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QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 93661	Employer's ID Number..... 31-1021738
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ______ day of 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	2,413,149,554		2,413,149,554	2,442,321,568
2. Stocks:				
2.1 Preferred stocks	5,004,334		5,004,334	1,999,971
2.2 Common stocks	7,588,819		7,588,819	6,388,682
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....239,796), cash equivalents ($.....43,459,957) and short-term investments ($..........0)	43,699,753		43,699,753	15,483,982
6. Contract loans (including $..........0 premium notes)	54,751,212		54,751,212	55,547,371
7. Derivatives	17,721,233		17,721,233	4,108,272
8. Other invested assets	18,880,084		18,880,084	19,036,569
9. Receivables for securities	1,872,201		1,872,201	12,728
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,562,667,190	0	2,562,667,190	2,544,899,143
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	24,700,274		24,700,274	26,499,391
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	295,642	295,642	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,071,745		1,071,745	3,422,399
18.2 Net deferred tax asset	993,094	305,850	687,244	177,985
19. Guaranty funds receivable or on deposit	4,488		4,488	5,743
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,205,412	88,087	1,117,325	944,448
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,590,937,845	689,579	2,590,248,266	2,575,949,109
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	600,984,945		600,984,945	557,079,930
28. Total (Lines 26 and 27)	3,191,922,790	689,579	3,191,233,211	3,133,029,039

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	736,687		736,687	676,813
2502. Receivable for marketing reallowance	222,017		222,017	206,135
2503. Funds held as collateral	40,000		40,000	40,000
2598. Summary of remaining write-ins for Line 25 from overflow page	206,708	88,087	118,621	21,500
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,205,412	88,087	1,117,325	944,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,199,923,185 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	2,199,923,185	2,216,961,356
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	22,561,186	24,728,964
4.	Contract claims:		
	4.1 Life	4,150,864	2,512,858
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)		
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	1,883,948	2,343,631
10.	Commissions to agents due or accrued - life and annuity contracts $.....19,364, accident and health $..........0 and deposit-type contract funds $..........0	19,364	8,564
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,358,187	1,088,909
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,405,584) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,405,584)	(3,532,727)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	582,449	423,529
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee		146,480
18.	Amounts held for agents' account, including $.....603,723 agents' credit balances	603,723	728,700
19.	Remittances and items not allocated	1,263,337	806,296
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	15,635,339	13,967,859
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	741,196	4,459
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	3,060,246	2,010,366
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	973,041	1,075,470
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,250,350,481	2,263,274,714
27.	From Separate Accounts statement	600,984,945	557,079,930
28.	Total liabilities (Lines 26 and 27)	2,851,335,426	2,820,354,644
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	165,847,785	138,624,395
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	337,397,785	310,174,395
38.	Totals of Lines 29, 30 and 37	339,897,785	312,674,395
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,191,233,211	3,133,029,039

DETAILS OF WRITE-INS

2501.	Unclaimed property	932,973	1,035,392
2502.	Liability for funds held as collateral	40,068	40,078
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	973,041	1,075,470
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	124,575,607	148,744,360	195,369,601
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	84,669,232	92,056,298	121,842,360
4. Amortization of Interest Maintenance Reserve (IMR)	574,103	825,086	1,068,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,114,086	6,534,976	8,562,194
8.2 Charges and fees for deposit-type contracts	352,361	383,275	498,585
8.3 Aggregate write-ins for miscellaneous income	2,319,403	2,263,445	3,034,824
9. Totals (Lines 1 to 8.3)	218,604,792	250,807,440	330,375,836
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	13,400,556	10,108,941	12,093,637
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	222,038,307	198,687,804	266,751,155
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,028,807	5,521,385	7,090,273
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(17,038,171)	22,467,401	22,454,116
20. Totals (Lines 10 to 19)	222,429,499	236,785,531	308,389,181
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,682,638	10,910,519	14,525,249
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	7,774,298	9,647,901	12,458,484
24. Insurance taxes, licenses and fees, excluding federal income taxes	371,698	327,145	915,457
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(44,161,260)	(34,355,962)	(45,516,325)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	196,096,873	223,315,134	290,772,046
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	22,507,919	27,492,306	39,603,790
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	22,507,919	27,492,306	39,603,790
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,642,862	4,815,045	3,258,887
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	14,865,057	22,677,261	36,344,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....83,979 (excluding taxes of $.....30,416 transferred to the IMR)	(647,341)	(77,958)	(580,562)
35. Net income (Line 33 plus Line 34)	14,217,716	22,599,303	35,764,341
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	312,674,395	294,698,466	294,698,466
37. Net income (Line 35)	14,217,716	22,599,303	35,764,341
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....214,555	13,944,403	(1,521,061)	(16,858,544)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,029,664	660,388	(132,148)
41. Change in nonadmitted assets	(300,913)	(229,864)	32,676
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(1,667,480)	(1,061,330)	(830,396)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	27,223,390	20,447,436	17,975,929
55. Capital and surplus as of statement date (Lines 36 + 54)	339,897,785	315,145,902	312,674,395

DETAILS OF WRITE-INS

08.301. Marketing reallowance	1,028,189	1,093,610	1,432,021
08.302. Contractual rider fee income	1,080,833	946,487	1,288,897
08.303. Contractual annual maintenance and surrender charge fees	210,170	222,535	312,973
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	211	813	933
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,319,403	2,263,445	3,034,824
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	124,575,607	148,744,360	195,369,601
2.	Net investment income	94,637,741	97,262,539	128,366,055
3.	Miscellaneous income	8,373,615	8,708,322	11,498,232
4.	Total (Lines 1 through 3)	227,586,963	254,715,221	335,233,888
5.	Benefit and loss related payments	233,800,857	209,637,165	280,744,918
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(45,288,403)	(35,012,158)	(46,669,501)
7.	Commissions, expenses paid and aggregate write-ins for deductions	17,555,114	20,053,142	27,650,611
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....114,395 tax on capital gains (losses)	5,406,603	4,084,962	5,965,161
10.	Total (Lines 5 through 9)	211,474,171	198,763,111	267,691,189
11.	Net cash from operations (Line 4 minus Line 10)	16,112,792	55,952,110	67,542,699
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	178,928,403	150,617,658	207,926,903
	12.2 Stocks	464,512	2,552,286	2,552,287
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	179,392,914	153,169,944	210,479,190
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	148,015,708	220,984,489	303,715,583
	13.2 Stocks	3,725,853	2,000,000	5,069,780
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		19,043	19,043
	13.6 Miscellaneous applications	11,069,246	18,457,781	21,995,571
	13.7 Total investments acquired (Lines 13.1 to 13.6)	162,810,807	241,461,312	330,799,977
14.	Net increase or (decrease) in contract loans and premium notes	(796,159)	(1,405,157)	(1,501,105)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	17,378,266	(86,886,211)	(118,819,682)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,844,224)	(6,822,660)	(8,925,351)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	568,937	1,525,340	794,383
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(5,275,287)	(5,297,320)	(8,130,968)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	28,215,771	(36,231,421)	(59,407,951)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	15,483,982	74,891,933	74,891,933
	19.2 End of period (Line 18 plus Line 19.1)	43,699,753	38,660,512	15,483,982

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

20.0001	Exchanges	12,852,255	8,046,997	9,330,402
20.0002	Capitalized interest			14

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance			
3. Ordinary individual annuities	109,361,955	134,366,311	178,462,078
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	15,213,652	14,378,049	16,907,523
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	124,575,607	148,744,360	195,369,601
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	124,575,607	148,744,360	195,369,601
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	124,575,607	148,744,360	195,369,601

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Annuity Investors Life Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

Net Income	September 30, 2019	December 31, 2018
(1) State basis	$ 14,217,716	$ 35,764,341
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 14,217,716	$ 35,764,341
Surplus		
(5) Statutory surplus state basis	$ 339,897,785	$ 312,674,395
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 339,897,785	$ 312,674,395

B & C – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

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

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$201,542
2. 12 months or longer	624,206

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

1. Less than 12 months	$41,993,106
2. 12 months or longer	67,262,401

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2019. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. Structured Notes – Not applicable.

P. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 63,415	$ 64,416	$ 63,776	$ 64,416
(2) LB&SS - AC	3	3	10	10	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	4	4	$ 63,425	$ 64,426	$ 63,781	$ 64,421

AC - Amortized Cost FV - Fair Value

Q. Short Sales – Not applicable

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	24	0
(2) Aggregate amount of investment income	$ 642,400	$ -

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	-	-	-	-
Commerical mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-
Non-affiliated common stock	7,588,543	276	-	-	7,588,819
Equity index call options	-	17,721,233	-	-	17,721,233
Variable annuity assets (separate accounts) (a)	-	600,984,945	-	-	600,984,945
Total assets accounted for at fair value/NAV	$ 7,588,543	$ 618,706,454	$ -	$ -	$ 626,294,997

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

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

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

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no level 3 transfers during the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2019.

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

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 2,956,661	$ 2,723,614	$ 177,570	$ 2,779,091	$ -	$ -	$ -
States, municipalities and political subdivisions	381,825,164	355,286,584	-	381,215,770	609,394	-	-
Foreign government	-	-	-	-	-	-	-
Residential mortgage-backed securities	112,909,045	93,662,004	-	109,355,564	3,553,481	-	-
Commercial mortgage-backed securities	72,842,847	69,638,704	-	72,449,765	393,082	-	-
Asset-backed securities	206,888,476	201,041,144	-	206,275,107	613,369	-	-
Collateralized loan obligations	189,874,557	189,604,751	-	187,881,867	1,992,690	-	-
All other bonds	1,581,175,751	1,501,192,753	-	1,574,029,813	7,145,938	-	-
Total bonds	$ 2,548,472,501	$ 2,413,149,554	$ 177,570	$ 2,533,986,977	$ 14,307,954	$ -	$ -
Non-affiliated preferred stock	5,270,000	5,004,334	2,170,000	-	3,100,000	-	-
Non-affiliated common stock	7,588,819	7,588,819	7,588,543	276	-	-	-
Other investments	21,550,774	18,880,084	-	21,550,774	-	-	-
Equity index call options	17,721,233	17,721,233	-	17,721,233	-	-	-
Variable annuity assets (separate accounts)	600,984,945	600,984,945	-	600,984,945	-	-	-
Cash and cash equivalents	43,699,753	43,699,753	43,699,753	-	-	-	-
Policy loans	54,751,212	54,751,212	-	-	54,751,212	-	-
Total financial assets/NAV	$ 3,300,039,237	$ 3,161,779,934	$ 53,635,866	$ 3,174,244,205	$ 72,159,166	$ -	$ -

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

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

Note 21 – Other Items

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

The table below shows the impact of certain non-recurring items on net income and surplus in the reporting period, primarily due to the impact of volatility in the stock market on FIA results.

