15,480,161	89.75		414,247		530,263		530,263	185,057						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/05/2019	07/06/2020		76,125,898	2,990.41		1,705,220		1,274,410		1,274,410	(146,607)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/05/2019	07/06/2020		27,790,726	2,990.41		755,908		469,429		469,429	(160,494)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		40,977,064	2,990.41		844,127		805,165		805,165	101,726						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	07/06/2020		100,236,251	2,990.41		2,193,170		2,091,238		2,091,238	263,596						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		52,054,952	2,990.41		1,218,757		1,160,403		1,160,403	144,772						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		86,806,022	2,990.41		2,093,050		1,996,080		1,996,080	251,872						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		127,391,466	2,990.41		3,250,132		3,105,418		3,105,418	396,975						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		84,329,562	2,990.41		2,252,452		2,150,802		2,150,802	273,759						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		65,489,979	2,990.41		1,808,374		1,728,341		1,728,341	221,363						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		65,489,979	2,990.41		1,913,056		1,827,641		1,827,641	233,428						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		70,573,676	2,990.41		2,259,091		2,159,850		2,159,850	277,275						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/05/2019	07/06/2020		58,911,077	2,990.41		1,997,662		1,907,483		1,907,483	242,764						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/05/2019	07/06/2020		40,716,764	987.44		1,779,323		1,114,966		1,114,966	(367,803)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/05/2019	07/06/2020		6,309,602	497.01		256,170		259,439		259,439	45,964						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	01/20/2021		5,348,880	2,976.61		204,060		216,407		216,407	35,021						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/19/2019	07/20/2020		710,447	65.51		15,984		12,875		12,875	(445)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/19/2019	07/20/2020		19,138,653	134.47		394,259		485,121		485,121	156,572						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/19/2019	07/20/2020		11,686,749	87.92		293,338		432,100		432,100	187,651						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/19/2019	07/20/2020		68,534,864	2,976.61		1,542,034		1,274,441		1,274,441	(10,588)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/19/2019	07/20/2020		24,506,673	2,976.61		659,230		483,048		483,048	(66,310)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	07/20/2020		29,369,464	2,976.61		600,609		588,260		588,260	87,753						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		58,873,443	2,976.61		1,260,578		1,239,158		1,239,158	188,676						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		55,565,377	2,976.61		1,245,376		1,225,399		1,225,399	187,585						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		72,723,065	2,976.61		1,724,478		1,693,863		1,693,863	256,798						002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		56,832,122	2,976.61		1,404,363		1,379,216		1,379,216	208,914						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		63,401,793	2,976.61		1,604,831		1,584,525		1,584,525	247,166						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		78,880,165	2,976.61		2,036,106		2,009,080		2,009,080	312,325						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		82,154,435	2,976.61		2,202,595		2,170,226		2,170,226	334,730						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		49,411,726	2,976.61		1,413,725		1,396,797		1,396,797	218,693						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		57,746,236	2,976.61		1,808,161		1,786,841		1,786,841	280,040						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		49,411,727	2,976.61		1,665,713		1,644,548		1,644,548	256,454						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/19/2019	07/20/2020		31,400,769	982.60		1,413,035		955,744		955,744	(221,784)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/19/2019	07/20/2020		5,023,428	495.21		202,444		225,825		225,825	57,122						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2019	02/05/2021		7,725,342	2,881.77		264,207		315,303		315,303	65,775						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		490,238	62.53		12,550		12,781		12,781	1,277						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2019	08/06/2020		23,778,406	138.91		475,568		433,256		433,256	(2,681)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		15,721,769	89.02		452,774		562,148		562,148	147,106						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		90,015,227	2,881.77		2,124,366		2,429,012		2,429,012	481,676						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2019	08/06/2020		31,718,269	2,881.77		754,895		1,020,093		1,020,093	328,106						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		21,065,371	2,881.77		408,668		460,445		460,445	85,832						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		137,198,152	2,881.77		2,908,601		3,291,079		3,291,079	624,862						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		102,103,791	2,881.77		2,298,552		2,602,728		2,602,728	495,721						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		52,612,354	2,881.77		1,252,869		1,419,420		1,419,420	270,957						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		43,802,904	2,881.77		1,086,863		1,233,395		1,233,395	237,104						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		66,568,887	2,881.77		1,664,913		1,893,952		1,893,952	367,782						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		131,964,303	2,881.77		3,417,875		3,870,080		3,870,080	737,027						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		81,554,091	2,881.77		2,162,238		2,462,659		2,462,659	480,608						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		55,906,338	2,881.77		1,577,301		1,800,389		1,800,389	354,530						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		44,667,435	2,881.77		1,385,145		1,588,746		1,588,746	319,030						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		76,366,905	2,881.77		2,551,531		2,945,138		2,945,138	606,235						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2019	08/06/2020		34,576,143	950.79		1,512,706		1,686,727		1,686,727	300,079						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2019	08/06/2020		6,411,783	493.23		250,060		316,750		316,750	87,529						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2019	02/19/2021		4,774,902	2,900.51		169,987		197,049		197,049	36,506						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/20/2019	08/20/2020		306,046	62.42		7,348		7,968		7,968	1,232						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		21,296,214	142.21		457,869		319,303		319,303	(100,410)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2019	08/20/2020		13,363,959	91.50		367,509		385,886		385,886	49,003						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		67,213,245	2,900.51		1,599,675		1,754,948		1,754,948	288,579						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		26,936,971	2,900.51		651,875		856,342		856,342	258,790						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		11,674,628	2,900.51		226,488		247,218		247,218	39,604						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		95,967,651	2,900.51		2,063,305		2,260,778		2,260,778	369,416						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		65,203,283	2,900.51		1,480,115		1,631,803		1,631,803	275,031						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		71,317,112	2,900.51		1,697,347		1,867,793		1,867,793	311,892						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		71,937,565	2,900.51		1,820,020		2,008,217		2,008,217	339,865						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		118,357,474	2,900.51		3,077,294		3,405,192		3,405,192	584,339						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		83,530,535	2,900.51		2,297,090		2,544,436		2,544,436	438,770						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		57,071,562	2,900.51		1,717,854		1,911,768		1,911,768	337,069						002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		76,232,198	2,900.51		2,584,272		2,878,817		2,878,817	509,901						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2019	08/20/2020		29,447,534	954.90		1,251,520		1,388,039		1,388,039	240,813						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		4,605,698	496.10		177,320		211,547		211,547	49,004						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	03/06/2021		5,238,769	2,978.71		187,967		198,800		198,800	10,833						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	09/06/2020		470,629	64.53		10,203		9,827		9,827	(377)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/06/2019	09/06/2020		21,770,166	141.92		476,767		365,613		365,613	(111,153)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/06/2019	09/06/2020		16,491,159	93.68		441,941		376,742		376,742	(65,199)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		76,929,774	2,978.71		1,780,924		1,555,686		1,555,686	(225,238)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/06/2019	09/06/2020		31,953,670	2,978.71		750,911		758,889		758,889	7,977						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		16,034,147	2,978.71		311,263		298,988		298,988	(12,275)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		80,229,375	2,978.71		1,732,955		1,659,070		1,659,070	(73,884)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		67,020,975	2,978.71		1,501,969		1,436,241		1,436,241	(65,728)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		56,778,689	2,978.71		1,329,238		1,273,022		1,273,022	(56,216)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		72,978,395	2,978.71		1,744,992		1,672,085		1,672,085	(72,907)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		44,382,779	2,978.71		1,105,642		1,060,132		1,060,132	(45,510)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		52,573,120	2,978.71		1,340,615		1,281,147		1,281,147	(59,468)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		108,722,915	2,978.71		2,860,657		2,727,594		2,727,594	(133,063)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		67,616,717	2,978.71		1,853,549		1,776,354		1,776,354	(77,195)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		75,659,234	2,978.71		2,210,160		2,110,654		2,110,654	(99,506)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/06/2019	09/06/2020		63,705,281	2,978.71		2,064,051		1,977,343		1,977,343	(86,708)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2019	09/06/2020		41,071,059	966.28		1,753,734		1,685,871		1,685,871	(67,863)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/06/2019	09/06/2020		6,137,528	500.01		235,681		248,972		248,972	13,291						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/09/2019	09/06/2020		64,719,445	2,978.71		2,250,083		2,134,446		2,134,446	(115,637)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/20/2019	