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 21,362,550	$ (1,161,255)	$ 20,201,295
Change in net deferred income tax	(1,029,664)	1,029,664	-
FIA mark-to-market	(6,115,170)	13,137,265	7,022,095
As reported	$ 14,217,716	$ 13,005,674	$ 27,223,390

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$
	1.12 Residential mortgages	$
	1.13 Commercial mortgages	$
	1.14 Total mortgages in good standing	$0
1.2	Long-term mortgages in good standing with restructured terms	
	1.21 Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
	1.31 Farm mortgages	$
	1.32 Residential mortgages	$
	1.33 Commercial mortgages	$
	1.34 Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
	1.41 Farm mortgages	$
	1.42 Residential mortgages	$
	1.43 Commercial mortgages	$
	1.44 Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
	1.61 Farm mortgages	$
	1.62 Residential mortgages	$
	1.63 Commercial mortgages	$
	1.64 Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
	2.1 A&H loss percent	
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 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		489,037			489,037	
2. Alaska AK	L		34,055			34,055	
3. Arizona AZ	L		1,348,664			1,348,664	
4. Arkansas AR	L		128,601			128,601	
5. California CA	L		18,364,230			18,364,230	
6. Colorado CO	L		496,972			496,972	
7. Connecticut CT	L		2,076,337			2,076,337	
8. Delaware DE	L		92,504			92,504	
9. District of Columbia DC	L		110,411			110,411	
10. Florida FL	L		17,418,680			17,418,680	
11. Georgia GA	L		482,636			482,636	
12. Hawaii HI	L		917,267			917,267	
13. Idaho ID	L		310,284			310,284	
14. Illinois IL	L		4,316,617			4,316,617	
15. Indiana IN	L		1,462,066			1,462,066	
16. Iowa IA	L		442,327			442,327	
17. Kansas KS	L		267,970			267,970	
18. Kentucky KY	L		1,027,053			1,027,053	
19. Louisiana LA	L		245,836			245,836	
20. Maine ME	L		1,846,928			1,846,928	
21. Maryland MD	L		2,134,184			2,134,184	
22. Massachusetts MA	L		3,909,632			3,909,632	
23. Michigan MI	L		6,246,801			6,246,801	
24. Minnesota MN	L		1,032,671			1,032,671	
25. Mississippi MS	L		142,797			142,797	
26. Missouri MO	L		361,710			361,710	
27. Montana MT	L		271,214			271,214	
28. Nebraska NE	L		61,213			61,213	
29. Nevada NV	L		1,810,244			1,810,244	
30. New Hampshire NH	L		204,456			204,456	
31. New Jersey NJ	L		4,741,755			4,741,755	
32. New Mexico NM	L		204,675			204,675	
33. New York NY	N		34,332			34,332	
34. North Carolina NC	L		13,320,372			13,320,372	
35. North Dakota ND	L		87,098			87,098	
36. Ohio OH	L		10,964,403			10,964,403	
37. Oklahoma OK	L		77,290			77,290	
38. Oregon OR	L		126,197			126,197	
39. Pennsylvania PA	L		2,824,941			2,824,941	
40. Rhode Island RI	L		2,033,793			2,033,793	
41. South Carolina SC	L		571,639			571,639	
42. South Dakota SD	L		29,231			29,231	
43. Tennessee TN	L		2,749,435			2,749,435	
44. Texas TX	L		13,033,880			13,033,880	
45. Utah UT	L		1,222,310			1,222,310	
46. Vermont VT	N		32,747			32,747	
47. Virginia VA	L		614,166			614,166	
48. Washington WA	L		3,562,120			3,562,120	
49. West Virginia WV	L		41,297			41,297	
50. Wisconsin WI	L		223,921			223,921	
51. Wyoming WY	L		24,758			24,758	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. US Virgin Islands VI	N		50			50	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	1,800	0	0	1,800	0
59. Subtotal	XXX	0	124,575,607	0	0	124,575,607	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	124,575,607	0	0	124,575,607	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	0	124,575,607	0	0	124,575,607	0
98. Less Reinsurance Ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	124,575,607	0	0	124,575,607	0

DETAILS OF WRITE-INS

58001. Other Alien	XXX		1,800			1,800	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	0	1,800	0	0	1,800	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 49

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 8

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

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Enterprises, Inc.	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	
			98-0431601				Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	
							Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	5.
							Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	23.350		N	5.
							GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	5.
			06-1356481				Great American Financial Resources, Inc.	DE	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1.
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1017531				Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			47-0717079				Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	N	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			81-3737639				Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	
			84-2654660				Skipjack Holding Company, LLC	MD	NIA	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.
5	The entity is owned by more than one company within the AFG Group. American Financial Group, Inc. effectively owns 77% of GAI Holding Bermuda Ltd. ; the senior management of Neon Capital Limited, through their ownership of Neon Employee Ownershp LLC,
	owns the remaining 23% of GAI Holding Bermuda Ltd. through their ownership of GAI Australia Pty Ltd.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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* 9 3 6 6 1 2 0 1 9 4 4 9 0 0 0 0 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. Other assets	109,590	88,087	21,503	21,500
2505. Amounts Retained by Company as Agent	97,118		97,118	
2597. Summary of remaining write-ins for Line 25	206,708	88,087	118,621	21,500

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	211	813	933
08.397. Summary of remaining write-ins for Line 8.3	211	813	933

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,036,569	19,218,687
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		19,043
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	156,485	201,160
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,880,084	19,036,569
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,880,084	19,036,569

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,450,710,221	2,350,981,691
2. Cost of bonds and stocks acquired	155,772,006	318,096,514
3. Accrual of discount	3,441,288	5,356,675
4. Unrealized valuation increase (decrease)	1,021,692	(928,874)
5. Total gain (loss) on disposals	(242,131)	(674,034)
6. Deduct consideration for bonds and stocks disposed of	184,065,763	221,137,756
7. Deduct amortization of premium	1,360,612	1,894,872
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	176,394	417,287
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	642,400	1,328,164
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,425,742,707	2,450,710,221
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,425,742,707	2,450,710,221

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,551,697,684	29,789,661	48,829,695	(10,312,792)	1,551,870,158	1,551,697,684	1,522,344,858	1,549,093,700
2. NAIC 2 (a)	828,473,305	25,986,187	13,281,503	10,146,958	831,460,334	828,473,305	851,324,947	852,649,426
3. NAIC 3 (a)	38,507,120		5,873,241	2,007,507	35,290,266	38,507,120	34,641,386	34,402,849
4. NAIC 4 (a)	4,892,082	1,000,000	105,737	(1,035,337)	4,621,753	4,892,082	4,751,008	5,516,167
5. NAIC 5 (a)	63,650		3,055	26,760	658,994	63,650	87,355	659,426
6. NAIC 6 (a)	512,500		595,000	82,500		512,500	0	
7. Total Bonds	2,424,146,341	56,775,848	68,688,231	915,596	2,423,901,505	2,424,146,341	2,413,149,554	2,442,321,568
PREFERRED STOCK								
8. NAIC 1	3,026,472			(22,315)	3,051,769	3,026,472	3,004,157	
9. NAIC 2	2,000,177				1,999,971	2,000,177	2,000,177	1,999,971
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	5,026,649	0	0	(22,315)	5,051,740	5,026,649	5,004,334	1,999,971
15. Total Bonds and Preferred Stock	2,429,172,990	56,775,848	68,688,231	893,281	2,428,953,245	2,429,172,990	2,418,153,889	2,444,321,539

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	4,108,272
2.	Cost paid/(consideration received) on additions	10,569,284
3.	Unrealized valuation increase/(decrease)	3,043,677
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)	17,721,233
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	17,721,233

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	17,721,233	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		17,721,233
4.	Part D, Section 1, Column 5	17,721,233	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	17,721,233	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		17,721,233
10.	Part D, Section 1, Column 8	17,721,233	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,667,206	77,826,034
2. Cost of cash equivalents acquired	222,367,584	280,368,824
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	197,574,833	339,527,652
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,459,957	18,667,206
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	43,459,957	18,667,206

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Political Subdivisions of States									
73723R J5 3	PORTSMOUTH VA		09/01/2019	CitiGroup		990,000	990,000		1Z
73723R J6 1	PORTSMOUTH VA		09/01/2019	CitiGroup		10,000	10,000	32	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,000,000	1,000,000	32	XXX
Bonds - Industrial and Miscellaneous									
00217L AA 0	AREIT 19CRE3 A - CMBS		08/09/2019	MORGAN STANLEY CO		1,000,000	1,000,000		1FE
00217L AC 6	AREIT 19CRE3 AS - CMBS		08/09/2019	MORGAN STANLEY CO		1,000,000	1,000,000		1FE
015271 AR 0	ALEXANDRIA REAL ESTATE EQUITIES INC		07/08/2019	GOLDMAN		998,590	1,000,000		2FE
032095 AJ 0	AMPHENOL CORP		09/04/2019	JP Morgan		1,998,400	2,000,000		2FE
038370 AA 0	AQFIT 19A A - ABS		09/16/2019	KEYBANK CAPITAL MARKETS INC		999,845	1,000,000		1FE
05492K AC 3	BDS 19FL4 AS - CDO	C	07/17/2019	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		1FE
05492K AE 9	BDS 19FL4 B - CDO	C	07/17/2019	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		1FE
05600L AC 0	BMW FINANCE NV	C	08/07/2019	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000		1FE
09256B AL 1	BLACKSTONE HOLDINGS FINANCE CO LLC		09/03/2019	MORGAN STANLEY CO		1,974,680	2,000,000		1FE
097023 CP 8	BOEING CO		08/07/2019	VARIOUS		2,032,290	2,000,000	813	1FE
125523 AH 3	CIGNA CORP		09/01/2019	MORGAN STANLEY CO		1,997,771	2,000,000	32,326	2FE
12563D AA 3	CK HUTCHISON INTERNATIONAL (19) (II) LTD	C	09/03/2019	HSBC SECURITIES		1,988,920	2,000,000		1FE
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS	C	07/01/2019	Direct			5		1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	07/01/2019	Direct			1		1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS		09/01/2019	Direct			893		1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS	C	07/01/2019	Direct			69		1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	09/01/2019	Direct			8		1FM
126650 DG 2	CVS HEALTH CORP		08/08/2019	BARCLAYS CAPITAL INC FIXED INC		990,970	1,000,000		2FE
14314D AA 1	CARLYLE FINANCE SUBSIDIARY LLC		09/05/2019	GOLDMAN		1,996,820	2,000,000		2FE
233851 DW 1	DAIMLER FINANCE NORTH AMERICA LLC	C	08/12/2019	Bank of America Merrill Lynch		1,992,320	2,000,000		1FE
26884A BM 4	ERP OPERATING LP		08/20/2019	CITIGROUP		994,980	1,000,000		1FE
345397 ZU 0	FORD MOTOR CREDIT COMPANY LLC		07/29/2019	CITIGROUP		999,480	1,000,000		2FE
34964C AE 6	FORTUNE BRANDS HOME & SECURITY INC		09/09/2019	Bank of America Merrill Lynch		998,300	1,000,000		2FE
37959G AA 5	GLOBAL ATLANTIC (FIN) CO		09/30/2019	GOLDMAN		1,996,600	2,000,000		2FE
431282 AS 1	HIGHWOODS REALTY LP		09/04/2019	WELLS FARGO SECURITIES LLC		997,450	1,000,000		2FE
44107T AY 2	HOST HOTELS & RESORTS LP		09/12/2019	WELLS FARGO SECURITIES LLC		992,180	1,000,000		2FE
46651G AC 3	JPMMT 197 A3 - CMO/RMBS		09/13/2019	JP Morgan		759,375	750,000	1,896	1FE
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		07/01/2019	Direct			33		1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2019	Direct			240		1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2019	Direct			35		1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Direct			234		1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Direct			212		1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Direct			158		1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Direct			93		1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Direct			290		1FM
502431 AA 7	HARRIS CORP		09/01/2019	Bank of America Merrill Lynch		1,032,677	1,000,000	18,975	2FE
534187 BJ 7	LINCOLN NATIONAL CORP		08/12/2019	WELLS FARGO SECURITIES LLC		1,997,920	2,000,000		2FE
570535 AU 8	MARKEL CORP		09/17/2019	CITIGROUP		999,240	1,000,000	186	2FE
59980Y AJ 4	MCMLT 184 M3 - CMO/RMBS		09/25/2019	PERFORMANCE TRUST CAPITAL PARTNERS		1,011,318	998,833	2,525	2FE
632525 AS 0	NATIONAL AUSTRALIA BANK LTD	C	07/29/2019	Citigroup (SSB)		1,000,000	1,000,000		4Z