03/20/2021		7,312,945	2,992.07		266,191		273,745		273,745	7,553						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		214,941	65.56		4,428		3,645		3,645	(783)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2019	09/20/2020		22,430,748	142.95		464,316		346,918		346,918	(117,399)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		12,930,699	93.57		343,957		296,824		296,824	(47,133)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2019	09/20/2020		74,048,995	2,992.07		1,747,556		1,488,157		1,488,157	(259,399)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/20/2019	09/20/2020		28,942,790	2,992.07		680,156		655,476		655,476	(24,679)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2019	09/20/2020		55,273,533	2,992.07		1,166,272		1,084,003		1,084,003	(82,269)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2019	09/20/2020		98,715,708	2,992.07		2,211,232		2,057,947		2,057,947	(153,285)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		70,956,231	2,992.07		1,681,663		1,565,668		1,565,668	(115,995)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2019	09/20/2020		67,025,575	2,992.07		1,675,639		1,559,387		1,559,387	(116,252)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		38,377,678	2,992.07		986,306		920,187		920,187	(66,120)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		86,947,700	2,992.07		2,295,419		2,146,060		2,146,060	(149,360)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		79,099,367	2,992.07		2,222,692		2,080,454		2,080,454	(142,238)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		68,261,590	2,992.07		2,116,109		1,979,154		1,979,154	(136,955)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		73,433,048	2,992.07		2,518,754		2,364,902		2,364,902	(153,851)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/20/2019	09/20/2020		35,334,229	968.64		1,561,773		1,435,286		1,435,286	(126,487)						002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		4,464,028	502.32		174,543		171,269		171,269	(3,275)						002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										150,288,448	431,980,235	0	727,980,982	XX	727,980,982	469,040,339	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0149999999. Total-Purchased Options-Hedging Other										150,288,448	431,980,235	0	727,980,982	XX	727,980,982	469,040,339	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										150,288,448	431,980,235	0	727,980,982	XX	727,980,982	469,040,339	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										150,288,448	431,980,235	0	727,980,982	XX	727,980,982	469,040,339	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	CREDIT SUISSE	09/25/2019	12/26/2023		145,000,000	2.01838%			(666,500)	(224,668)		(224,668)	4,653,130						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	09/25/2019	12/26/2023		59,000,000	2.01838%			(523,541)	(96,282)		(96,282)	1,807,296						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/15/2019	04/15/2020		75,000,000	2.30338%			(846,941)	(217,575)		(217,575)	1,100,825						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH	07/15/2019	04/15/2024		466,000,000	2.30338%			(2,057,942)	7,074,210		7,074,210	17,678,439						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH	07/15/2019	04/15/2024		223,000,000	2.30338%			609,025	15,857,299		15,857,299	11,085,655						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/15/2019	04/15/2024		204,000,000	2.30338%			602,771	10,906,854		10,906,854	7,304,334						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	09/23/2019	06/23/2030		99,000,000	2.15888%			(134,838)	6,105,974		6,105,974	8,283,867						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	09/23/2019	06/23/2030		236,000,000	2.15888%			(1,813,162)	755,433		755,433	19,033,317						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	09/23/2019	06/23/2030		97,000,000	2.15888%			(146,125)	5,404,974		5,404,974	7,452,053						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/03/2019	04/03/2027		43,000,000	2.33188%			(178,897)	1,227,207		1,227,207	2,659,050						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/25/2019	10/25/2025		145,000,000	2.27550%			(397,366)	4,209,344		4,209,344	6,683,963						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/25/2019	04/25/2024		104,000,000	2.27550%			32,930	3,134,642		3,134,642	2,954,704						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	07/25/2019	10/25/2025		81,000,000	2.27550%			334,829	8,003,035		8,003,035	5,211,814						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERRILL LYNCH	08/15/2019	05/15/2024		130,000,000	2.15813%			597,590	6,703,633		6,703,633	3,830,762						0004
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(4,588,167)	68,844,081	XX	68,844,081	99,739,211	0	0	0	0	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	(4,588,167)	68,844,081	XX	68,844,081	99,739,211	0	0	0	0	XXX	XXX
1159999999. Total-Swaps-Interest Rate										0	0	(4,588,167)	68,844,081	XX	68,844,081	99,739,211	0	0	0	0	XXX	XXX
1209999999. Total-Swaps										0	0	(4,588,167)	68,844,081	XX	68,844,081	99,739,211	0	0	0	0	XXX	XXX
1399999999. Total-Hedging Effective										0	0	(4,588,167)	68,844,081	XX	68,844,081	99,739,211	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										150,288,448	431,980,235	0	727,980,982	XX	727,980,982	469,040,339	0	0	0	0	XXX	XXX
1449999999. TOTAL										150,288,448	431,980,235	(4,588,167)	796,825,063	XX	796,825,063	568,779,550	0	0	0	0	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchange Traded Funds.