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
67575N BL 6	OMART 19T1 AT1 - ABS		08/09/2019	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000		1FE
67575N BR 3	OMART 19T2 AT2 - ABS		08/09/2019	BARCLAYS CAPITAL INC FIXED INC		999,998	1,000,000		1FE
69832A AC 0	PANASONIC CORP	C	07/10/2019	GOLDMAN		1,000,000	1,000,000		1FE
709599 BH 6	PENSKE TRUCK LEASING CO LP		09/10/2019	WELLS FARGO SECURITIES LLC		995,540	1,000,000		2FE
714046 AG 4	PERKINELMER INC		09/10/2019	JP Morgan		996,700	1,000,000		2FE
72346Q AC 8	PINNACLE FINANCIAL PARTNERS INC		09/06/2019	SANDLER O'NEILL & PARTNERS, LP		3,000,000	3,000,000		2PL
74256L BG 3	PRINCIPAL LIFE GLOBAL FUNDING II		09/09/2019	GOLDMAN		993,250	1,000,000		1FE
776743 AG 1	ROPER TECHNOLOGIES INC		08/20/2019	Bank of America Merrill Lynch		997,830	1,000,000		2FE
817743 AA 5	SRVM 191 A2 - ABS		09/17/2019	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		2FE
824348 BJ 4	SHERWIN-WILLIAMS CO		08/12/2019	CITIGROUP		1,993,340	2,000,000		2FE
87236Y AJ 7	TD AMERITRADE HOLDING CORP		08/13/2019	JP Morgan		998,880	1,000,000		1FE
89656F AA 4	TRL 121 A1 - ABS		08/07/2019	CREDIT SUISSE SECURITIES (USA)		1,055,123	1,057,271	1,597	1FE
92212K AA 4	VANTGE 191 A2 - ABS		07/30/2019	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000		1FE
92277G AU 1	VENTAS REALTY LP		08/12/2019	JP Morgan		995,060	1,000,000		2FE
3899999. Total - Bonds - Industrial and Miscellaneous						55,775,848	55,808,374	58,318	XXX
8399997. Total - Bonds - Part 3						56,775,848	56,808,374	58,350	XXX
8399999. Total - Bonds						56,775,848	56,808,374	58,350	XXX
Common Stocks - Industrial and Miscellaneous									
811054 40 2	EW SCRIPPS CL A ORD		09/03/2019	VARIOUS	55,400.000	659,603	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						659,603	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						659,603	XXX	0	XXX
9799999. Total - Common Stocks						659,603	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						659,603	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						57,435,451	XXX	58,350	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
31383S RS 1	FN 511797 - RMBS		09/01/2019.	Paydown		906	906	906	888		18		18		906			0	36	05/01/2031.	1
31406J 2L 6	FN 811779 - RMBS		09/01/2019.	Paydown		185	185	188	132		52		52		185			0	7	01/01/2035.	1
690353 RX 7	OVERSEAS PRIVATE INVESTMENT CORP		09/01/2019.	Paydown		54,529	54,529	54,529	54,529		0		0		54,529			0	2,421	02/27/2027.	1
690353 XM 4	OVERSEAS PRIVATE INVESTMENT CORP		09/15/2019.	Paydown		28,571	28,571	28,571	28,571		(0)		(0)		28,571			0	769	12/15/2030.	1
0599999.	Total - Bonds - U.S. Government					84,191	84,191	84,194	84,121	0	70	0	70	0	84,191	0	0	0	3,233	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GR 6	ILLINOIS ST		08/01/2019.	Paydown		400,000	400,000	399,884	399,961		39		39		400,000			0	24,800	07/01/2021.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					400,000	400,000	399,884	399,961	0	39	0	39	0	400,000	0	0	0	24,800	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
73723R SR 5	PORTSMOUTH VA		09/01/2019.	Unknown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	39,422	02/01/2030.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,422	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
00164T AA 6	AMCEST 07A A28 - ABS		08/01/2019.	Paydown		62,806	62,806	65,733	64,259		(1,453)		(1,453)		62,806			0	3,605	01/15/2028.	1FE
100873 AG 3	BOSTON MASS HSG AUTH LEASE REV		07/01/2019.	Direct		230,000	230,000	230,000	230,000				0		230,000			0	13,340	01/01/2022.	1FE
130333 CA 3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		17,546	17,546	17,546	17,546		(0)		(0)		17,546			0	341	02/01/2042.	1FE
130333 CB 1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R		09/01/2019.	Paydown		10,070	10,070	10,045	10,049		21		21		10,070			0	178	02/01/2042.	1FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS		09/01/2019.	Paydown		97,220	97,220	100,115	99,963		(2,744)		(2,744)		97,220			0	2,508	03/01/2048.	1FE
34074M JB 8	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		38,334	38,334	38,334	38,334		(0)		(0)		38,334			0	670	07/01/2041.	1FE
34074M JC 6	FLORIDA HSG FIN CORP REV - MBS		09/01/2019.	Paydown		36,522	36,522	36,522	36,522		(0)		(0)		36,522			0	649	07/01/2041.	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
34160W TZ 7	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	150,650	07/01/2021.	1FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV		09/03/2019.	Call @ 100.00		40,000	40,000	40,000	40,000				0		40,000			0	784	02/01/2042.	1FE
49130T PS 9	KENTUCKY HSG CORP HSG REV		09/03/2019.	Call @ 100.00		30,000	30,000	30,000	30,000				0		30,000			0	624	11/01/2041.	1FE
49130T PT 7	KENTUCKY HSG CORP HSG REV		09/03/2019.	Call @ 100.00		30,000	30,000	30,000	30,000				0		30,000			0	600	11/01/2041.	1FE
57429L AL 0	MARYLAND ST TRANSN AUTH LTD OBLIG REV		08/01/2019.	Direct		100,000	100,000	107,893	102,129		(279)		(279)		100,000			0	6,480	07/01/2022.	1FE
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS		09/15/2019.	Paydown		2,346	2,345	2,354	2,352		(6)		(6)		2,346			0	66	01/15/2046.	1FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2019.	Paydown		41,283	41,283	41,283	41,283		(0)		(0)		41,283			0	945	03/01/2048.	1FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2019.	Paydown		47,312	47,312	47,312	47,312		0		0		47,312			0	1,020	01/01/2049.	1FE
63252F AA 7	NATIONAL ARCHIVES FACULTY TRUST		09/01/2019.	Maturity @ 100.00		138,168	138,168	147,289	138,658		(491)		(491)		138,168			0	6,341	09/01/2019.	1FE
647200 4S 0	NEW MEXICO MTG FIN AUTH		09/01/2019.	Call @ 100.00		10,000	10,000	10,000	10,000				0		10,000			0	174	09/01/2040.	1FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/15/2019.	Paydown		1,908	1,908	1,908	1,908		0		0		1,908			0	39	06/15/2036.	1FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/03/2019.	Direct		55,000	55,000	55,000	55,000				0		55,000			0	2,212	01/01/2030.	1FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/03/2019.	Call @ 100.00		45,000	45,000	45,000	45,000				0		45,000		(0)	(0)	805	11/01/2041.	1FE
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP		08/05/2019.	Direct		595,000	595,000	595,000	595,000				0		595,000			0	13,507	10/01/2027.	1FE
796253 Z4 7	SAN ANTONIO TEX ELEC & GAS REV		09/26/2019.	Call @ 113.93		2,278,680	2,000,000	2,000,000	2,000,000				0		2,000,000		278,680	278,680	88,118	02/01/2027.	1FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		09/03/2019.	Direct		15,000	15,000	15,000	15,000				0		15,000			0	435	07/01/2041.	1FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/03/2019.	Call @ 100.00		15,000	15,000	15,000	15,031		(3)		(3)		15,028		(28)	(28)	329	09/01/2039.	1FE
91528N AA 9	UNM SANDOVAL REGL MED CTR INC COLO REV		08/01/2019.	Direct		45,000	45,000	45,000	45,000				0		45,000			0	2,025	07/20/2036.	1FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019.	Paydown		54,393	54,393	54,393	54,393		0		0		54,393			0	1,569	12/25/2043.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019.	Paydown		41,825	41,825	41,825	41,825				0		41,825			0	969	10/25/2037.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		09/01/2019	Paydown		51,838	51,838	51,838	51,838				0		51,838			0	1,091	06/25/2041	1FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		09/01/2019	Paydown		38,023	38,023	38,023	38,022		1		1		38,023			0	795	08/25/2042	1FE
93976A AF 9	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/01/2019	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	50,210	07/01/2019	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					9,668,274	9,389,593	9,412,415	9,396,426	0	(4,953)	0	(4,953)	0	9,389,623	0	278,652	278,652	456,800	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366 AA 2	AASET 171 A - ABS		09/16/2019	Paydown		617,230	617,230	619,159	618,727		(1,498)		(1,498)		617,230			0	15,482	05/16/2042	1FE
00192J AA 4	APS 161 1A - CMO/RMBS		09/01/2019	Paydown		57,675	57,675	51,403	53,940		3,734		3,734		57,675			0	1,008	07/01/2057	1FE
00214M AA 1	ARLFR 1406 A1 - ABS		09/15/2019	Paydown		42,077	42,077	40,830	41,196		881		881		42,077			0	816	06/15/2044	1FE
004375 FG 1	ACCR 061 A4 - RMBS		09/25/2019	Paydown		72,663	72,663	63,466	67,054		5,609		5,609		72,663			0	1,227	04/25/2036	1FM
00452P AD 9	ACIS 156 A2 - CDO		08/01/2019	Paydown		238,509	238,509	238,509	238,509				0		238,509			0	6,023	05/03/2027	1FE
006346 AS 9	ADMSO 181 A - ABS		09/15/2019	Paydown		3,579	3,579	3,598	3,598		(19)		(19)		3,579			0	115	11/16/2048	1FE
007036 GS 9	ARMT 052A 2A1 - CMO/RMBS	C	09/01/2019	Paydown		32,381	32,381	30,297	30,251		2,130		2,130		32,381			0	1,024	06/25/2035	1FM
02315Q AA 6	AMBAC LSNI LLC		09/30/2019	Paydown		226	229	229	229		(3)		(3)		226			0	14	02/12/2023	5GI
02377B AB 2	AMERICAN AIRLINES INC - ABS		09/22/2019	Paydown		47,374	47,374	47,374	47,374		0		0		47,374			0	1,682	03/22/2029	1FE
02377U AB 0	AMERICAN AIRLINES INC - ABS		08/01/2019	Paydown		14,002	14,002	14,002	14,002				0		14,002			0	693	07/15/2024	2FE
02660L AA 8	AHMA 064 A11 - RMBS		09/25/2019	Paydown		7,587	7,587	5,037	4,571		141		141		7,587			0	135	10/25/2046	1FM
02665U AA 3	AH4R 14SFR2 A - ABS		09/01/2019	VARIOUS		4,341	4,321	4,320	4,318		3		3		4,321			0	109	10/17/2036	1FE
02665X AA 7	AH4R 14SFR3 A - ABS		09/01/2019	Paydown		14,859	14,859	14,989	14,943		(84)		(84)		14,859			0	364	12/18/2036	1FE
02666A AA 6	AH4R 15SFR1 A - ABS		09/01/2019	Paydown		12,126	12,126	12,125	12,116		10		10		12,126			0	280	04/17/2052	1FE
02666B AA 4	AH4R 15SFR2 A - ABS		09/01/2019	Paydown		2,276	2,276	2,276	2,275		1		1		2,276			0	57	10/17/2052	1FE
04010L AV 5	ARES CAPITAL CORP		07/03/2019	Bank of America Merrill Lynch		1,015,140	1,000,000	996,210	996,731		290		290		997,020		18,120	18,120	36,243	03/01/2025	2FE
05352P AA 5	AVNT 18A A - ABS		09/16/2019	Paydown		126,448	126,448	126,444	126,439		9		9		126,448			0	1,956	06/15/2021	1FE
05532E BB 0	BCAP 09R10P 151 - CMO/RMBS	C	09/01/2019	Paydown		22,418	22,418	22,081	22,306		112		112		22,418			0	839	03/26/2036	1FM
05533D AG 1	BCAP 10RR7 1A7 - CMO/RMBS	C	09/01/2019	Paydown		86,209	86,209	71,715	77,911		8,298		8,298		86,209			0	3,089	04/26/2035	1FM
05533G CN 7	BCAP 10RR9B 6A1 - CMO/RMBS	C	09/01/2019	Paydown		119,942	119,942	113,645	118,017		1,924		1,924		119,942			0	4,828	10/26/2035	1FM
05533N AJ 3	BCAP 10R12A 1A9 - CMO/RMBS	C	09/01/2019	Paydown		24,631	31,612	27,696	28,514		287		287		24,631			0	801	06/26/2037	1FM
05539B AD 6	BCAP 12RR3 1A4 - CMO/RMBS	C	09/01/2019	Paydown		57,548	57,548	52,585	56,898		650		650		57,548			0	1,798	12/29/2037	1FM
05540X BK 8	BCAP 12RR4B 5A5 - CMO/RMBS	C	09/01/2019	Paydown		48,018	48,018	44,657	50,530		(2,512)		(2,512)		48,018			0	1,285	05/27/2036	1FM
05541D AU 0	BCAP 12RR8B 4A3 - CMO/RMBS		09/19/2019	Paydown		74,697	74,697	61,719	68,204		6,494		6,494		74,697			0	1,110	11/26/2036	1FM
058931 AD 8	BAFC 063 2A1 - CMO/RMBS		09/01/2019	Paydown		41,947	43,402	35,397	33,454		1,456		1,456		41,947			0	1,542	03/25/2036	1FM
05949A H8 6	BOAMS 05A 2A1 - CMO/RMBS		09/01/2019	Paydown		19,454	19,454	18,810	18,868		587		587		19,454			0	560	02/25/2035	1FM
05949A H9 4	BOAMS 05A 2A2 - CMO/RMBS		09/01/2019	Paydown		17,023	17,023	16,576	16,610		413		413		17,023			0	490	02/25/2035	1FM
05949C GW 0	BOAMS 058 A9 - CMO/RMBS		09/01/2019	Paydown		10,081	10,891	8,435	9,305		53		53		10,081			0	442	09/25/2035	2FM
05949C HM 1	BOAMS 05I 1A1 - CMO/RMBS		09/01/2019	Paydown		842	4,889	4,308	4,398		74		74		842			0	150	10/25/2035	1FM
05949C KS 4	BOAMS 05J 2A3 - CMO/RMBS		09/01/2019	Paydown		1,985	1,990	1,945	2,004		(9)		(9)		1,985			0	56	11/25/2035	2FM
05951F AB 0	BAFC 071A T1B - RMBS		09/01/2019	Paydown		4,188	6,684	5,836	4,852		80		80		4,188			0	218	01/25/2037	1FM
05951U AC 5	BAFC 068T2 A2 - RMBS		09/01/2019	Paydown		198	257	197	192		2		2		198			0	9	10/25/2036	1FM
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS		09/01/2019	Paydown		22,135	28,767	26,531	26,374		165		165		22,135			0	875	05/20/2036	1FM
05953Y AH 4	BAFC 074B A1B - RMBS		09/01/2019	Paydown		2,472	4,029	1,328	3,194		55		55		2,472			0	136	05/26/2037	1FM
05990H AH 6	BAFC 10R2A 1A3 - CMO/RMBS		09/01/2019	Paydown		96,438	101,029	63,924	78,715		3,295		3,295		96,438			0	4,015	08/26/2037	1FM
05990H AQ 6	BAFC 10R2C 3A4 - CMO/RMBS		09/01/2019	Paydown		5,072	5,072	4,931	4,921		151		151		5,072			0	151	07/26/2035	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 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)
07384M S7 8	BSARM 045 2A - CMO/RMBS		09/01/2019	Paydown		23,052	23,052	23,153	23,037		(70)		(70)		23,052			0	729	07/25/2034	1FM
07384Y KF 2	BSABS 03AC4 A - RMBS		09/01/2019	Paydown		23,980	23,981	24,235	24,043		(75)		(75)		23,980			0	890	09/25/2033	1FM
10510K AA 5	BRAMBLES USA INC	C	08/01/2019	VARIOUS		1,022,479	1,000,000	999,690	999,929		81		81		1,000,010		(10)	(10)	63,199	04/01/2020	2FE
123262 AN 7	BJETS 181 A - ABS		09/15/2019	Paydown		34,947	34,947	34,946	34,953		(7)		(7)		34,947			0	1,021	02/15/2033	1FE
12326Q AA 2	BJETS 191 A - ABS		09/15/2019	Paydown		34,884	34,884	34,883			1		1		34,884			0	162	07/15/2034	1FE
12479L AA 8	CAI 121 NTS - ABS	C	09/25/2019	Paydown		12,500	12,500	12,215	12,321		179		179		12,500			0	289	10/25/2027	1FE
12479L AC 4	CAI 131 NTS - ABS	C	09/25/2019	Paydown		25,000	25,000	24,250	24,510		490		490		25,000			0	558	03/27/2028	1FE
12479R AB 3	CAUTO 141 A - ABS		09/15/2019	Paydown		34,381	34,381	34,360	34,372		9		9		34,381			0	765	10/17/2044	1FE
12479R AD 9	CAUTO 171 A1 - ABS		09/16/2019	Paydown		30,007	30,007	29,998	30,001		6		6		30,007			0	679	04/15/2047	1FE
12527E AD 0	CFCRE 11C1 A4 - CMBS		09/01/2019	Paydown		12,084	12,084	12,377	12,141		(57)		(57)		12,084			0	398	04/15/2044	1FM
125431 AH 9	CWHL 06HYB4 2A1 - CMO/RMBS		09/01/2019	Paydown		1,403	1,410	587	823		47		47		1,403			0	39	06/20/2036	1FM
125523 AH 3	CIGNA CORP		09/01/2019	Adjustment							330		330					0	50,556	10/15/2028	2FE
125634 AJ 4	CLIF 132 NTS - ABS		09/18/2019	Paydown		58,267	58,267	58,245	58,150		116		116		58,267			0	1,250	06/19/2028	1FE
125634 AL 9	CLIF 133 NTS - ABS		09/18/2019	Paydown		6,961	6,961	6,961	6,947		14		14		6,961			0	172	11/18/2028	1FE
125634 AQ 8	CLIF 142 NTS - ABS		09/18/2019	Paydown		101,443	101,443	99,189	99,568		1,875		1,875		101,443			0	2,419	10/18/2029	1FE
12641P AD 6	CSMC 096R A2 - CMO/RMBS	C	09/01/2019	Paydown		15,920	15,920	15,920	15,851		13		13		15,920			0	545	10/26/2038	1FM
12641P AH 7	CSMC 096R A6 - CMO/RMBS		09/30/2019	Unknown									0		(481)		481	481		10/26/2038	1FM
12641P AM 6	CSMC 096R 2A2 - CMO/RMBS	C	09/01/2019	Paydown		51,719	51,719	51,719	51,529		37		37		51,719			0	2,181	05/29/2035	1FM
12641P AR 5	CSMC 096R 2A6 - CMO/RMBS	C	09/01/2019	Paydown			16,731						0					0	537	05/29/2035	1FM
12641P AZ 7	CSMC 096R 4A3 - CMO/RMBS	C	09/01/2019	Paydown		11,133	11,133	11,133	11,091		33		33		11,133			0	386	11/26/2035	1FM
12641P BC 7	CSMC 096R 4A6 - CMO/RMBS		09/01/2019	Paydown			3		0		0		0					0	0	11/26/2035	1FM
12641P BM 5	CSMC 096R 6A2 - CMO/RMBS	C	09/01/2019	Paydown		28,245	28,245	28,245	28,139		9		9		28,245			0	1,007	09/27/2038	1FM
12641P BR 4	CSMC 096R 6A6 - CMO/RMBS	C	09/01/2019	Paydown			6,817		473		109		109					0	250	09/27/2038	1FM
12641P CX 0	CSMC 096R 1A4 - CMO/RMBS	C	09/01/2019	Paydown		10,599	10,599	7,041	10,068		320		320		10,599			0	396	05/26/2039	1FM
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS	C	09/01/2019	Paydown		1,734	1,508	623	1,033		25		25		1,734			0	57	09/26/2037	1FM
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS	C	09/01/2019	Paydown		1,769	1,769	1,362	1,311		80		80		1,769			0	73	07/26/2037	1FM
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS	C	09/01/2019	Paydown			5,721		2,199		(63)		(63)					0	247	07/26/2037	1FM
12641Q AN 2	CSMC 097R 5A1 - CMO/RMBS	C	09/01/2019	Paydown		28,295	28,295	28,295	28,295		(37)		(37)		28,295			0	994	11/26/2035	1FM
12641Q AS 1	CSMC 097R 5A5 - CMO/RMBS	C	09/30/2019	Paydown			2,391		16		(56)		(56)		(1,444)		1,444	1,444	88	11/26/2035	1FM
12641Q AW 2	CSMC 097R 6A1 - CMO/RMBS	C	09/01/2019	Paydown		18,300	18,300	18,300	18,237		7		7		18,300			0	677	09/26/2035	1FM
12641Q AY 8	CSMC 097R 6A3 - CMO/RMBS	C	09/01/2019	Paydown			0	0	0				0					0	3	09/26/2035	1FM
12641Q BF 8	CSMC 097R 7A4 - CMO/RMBS	C	09/25/2019	Paydown		2,119	5,242	800	1,331		267		267		2,119			0	206	12/26/2036	1FM
12641Q BW 1	CSMC 097R 9A3 - CMO/RMBS	C	09/01/2019	Paydown		18,350	18,350	18,350	18,350		2		2		18,350			0	572	08/26/2035	1FM
12641Q CH 3	CSMC 097R 111 - CMO/RMBS	C	09/01/2019	Paydown		41,820	41,820	41,820	41,687		26		26		41,820			0	1,481	02/26/2035	1FM
12641Q CR 1	CSMC 097R 124 - CMO/RMBS	C	09/01/2019	Paydown		1,095	1,095	1,095	1,092		(1)		(1)		1,095			0	41	01/26/2036	1FM
12641Q CS 9	CSMC 097R 125 - CMO/RMBS	C	08/01/2019	Paydown			1	1	1				0					0	0	01/26/2036	1FM
12641Q CW 0	CSMC 097R 131 - CMO/RMBS	C	09/01/2019	Paydown		1,328	1,328	1,328	1,328		5		5		1,328			0	64	06/26/2037	1FM
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS	C	09/01/2019	Paydown			3,938	515	666		(16)		(16)					0	172	06/26/2037	1FM
12641Q DH 2	CSMC 097R 146 - CMO/RMBS	C	09/01/2019	Paydown		25,262	25,262	16,147	15,844		414		414		25,262			0	343	04/26/2037	1FM
12641Q DV 1	CSMC 097R 161 - CMO/RMBS	C	09/01/2019	Paydown		178,706	178,706	173,765	172,468		6,697		6,697		178,706			0	6,743	02/26/2036	1FM