0004	Increases the bond portfolio duration by .28 years.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	Y	105,370,000	112,362,089		6,992,089	112,362,089		6,992,089		0
BNP PARIBAS NY	Y	Y	24,558,426	29,374,204		4,815,778	29,374,204		4,815,778		0
CHICAGO BOARD OF EXCHANGE	N	N		208,816,927		208,816,927	208,816,927		208,816,927		0
CITIBANK	Y	Y	62,994,500	65,905,196		2,910,696	65,905,196		2,910,696		0
CREDIT SUISSE	Y	Y	17,564,000	19,774,785	(224,668)	1,986,117	19,774,785	(224,668)	1,986,117		0
GOLDMAN SACHS	Y	Y	940,000	928,781		0	928,781		0		0
JP MORGAN CHASE	Y	Y	18,230,000	32,302,949		14,072,949	32,302,949		14,072,949		0
MERRILL LYNCH	Y	Y	62,660,000	95,515,085		32,855,085	95,515,085		32,855,085		0
MORGAN STANLEY	Y	Y	55,986,758	78,289,886	(313,857)	21,989,271	78,289,886	(313,857)	21,989,271		0
ROYAL BANK OF CANADA	Y	Y	25,060,000	27,474,467		2,414,467	27,474,467		2,414,467		0
SCOTIA BANK	Y	Y		208,626		208,626	208,626		208,626		0
SOCIETE GENERALE	Y	Y	12,830,000	14,405,123		1,575,123	14,405,123		1,575,123		0
UBS SECURITIES	Y	Y	20,280,000	24,607,775		4,327,775	24,607,775		4,327,775		0
WELLS FARGO	Y	Y	84,670,000	87,397,695		2,727,695	87,397,695		2,727,695		0
0299999999. Total NAIC 1 Designation			491,143,684	797,363,587	(538,525)	305,692,597	797,363,587	(538,525)	305,692,597	0	0
0999999999. Gross Totals			491,143,684	797,363,587	(538,525)	305,692,597	797,363,587	(538,525)	305,692,597	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				797,363,587	(538,525)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	105,370,000	105,370,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	24,558,426	24,558,426	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	62,994,500	62,994,500	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	17,564,000	17,564,000	XXX		
GOLDMAN SACHS	CASH		BANK OF NEW YORK (141001)	940,000	940,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	18,230,000	18,230,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	62,660,000	62,660,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	36,600,000	36,600,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	19,386,758	19,386,758	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	25,060,000	25,060,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	12,830,000	12,830,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	20,280,000	20,280,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	84,670,000	84,670,000	XXX		
0299999999. Totals				491,143,684	491,143,684	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York Mellon	New York, NY		0.450		3,867	9,647,415	9,905,994	19,850,612	XXX
Bay Bridge Marina	Stevensville, MD					1,163,183	1,253,358	1,309,024	XXX
Charleston Harbor	Charleston, SC					2,188,609	2,549,061	2,860,830	XXX
Community Bank of the Bay	Oakland, CA		2.000	335	170	100,000	100,000	100,000	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		1.640	168,212		37,349,694	8,013,978	16,576,660	XXX
Mountain View Grand	Whitefield, NH					474,393	524,344	535,164	XXX
Raymond James	St. Petersburg, FL		0.650			125,387	190,496	140,827	XXX
Sailfish Marina	Palm Beach Shores, FL					2,374,696	2,028,376	2,119,987	XXX
Skipjack Cove	Georgetown, MD					647,165	584,847	626,690	XXX
PNC Bank	Pittsburgh, PA					(3,700,730)	(23,533,457)	(28,697,810)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					347,670	312,753	286,504	XXX
Huntington Bank	Columbus, OH					37,587	36,250	34,908	XXX
0199999. Total Open Depositories		XXX	XXX	168,547	4,037	50,755,068	1,966,000	15,743,396	XXX
0399999. Total Cash on Deposit		XXX	XXX	168,547	4,037	50,755,068	1,966,000	15,743,396	XXX
0599999. Total Cash		XXX	XXX	168,547	4,037	50,755,068	1,966,000	15,743,396	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	EOS Energy Storage 3.00 06/30/2019		08/05/2019	3.000	10/31/2019	333,333	4,932	
	Amherst Libor .80 09/30/2019		09/03/2019	2.867	10/03/2019	5,900,000	13,156	
	Amherst Libor .75 10/09/2019		09/09/2019	2.800	10/09/2019	46,000,000	100,160	
	Amherst Libor .75 10/11/2019		09/10/2019	2.789	10/11/2019	9,500,000	15,454	
	Amherst Libor .75 10/11/2019		09/16/2019	2.775	10/11/2019	4,900,000	5,665	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						66,633,333	139,366	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						66,633,333	139,366	0
Total Bonds								
7799999. Subtotals - Issuer Obligations						66,633,333	139,366	0
8399999. Subtotals - Bonds						66,633,333	139,366	0
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		08/02/2019	1.670		2		
825252 40 6	INVESCO TREASURY INST		09/25/2019	1.750		622,883,579	1,071,056	551,041
825252 40 6	INVESCO TREASURY INST		09/30/2019	1.750		10,263,570	13,702	54,282
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		08/02/2019	1.710		1		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						633,147,151	1,084,758	605,323
All Other Money Market Mutual Funds								
711991 00 0	TD BANK DEPOSIT SWEEP		09/03/2019			17,241		63
8699999. Total - All Other Money Market Mutual Funds						17,241	0	63
8899999. Total - Cash Equivalents						699,797,725	1,224,124	605,386