12641Q DW 9	CSMC 097R 162 - CMO/RMBS	C	09/01/2019	Paydown		76,491	78,236	0	17,979		56,247		56,247		76,491			0	2,990	02/26/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
12641Q EA 6	CSMC 097R 171 - CMO/RMBS	C	09/25/2019.	Paydown		28,055	28,055		27,369		838		838		28,055			0	199	03/25/2037.	1FM
12641Q EE 8	CSMC 097R 175 - CMO/RMBS	C	09/24/2019.	Unknown									0		(256)		256	256		03/25/2037.	1FM
12641Q EF 5	CSMC 097R 176 - CMO/RMBS	C	07/01/2019.	Adjustment									0		3,532		(3,532)	(3,532)		03/25/2037.	1FM
12641Q EL 2	CSMC 097R 182 - CMO/RMBS	C	09/01/2019.	Paydown		30,047	30,047	30,047	29,719		53		53		30,047			0	369	03/26/2037.	1FM
12641Q EV 0	CSMC 097R 1A1 - CMO/RMBS	C	09/01/2019.	Paydown		29,620	29,620	29,620	29,515		(7)		(7)		29,620			0	1,134	03/01/2036.	1FM
12641Q FD 9	CSMC 097R 2A2 - CMO/RMBS	C	09/26/2019.	Paydown		33,750	33,750	33,750	33,750		(95)		(95)		33,750			0	765	08/27/2035.	1FM
12641Q FE 7	CSMC 097R 2A3 - CMO/RMBS	..	09/01/2019.	Paydown		106,816	106,816	70,359	100,785		2,946		2,946		106,816			0	4,406	08/27/2035.	1FM
12641T AB 2	CSMC 095R 1A2 - CMO/RMBS	C	09/01/2019.	Paydown		89,783	111,777	85,214	89,737		46		46		89,783			0	2,937	06/26/2036.	1FM
12646U AK 4	CSMC 134R1 A2 - CMO/RMBS	..	09/01/2019.	Paydown		42,719	42,719	39,942	40,252		2,467		2,467		42,719			0	907	03/25/2043.	1FM
12646W AH 7	CSMC 13IVR2 A2 - CMO/RMBS	C	09/01/2019.	Paydown		40,044	40,044	37,416	37,689		2,354		2,354		40,044			0	793	04/27/2043.	1FM
12647P AK 4	CSMC 137 A6 - CMO/RMBS	..	09/25/2019.	Paydown		62,182	62,182	59,928	59,963		2,219		2,219		62,182			0	1,555	08/25/2043.	1FM
126650 AW 0	CVSPAS 041 CTF - ABS	..	09/10/2019.	Paydown		21,703	21,704	21,703	21,703				0		21,703			0	767	01/11/2027.	2FE
126670 JP 4	CWHL 05HYB9 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		1,554	1,554	1,356	1,302		10		10		1,554			0	44	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
12667F 4N 2	CWALT 057CB 2A3 - CMO/RMBS	..	09/01/2019.	Paydown		15,565	17,190	15,195	14,762		210		210		15,565			0	628	04/25/2035.	1FM
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS	..	09/01/2019.	Paydown		24,587	28,848	26,460	25,075		395		395		24,587			0	1,014	04/25/2035.	1FM
12667G AC 7	CWALT 0513CB A3 - CMO/RMBS	..	09/01/2019.	Paydown		14,822	14,661	12,297	11,598		346		346		14,822			0	528	05/25/2035.	1FM
126694 D5 4	CWHL 06HYB2 3A1 - CMO/RMBS	..	09/01/2019.	Paydown		46,311	46,397	40,638	39,797		1,013		1,013		46,311			0	1,244	04/22/2036.	1FM
126694 D7 0	CWHL 06HYB2 4A1 - CMO/RMBS	..	09/01/2019.	Paydown		2,027	1,876	1,712	1,715		27		27		2,027			0	73	04/22/2036.	1FM
12669D US 5	CWHL 0239 A18 - CMO/RMBS	..	09/01/2019.	Paydown		1,076	1,076	1,066	1,069		1		1		1,076			0	42	02/25/2033.	1FM
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS	..	09/01/2019.	Paydown		26,572	26,572	26,613	26,622		(50)		(50)		26,572			0	680	09/20/2034.	1FM
12669G R4 5	CWHL 0515 A8 - CMO/RMBS	..	09/01/2019.	Paydown		21,258	22,069	19,377	18,800		(38)		(38)		21,258			0	785	08/25/2035.	1FM
12803P AB 4	CAJUN 171 A2 - ABS	..	09/01/2019.	Paydown		15,000	15,000	14,884	14,912		88		88		15,000			0	731	08/20/2047.	2FE
141781 G# 5	CARGILL, INCORPORATED	..	07/01/2019.	Paydown		(0)					(0)		(0)		(0)			0	3,832	06/30/2023.	1
144531 FL 9	CARR 06OPT1 A3 - RMBS	..	09/25/2019.	Paydown		49,826	49,826	41,050	49,826		(0)		(0)		49,826			0	677	12/26/2035.	1FM
14575H AA 6	CAUTO 161MT1 A - ABS	..	09/16/2019.	Paydown		7,922	7,922	7,919	7,920		2		2		7,922			0	249	02/15/2046.	1FE
152314 KJ 8	CXHE 04C AF5 - RMBS	..	09/01/2019.	Paydown		54,565	54,565	54,429	54,409		157		157		54,565			0	1,876	06/25/2034.	1FM
15672A AA 0	CERB 18 A - CDO	..	07/15/2019.	Paydown		194,712	194,712	194,712	195,654		(943)		(943)		194,712			0	6,431	04/15/2027.	1FE
161546 CW 4	CFAB 023 IA5 - RMBS	..	09/01/2019.	Paydown		28,962	28,962	28,960	28,885		77		77		28,962			0	1,138	06/25/2032.	1FM
16162W PV 5	CHASE 05A2 1A1 - CMO/RMBS	..	09/01/2019.	Paydown		4,644	4,644	3,472	3,417		91		91		4,644			0	129	01/25/2036.	1FM
16162X AD 9	CHASE 06S3 1A4 - CMO/RMBS	..	09/25/2019.	Paydown		2,198	2,198	1,579	1,601		(35)		(35)		2,198			0	93	11/25/2036.	1FM
16163C AG 7	CHASE 06A1 2A2 - CMO/RMBS	..	09/01/2019.	Paydown		32,016	31,555	8,866	20,161		1,098		1,098		32,016			0	841	09/25/2036.	1FM
17181C AA 6	CIMLT 181 A - RMBS	..	09/20/2019.	Paydown		25,708	25,708	25,708	25,707		2		2		25,708			0	674	03/20/2043.	1FE
17307G ED 6	CMLTI 04HYB2 3A - CMO/RMBS	..	09/01/2019.	Paydown		16,577	16,577	15,003	14,630		265		265		16,577			0	496	03/27/2034.	1FM
17312H AF 6	CRMSI 072 A6 - RMBS	..	09/01/2019.	Paydown		11,848	11,848	11,394	11,400		448		448		11,848			0	401	06/25/2037.	1FM
17315N AD 5	CMLTI 098B 2A1 - CMO/RMBS	..	09/01/2019.	Paydown		42,221	42,221	42,221	42,016		206		206		42,221			0	1,940	04/25/2037.	1FM
17315X AE 1	CMLTI 099B 2A2 - CMO/RMBS	..	09/01/2019.	Paydown		1,288	1,288	291	773		515		515		1,288			0	91	11/25/2035.	1FM
17315X AF 8	CMLTI 099B 2A3 - CMO/RMBS	..	09/01/2019.	Paydown			123	93	101		4		4					0	4	11/25/2035.	1FM
17316A AQ 3	CMLTI 0910D 4A1 - CMO/RMBS	..	09/01/2019.	Paydown		58,365	58,365	57,490	57,930		435		435		58,365			0	2,388	05/26/2037.	1FM
19421U AA 2	CASL 19A A1 - ABS	..	09/25/2019.	Paydown		12,245	12,245	12,186			59		59		12,245			0	95	12/28/2048.	1FE
20267U AA 7	CBSLT 16B A1 - ABS	..	09/25/2019.	Paydown		77,306	77,306	77,285	77,287		18		18		77,306			0	1,427	10/25/2040.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
212168 AA 6	CONTINENTAL WIND LLC		09/01/2019.	Paydown		47,915	47,915	47,915	47,915				0		47,915			0	2,875	02/28/2033.	2FE
21872M AA 0	CAFL 182 A - CMBS		09/01/2019.	VARIOUS		9,888	9,404	9,404	9,404		0		0		9,404			0	255	11/15/2052.	1FE
22541Q FV 9	CSFB 0317 1A4 - CMO/RMBS		09/01/2019.	Paydown		12,959	12,959	13,046	12,973		(14)		(14)		12,959			0	522	06/25/2033.	1FM
22541S PJ 1	CSFB 04AR6B CB1 - CMO/RMBS	C	09/25/2019.	Paydown		4,682	4,682	3,722	3,851		831		831		4,682			0	114	10/25/2034.	1FM
227170 AE 7	CRNN 131 NTS - ABS	C	09/18/2019.	Paydown		25,000	25,000	25,000	24,975		25		25		25,000			0	513	04/18/2028.	1FE
22944P AA 5	CSMC 13TH1 A1 - CMO/RMBS	C	09/01/2019.	Paydown		69,105	69,105	62,054	61,419		7,686		7,686		69,105			0	977	02/25/2043.	1FM
23245G AB 7	CWALT 06OC9 A2A - RMBS		09/25/2019.	Paydown		10,886	10,742		9,676		1,976		1,976		10,886			0	120	08/25/2034.	1FM
233046 AE 1	DNKN 171 A2I - ABS		09/01/2019.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	136	11/20/2047.	2FE
233046 AF 8	DNKN 171 AII - ABS		09/01/2019.	Paydown		10,000	10,000	10,000	10,000				0		10,000			0	302	11/20/2047.	2FE
233046 AM 3	DB MASTER FINANCE LLC - ABS		09/01/2019.	Paydown		5,000	5,000	5,000					0		5,000			0	61	05/12/2049.	1FE
23341B AC 9	DRB 16B A2 - ABS		09/25/2019.	Paydown		44,448	44,448	44,435	44,437		11		11		44,448			0	849	06/25/2040.	1FE
24763L FN 5	DELHE 992 A7F - RMBS		09/01/2019.	Paydown		554	554	553	554				0		554			0	15	08/15/2030.	1FM
25150R AD 7	DBALT 06AR6 A4 - RMBS	C	09/25/2019.	Paydown		76,653	78,200	72,062	72,390		3,546		3,546		76,653			0	1,391	02/25/2037.	1FM
251510 DQ 3	DBALT 052 2A1 - CMO/RMBS	C	09/25/2019.	Paydown		8,521	8,521	7,307	8,564		227		227		8,521			0	147	03/25/2020.	1FM
25755T AE 0	DPABS 151 A2 - ABS		08/01/2019.	Paydown		5,000	5,000	5,000	5,000				0		5,000			0	168	10/25/2045.	2FE
25755T AH 3	DPABS 171 A23 - ABS		08/01/2019.	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	232	07/25/2047.	2FE
26224H AA 5	DRUGC 161 A - ABS	C	08/01/2019.	Paydown		67,389	67,389	67,388	67,388		1		1		67,389			0	2,011	04/15/2027.	2FE
28932M AA 3	ELM ROAD GENERATING STATION SUPERCRITICA		09/01/2019.	Paydown		47,475	47,475	47,475	47,475				0		47,475			0	2,473	02/11/2030.	1FE
29364N AP 3	ENTERGY MISSISSIPPI INC		07/01/2019.	Maturity @ 100.00		2,000,000	2,000,000	1,998,720	1,999,923		77		77		2,000,000			0	132,800	07/01/2019.	1FE
30308X AA 1	FREED 191 A - ABS		09/18/2019.	Paydown		181,066	181,066	181,055			12		12		181,066			0	1,711	06/18/2026.	1FE
32027L AE 5	FFML 06FF14 A5 - RMBS		09/25/2019.	Paydown		55,586	55,586	49,646	51,747		3,839		3,839		55,586			0	986	10/25/2036.	1FM
32051G XQ 3	FHASI 05AR5 2A1 - CMO/RMBS		09/01/2019.	Paydown		29,578	29,579	27,951	7,973		922		922		29,578			0	713	11/25/2035.	1FM
32051G XV 2	FHASI 05AR5 4A1 - CMO/RMBS		09/01/2019.	Paydown		2,728	2,728	2,689	2,484		38		38		2,728			0	76	11/25/2035.	1FM
32052D AG 6	FHAMS 06FA8 1A7 - CMO/RMBS		09/01/2019.	Paydown		1,504	1,471	757	149		(8)		(8)		1,504			0	57	02/25/2037.	1FM
345370 CR 9	FORD MOTOR CO		09/17/2019.	VARIOUS		2,981,378	3,000,000	3,000,000	3,000,000				0		3,000,000		(18,623)	(18,623)	101,497	12/08/2026.	3FE
347466 AE 4	FORT IRWIN LAND LLC		07/01/2019.	Paydown									0					0	19	12/15/2035.	1FE
35040U AA 9	FFIN 171 A - ABS		09/15/2019.	Paydown		104,772	104,772	104,757	104,759		12		12		104,772			0	2,307	07/15/2033.	1FE
35041J AA 3	FFIN 191 A - ABS		09/15/2019.	Paydown		90,514	90,514	90,500			14		14		90,514			0	1,451	11/15/2034.	1FE
36191Y BA 5	GSMS 11GC5 A3 - CMBS		09/01/2019.	Paydown		57,118	57,118	57,687	57,055		63		63		57,118			0	1,447	08/12/2044.	1FM
3622E8 AB 1	GSAA 0615 AF2 - RMBS		09/01/2019.	Paydown		12,186	12,186	1,648	4,495		176		176		12,186			0	191	09/25/2036.	1FM
362341 4A 4	GSR 06AR1 2A1 - CMO/RMBS		09/01/2019.	Paydown		21,254	21,316	20,395	20,694		142		142		21,254			0	641	01/25/2036.	1FM
36242D FS 7	GSR 0411 2A1 - CMO/RMBS		09/01/2019.	Paydown		22,240	22,240	22,358	22,352		(112)		(112)		22,240			0	651	09/25/2034.	1FM
36242D PG 2	GSR 0414 3A2 - CMO/RMBS		09/01/2019.	Paydown		54,209	54,209	53,322	53,028		1,181		1,181		54,209			0	1,942	12/25/2034.	1FM
36248F AG 7	GSMS 11GC3 A4 - CMBS		09/01/2019.	Paydown		30,548	30,548	31,143	30,669		(120)		(120)		30,548			0	965	03/10/2044.	1FM
36298G AA 7	GSPALO 061 CTF - CMBS		09/09/2019.	Paydown		20,267	20,267	20,727	20,538		(271)		(271)		20,267			0	868	10/09/2029.	2FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.	C	09/01/2019.	Paydown		4,615	4,615	4,592	3,258		25		25		4,615			0	138	09/01/2034.	1FM
40423X AB 8	NZES 18PLS1 A - CMO/RMBS		09/25/2019.	Paydown		226,198	226,198	226,196	226,196		2		2		226,198			0	4,809	01/27/2048.	1FE
40423X AC 6	NZES 18PLS1 B - CMO/RMBS		09/25/2019.	Paydown		45,240	45,240	45,240	45,240		0		0		45,240			0	1,081	01/27/2048.	1FE
40432B AA 7	HALO 072 1A1 - CMO/RMBS	C	09/01/2019.	Paydown		22,883	22,883	21,650	22,779		316		316		22,883			0	833	09/25/2037.	5FM
40573L AS 5	HALFMOON PARENT INC		09/01/2019.	Adjustment		1,997,771	2,000,000	1,997,340	1,997,441				0		1,997,771			0	32,326	10/15/2028.	2FE
42770Q AA 0	HERO 142 A - ABS		09/20/2019.	Paydown		60,775	60,775	60,734	60,727		49		49		60,775			0	2,206	09/21/2040.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
42770R AA 8	HERO FDG TR 2014-1 - ABS		09/20/2019	Paydown		47,978	47,978	47,977	47,978				0		47,978			0	2,033	09/20/2038	1FE
43133J AA 6	HLDSCT 192 A1 - CDO	C	08/22/2019	Paydown		67,949	67,949	67,694			255		255		67,949			0	799	05/22/2039	1FE
437303 AA 8	HPA 162 A - CMBS		09/17/2019	Paydown		66,339	66,339	65,830	66,339				0		66,339			0	1,586	10/19/2033	1FE
440405 AE 8	HORZN 181 A - ABS		09/16/2019	Paydown		37,893	37,893	37,893	37,893		1		1		37,893			0	1,199	12/15/2038	1FE
44040H AA 0	HORZN 191 A - ABS		09/16/2019	Paydown		12,821	12,821	12,820			0		0		12,821			0	78	07/15/2039	1FE
44329H AG 9	HP CMNTYS LLC		09/15/2019	Paydown		158,578	158,578	153,390	157,080		1,498		1,498		158,578			0	7,527	03/15/2023	1FE
44841B AA 4	HUTCHISON WHAMPOA FINANCE (09) LTD	C	09/11/2019	Maturity @ 100.00		3,000,000	3,000,000	2,982,690	2,998,455		1,545		1,545		3,000,000			0	172,500	09/11/2019	1FE
45112A AA 5	ICONX 121 A2 - ABS		08/01/2019	Paydown		8,345	8,345	8,345	8,345		(0)		(0)		8,345			0	265	01/26/2043	4FE
45254N MZ 7	IMM 052 1A2 - RMBS		09/25/2019	Paydown		20,629	20,629	17,328	18,465		2,164		2,164		20,629			0	408	04/25/2035	1FM
45254N NT 0	IMM 053 M1 - RMBS		09/25/2019	Paydown		3,968	32,379		3,219		2,152		2,152		3,968			0	646	08/25/2035	1FM
46185J AA 6	IHSFR 18SFR1 A - ABS		09/17/2019	Paydown		17,858	17,858	17,858	17,863		(5)		(5)		17,858			0	370	03/19/2037	1FE
46616M AA 8	HENDR 103 A - ABS		09/15/2019	Paydown		11,027	11,027	11,025	10,957		70		70		11,027			0	288	12/15/2048	1FE
46616P AA 1	HENDR 111 A - ABS		09/15/2019	Paydown		32,348	32,348	32,340	32,338		10		10		32,348			0	1,043	10/15/2056	1FE
46617A AA 3	HENDR 123 A - ABS		09/15/2019	Paydown		43,977	43,977	43,536	43,577		399		399		43,977			0	900	09/15/2065	1FE
46617F AA 2	HENDR 131 A - ABS		09/15/2019	Paydown		15,914	15,914	15,903	15,904		10		10		15,914			0	326	04/15/2067	1FE
46617J AA 4	HENDR 132 A - ABS		09/16/2019	Paydown		35,677	35,677	35,669	35,677		(0)		(0)		35,677			0	975	03/15/2062	1FE
46617L AA 9	HENDR 133 A - ABS		09/16/2019	Paydown		24,743	24,743	24,723	24,723		20		20		24,743			0	717	01/17/2073	1FE
46617N AS 6	JFIN 142R 1BR - CDO	C	08/01/2019	Paydown		178,845	178,845	178,845	178,845				0		178,845			0	3,835	07/20/2026	1FE
46617T AA 2	HENDR 141 A - ABS		09/15/2019	Paydown		17,366	17,366	17,356	17,357		9		9		17,366			0	464	03/15/2063	1FE
46618A AA 2	HENDR 142 A - ABS		09/15/2019	Paydown		31,590	31,590	31,336	31,348		242		242		31,590			0	762	01/17/2073	1FE
46618H AA 7	HENDR 143 A - ABS		09/15/2019	Paydown		34,341	34,341	34,424	34,423		(82)		(82)		34,341			0	829	06/15/2077	1FE
46618L AA 8	HENDR 151 A - ABS		09/15/2019	Paydown		70,492	70,492	69,865	69,907		585		585		70,492			0	1,535	09/15/2072	1FE
46619R AA 4	HENDR 152 A - ABS		09/15/2019	Paydown		24,295	24,295	24,343	24,337		(42)		(42)		24,295			0	624	03/15/2058	1FE
46620J AA 9	HENDR 171 A - ABS		09/15/2019	Paydown		10,647	10,647	10,639	10,640		8		8		10,647			0	273	08/16/2060	1FE
466247 RP 0	JPMMT 05A4 2A1 - CMO/RMBS		09/01/2019	Paydown		33,726	33,726	29,932	30,261		3,465		3,465		33,726			0	963	07/25/2035	1FM
46627M AD 9	JPALT 05S1 1A4 - CMO/RMBS		09/01/2019	Paydown		5,921	6,348	4,286	3,931		(66)		(66)		5,921			0	255	12/25/2035	1FM
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS		09/01/2019	Paydown		45,290	45,290	38,485	38,316		323		323		45,290			0	1,384	03/25/2036	1FM
46627M EC 7	JPALT 06S1B 1A6 - CMO/RMBS		09/01/2019	Paydown		22,301	22,311	12,492	16,260		191		191		22,301			0	777	03/25/2036	1FM
46628L AB 4	JPMMT 06A4 1A2 - CMO/RMBS		09/01/2019	Paydown		7,716	7,748	2,916	4,284		328		328		7,716			0	235	06/25/2036	1FM
46628V AH 9	JPALT 06S3 A5 - RMBS		09/01/2019	Paydown			12,704	8,490	7,581		40		40					0	394	08/25/2036	1FM
46630J AE 9	JPMCC 07LD10 AM - CMBS		09/01/2019	Paydown		7,787	7,787	7,651	7,730		57		57		7,787			0	260	01/15/2049	1FM
46630P AP 0	JPMMT 07A2 3A1 - CMO/RMBS		09/01/2019	Paydown		991	991		716		30		30		991			0	26	04/25/2037	1FM
46632T AA 3	JPMMT 08R2 1A1 - CMO/RMBS		09/01/2019	Paydown		53,553	53,553	42,374	45,561		7,991		7,991		53,553			0	1,273	07/29/2037	1FM
46633A AC 9	JPMMT 08R4 2A1 - CMO/RMBS		09/01/2019	Paydown		3,300	3,300	2,560	3,300		(0)		(0)		3,300			0	155	11/26/2036	1FM
46634D AX 6	JPMRR 101C 3A2 - CMO/RMBS		09/01/2019	Paydown		51,441	60,090	28,376	37,148		1,670		1,670		51,441			0	2,539	04/26/2037	1FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		09/01/2019	Paydown		45,538	45,538	31,514	36,998		8,540		8,540		45,538			0	1,614	03/01/2039	1FM
46635T CG 5	JPMCC 11C3 A4 - CMBS		09/01/2019	Paydown		17,077	17,077	16,701	16,958		119		119		17,077			0	535	02/16/2046	1FM
46636V AC 0	JPMCC 11C5 A3 - CMBS		09/01/2019	VARIOUS		535,395	534,726	540,072	535,700		(974)		(974)		534,726			0	26,466	08/17/2046	1FM
46637D AA 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		09/26/2019	Paydown		150,487	150,487	139,765	148,688		1,800		1,800		150,487			0	3,635	06/01/2035	1FM
472320 AA 8	JEFFERIES RESECURITIZATION TRUST 2008-R1		09/25/2019	Paydown		80,719	102,796	78,599	77,630		2,256		2,256		80,719			0	5,452	06/25/2047	1FM
472321 AC 2	JMAC 10R8B 2A1 - CMO/RMBS		09/01/2019	Paydown		7,107	7,107	6,142	6,953		154		154		7,107			0	194	07/27/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
472321 AJ 7	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/01/2019	Paydown		42,504	42,504	33,612	40,315		2,189		2,189		42,504			0	1,130	01/25/2039	1FM
472321 AK 4	JEFFERIES RESECURITIZATION TRUST 2008-R2		09/01/2019	Paydown			3,280	385	1,026		49		49					0	85	12/30/2038	1FM
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		5,372	5,372	5,372	5,335		14		14		5,372			0	239	09/01/2036	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			1,340		10		(10)		(10)					0	52	09/01/2036	1FM
47232D AQ 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		74,375	74,375	33,900	57,528		7,053		7,053		74,375			0	2,144	01/01/2047	1FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		5,379	5,379	5,100	5,241		30		30		5,379			0	168	09/01/2036	1FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			5,720	1,935	3,133		20		20					0	176	09/01/2036	1FM
47232D AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019	Paydown		10,355	10,355	9,525	10,292		130		130		10,197		157	157	1,160	01/01/2036	1FM
47232D BB 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2019	Unknown									0		(1,769)		1,769	1,769		01/01/2036	1FM
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		10,018	10,018		9,224		732		732		10,018			0	189	09/25/2036	1FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2019	Paydown			3,670		1		(2)		(2)					0	68	09/25/2036	1FM
47232D BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		38,712	38,712	37,942	38,486		69		69		38,712			0	1,725	07/01/2037	1FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			15,264	2,214	5,627		(135)		(135)					0	672	07/01/2037	1FM
47232D CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2019	Paydown		2,631	2,631		2,393		(1,350)		(1,350)		2,631			0	27	05/01/2036	1FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		10,544	10,544	4,657	7,496		780		780		10,544			0	234	05/01/2036	1FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		23,066	23,066	4,093	9,839		1,733		1,733		23,066			0	627	04/01/2047	1FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			21				(7)		(7)					0	1	04/01/2047	1FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		4,260	4,260	3,603	4,163		3		3		4,260			0	142	06/01/2037	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			11,623	1,440	1,755		(56)		(56)					0	479	06/01/2037	1FM
47232D DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		24,055	24,055	8,903	21,599		3,655		3,655		24,055			0	856	08/01/2037	1FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			4,248	1,103	1,564		120		120					0	155	08/01/2037	1FM
47232D DG 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		21,081	21,081	21,081	21,081		(18)		(18)		21,081			0	985	08/01/2037	1FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			1,877		0		0		0					0	87	08/01/2037	1FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		37,368	37,368	22,870	33,254		1,750		1,750		37,368			0	1,004	09/01/2035	1FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			473	141	137		9		9					0	13	09/01/2035	1FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		9,709	9,709	2,265	4,889		743		743		9,709			0	338	04/01/2037	1FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown			75	15	6		(1)		(1)					0	3	04/01/2037	1FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		21,270	21,270	14,885	14,068		411		411		21,270			0	155	12/01/2036	1FM
47232D FM 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2019	Paydown		2,145	2,146		2,146		151		151		2,145			0	102	06/01/2037	1FM
47232Q AA 1	JMAC 09R2A 1A - CMO/RMBS		09/01/2019	Paydown		65,251	65,251	63,415	59,327		5,923		5,923		65,251			0	2,070	11/26/2037	1FM
47232V AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		9,692	9,692	9,692	9,612		89		89		9,692			0	386	02/01/2037	1FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown			2,166				(1)		(1)					0	90	02/01/2037	1FM
47232V AF 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		33,928	33,928	33,928	33,663		298		298		33,928			0	1,295	02/01/2037	1FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown			7,583		750		(56)		(56)					0	302	02/01/2037	1FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		6,386	6,376		5,705		1,067		1,067		6,386			0	173	11/01/2037	3FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		7,200	7,200	7,200	7,169		2		2		7,200			0	285	07/01/2036	1FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown			707	11	90		(3)		(3)					0	30	07/01/2036	1FM
47232V CG 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		3,714	3,714	3,714	3,692		(23)		(23)		3,714			0	198	04/01/2037	1FM
47232V CM 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		24,272	24,272	24,272	24,194		3		3		24,272			0	920	11/01/2035	1FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown			868		55		6		6					0	35	11/01/2035	1FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019	Paydown		5,449	5,449	5,449	5,418		8		8		5,449			0	213	05/01/2036	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			27		8		(0)		(0)					0	1	05/01/2036.	1FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		637	637	637	636		(0)		(0)		637			0	21	09/01/2035.	1FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2019.	Paydown		10,976	10,976	2,608	10,279		315		315		10,976			0	446	04/01/2036.	1FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			4	0	1		(0)		(0)					0	0	04/01/2036.	1FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		2,767	2,767	2,368	2,500		85		85		2,767			0	109	02/01/2036.	1FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		13,682	13,682	13,682	13,376		6		6		13,682			0	561	04/01/2036.	1FM
47232V DT 6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.	Unknown									0		(923)		923	923		04/01/2036.	1FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.	Paydown			5,980		81		(189)		(189)		(713)		713	713	266	04/01/2036.	1FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		4,740	4,740	3,417	3,184		13		13		4,740			0	187	07/01/2036.	1FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			415		142		(5)		(5)					0	17	07/01/2036.	1FM
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		15,046	15,046	15,046	14,927		166		166		15,046			0	602	03/01/2036.	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			53		1		0		0					0	2	03/01/2036.	1FM
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		7,679	7,679	7,567	7,654		1		1		7,679			0	320	03/01/2037.	1FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			1,761				1		1					0	72	03/01/2037.	1FM
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		9,476	9,476	9,047	9,442		11		11		9,476			0	365	04/01/2037.	1FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2019.	Paydown			2,397		50		(42)		(42)		(48)		48	48	90	04/01/2037.	1FM
47232V EU 2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		11,905	11,905	11,905	11,865		4		4		11,905			0	475	01/01/2036.	1FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			1,733		948		25		25					0	66	01/01/2036.	1FM
47232V EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		10,301	10,301	10,301	10,260		45		45		10,301			0	350	02/01/2036.	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			1,061	402	607		17		17					0	39	02/01/2036.	1FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown		34,749	34,749	1,749	26,967		3,948		3,948		34,749			0	746	01/01/2047.	1FM
47232V GJ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2019.	Paydown		10,374	10,374	10,374	8,634		890		890		10,374			0	436	03/01/2036.	1FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			4,510	536	475		(63)		(63)					0	222	03/01/2036.	1FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2019.	Paydown			9,757		159		(43)		(43)					0	166	01/01/2047.	1FM
47233D AA 9	JEFFERIES RESECURITIZATION TRUST 2009-R1		09/01/2019.	Paydown		131,935	131,935	124,019	131,935		0		0		131,935			0	4,823	09/01/2036.	1FM
47760Q AA 1	JIMMY 171 2I - ABS		08/01/2019.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	68	07/30/2047.	2FE
47760Q AB 9	JIMMY 171 2II - ABS		08/01/2019.	Paydown		2,000	2,000	2,000	2,000				0		2,000			0	73	07/30/2047.	2FE
48244X AA 0	KDAC 171 A - ABS	C	09/15/2019.	Paydown		39,911	39,911	39,910	39,910		1		1		39,911			0	1,121	12/15/2042.	1FE
48248N AA 8	KKR GROUP FINANCE CO LLC		08/01/2019.	VARIOUS		1,044,214	1,000,000	995,840	999,074		384		384		999,457		543	543	97,693	09/29/2020.	1FE
49255P AA 1	KSTRL 181 A - ABS	C	09/15/2019.	Paydown		29,225	29,225	28,401	28,410		815		815		29,225			0	833	12/15/2038.	1FE
50076Q AU 0	KRAFT FOODS GROUP INC		09/10/2019.	VARIOUS		1,060,527	1,047,000	1,262,274	1,081,004		(21,145)		(21,145)		1,059,858		(12,858)	(12,858)	74,493	02/10/2020.	2FE
502413 BA 4	L-3 COMMUNICATIONS CORP		09/01/2019.	Adjustment		1,032,677	1,000,000	994,290	998,548				0		998,923		33,754	33,754	18,975	02/15/2021.	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD - ABS	C	09/15/2019.	Paydown		31,250	31,250	30,644	30,782		468		468		31,250			0	896	01/15/2042.	1FE
52520M AE 3	LMT 051 2A2 - CMO/RMBS		09/01/2019.	Paydown		634,437	663,056	622,960	554,159		88,036		88,036		634,437			0	23,861	11/25/2035.	1FM
525221 GM 3	LXS 059N 1A1 - RMBS		09/25/2019.	Paydown		106,978	106,978	91,232	92,840		14,138		14,138		106,978			0	2,017	02/25/2036.	1FM
525241 AL 9	LXS 071 WF1 - RMBS		09/01/2019.	Paydown		2,680	2,679	1,040	1,893		61		61		2,680			0	79	01/25/2037.	1FM
543190 AA 0	LTRAN 3 A1 - ABS		09/15/2019.	Paydown		51,330	51,330	49,734	50,102		1,228		1,228		51,330			0	1,020	01/17/2045.	1FE
55281T AA 8	MCA 2 A - CDO		09/01/2019.	Paydown		175,111	175,111	175,111	175,142		(31)		(31)		175,111			0	5,650	08/15/2028.	1FE
55281T AB 6	MCA 2 B - CDO		09/01/2019.	Paydown		87,566	87,566	87,566	87,566				0		87,566			0	3,490	08/15/2028.	2FE
57430U 30 1	MDIBS 061 A - ABS		08/01/2019.	Paydown		91,778	91,778	56,684	61,778		1,126		1,126		91,778			0	1,306	12/10/2065.	4FE
57643M LZ 5	MASTR 061 1A3 - CMO/RMBS	C	09/01/2019.	Paydown		374	5,217	3,033	4,601		10		10		374			0	193	05/25/2036.	2FM

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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)
57645T AA 5	MARM 07HF2 A1 - RMBS	C	09/25/2019.	Paydown		48,700	48,700	44,043	46,167		2,533		2,533		48,700			0	838	09/25/2037.	1FM
585055 BS 4	MEDTRONIC INC	C	09/01/2019.	CORPORATE ACTION		592,762	555,000	549,683	551,542		286		286		551,828		3,172	3,172	16,026	03/15/2025.	1FE
589929 PK 8	GNABS 98GN1 M1 - RMBS		09/01/2019.	Paydown		4,206	4,206	4,206	4,206				0		4,206			0	172	02/25/2027.	1FM
59020U W4 3	MLMI 05A9 4A1 - CMO/RMBS		09/01/2019.	Paydown		27,103	27,178	24,008	20,819		68		68		27,103			0	818	12/25/2035.	1FM
59565A AB 6	MIDCONTINENT EXPRESS PIPELINE LLC		09/15/2019.	Maturity @ 100.00		2,000,000	2,000,000	1,997,280	1,998,776		1,224		1,224		2,000,000			0	134,000	09/15/2019.	2FE
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2019.	Paydown		36,974	36,974	36,974	36,974		0		0		36,974			0	2,152	03/15/2025.	3FE
59748T AB 5	MIDLAND COGENERATION VENTURE LP		09/15/2019.	Paydown		37,767	37,767	37,767	37,767				0		37,767			0	1,901	03/15/2025.	3FE
61751D AE 4	MSM 0617X A3A - RMBS		09/01/2019.	Paydown		15,442	15,442	10,462	6,744		96		96		15,442			0	223	10/25/2046.	1FM
61751M AU 8	MSM 0710XS A18 - RMBS		09/01/2019.	Paydown		46,220	46,220	42,104	40,474		5,747		5,747		46,220			0	804	02/25/2037.	1FM
61758M AA 5	MSRR 09R2A A1 - CMO/RMBS		09/01/2019.	Paydown		95,130	95,130	98,795	91,370		3,760		3,760		95,130			0	3,901	04/26/2036.	1FM
61758V AQ 0	MSRR 10R2B 3B2 - CMO/RMBS		08/01/2019.	Paydown		12,979	12,979	4,945	7,483		299		299		12,979			0	563	10/26/2037.	1FM
61915R AB 2	MHL 052 1A2 - RMBS		09/25/2019.	Paydown		14,289	14,289	7,859	9,596		4,694		4,694		14,289			0	306	05/25/2035.	1FM
629400 AD 4	ERL 161 A1 - ABS		09/19/2019.	Paydown		35,496	35,496	35,765			(269)		(269)		35,496			0	587	03/19/2046.	1FE
62942K AA 4	NRPMT 131 A1 - CMO/RMBS		09/01/2019.	Paydown		98,613	98,613	94,175	94,709		3,904		3,904		98,613			0	2,152	07/25/2043.	1FM
63946B AD 2	NBCUNIVERSAL MEDIA LLC		09/03/2019.	VARIOUS		1,019,960	1,000,000	998,450	999,775		149		149		999,924		76	76	63,306	04/30/2020.	1FE
643528 AB 8	NCAMT 06ALT1 AF2 - RMBS		09/01/2019.	Paydown		2,769	2,769	1,351	1,251		(5)		(5)		2,769			0	41	07/25/2036.	1FM
643529 AC 4	NCAMT 06ALT2 AF3 - RMBS		09/01/2019.	Paydown		6,555	6,555	4,359	2,472		30		30		6,555			0	114	10/25/2036.	1FM
643529 AD 2	NCAMT 06ALT2 AF4 - RMBS		09/01/2019.	Paydown		3,278	3,278	2,180	1,240		13		13		3,278			0	57	10/25/2036.	1FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		09/25/2019.	Paydown		18,957	18,957	18,953	18,953		4		4		18,957			0	457	05/25/2023.	1FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		09/25/2019.	Paydown		37,914	37,914	37,911	37,911		3		3		37,914			0	990	05/25/2023.	1FE
650119 AA 8	NEW YORK UNIVERSITY		08/01/2019.	Call @ 100.00		169,000	169,000	183,365	179,506		(285)		(285)		179,221		(10,221)	(10,221)	8,849	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
65536M AC 1	NHELI 06HE2 A3 - RMBS		08/01/2019.	Paydown		4,513	4,513	3,528	4,484		29		29		4,513			0	22	03/25/2036.	1FM
65538P AA 6	NAA 071 1AA - RMBS	C	09/01/2019.	Paydown		6,110	8,576		4,433		253		253		6,110			0	303	03/25/2047.	1FM
65539C AK 2	NMRR 114R 110 - CMO/RMBS		09/01/2019.	Paydown		30,015	29,926	24,865	27,017		299		299		30,015			0	735	12/29/2036.	1FM
666807 BA 9	NORTHROP GRUMMAN CORP		08/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	998,370	999,881		119		119		1,000,000			0	50,500	08/01/2019.	2FE
67575N AU 7	OMART 16T2 AT2 - ABS		08/15/2019.	Call @ 100.00		2,000,000	2,000,000	1,999,998	2,000,000		1		1		2,000,001		(1)	(1)	36,287	08/16/2049.	1FE
67575N BG 7	OMART 18T2 A - ABS		08/15/2019.	Paydown		1,000,000	1,000,000	999,999	1,000,000		0		0		1,000,000			0	23,986	08/15/2050.	1FE
68383N BN 2	OPMAC 053 A2 - RMBS		09/25/2019.	Paydown		30,858	30,858	23,722	28,187		2,671		2,671		30,858			0	642	07/25/2035.	1FM
68504R AA 6	ONGLT 14A A - ABS		09/09/2019.	Paydown		18,871	18,871	18,867	18,869		2		2		18,871			0	289	07/09/2029.	1FE
693456 AA 3	PMTLT 13J1 A1 - CMO/RMBS		09/01/2019.	Paydown		110,417	110,416	107,587	107,614		2,803		2,803		110,417			0	2,694	09/25/2043.	1FM
69346T AA 2	PFP 195 A - CDO/CMBS		09/16/2019.	Paydown		92	92	92					0		92			0	1	04/14/2036.	1FE
713448 BN 7	PEPSICO INC		09/30/2019.	Call @ 100.71		2,014,243	2,000,000	1,993,300	1,999,157		615		615		1,999,771		14,471	14,471	108,750	01/15/2020.	1FE
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS		09/15/2019.	Paydown		17,857	17,857	17,857			0		0		17,857			0	140	06/15/2044.	1FE
74927D BY 1	RBSSP 104K 115 - CMO/RMBS	C	09/04/2019.	Paydown		11,505	11,505	11,433	11,461		44		44		11,505			0	378	10/26/2037.	1FM
74927T AC 5	RBSSP 109 3A2 - CMO/RMBS	C	09/26/2019.	Paydown		65,603	65,603	61,584	60,526		5,077		5,077		65,603			0	2,497	10/26/2034.	1FM
74928D AV 7	RBSSP 091 7A2 - CMO/RMBS	C	09/01/2019.	Paydown		40,107	40,107	18,146	14,313		3,217		3,217		40,107			0	906	06/01/2037.	1FM
74928F AY 6	RBSSP 093 6A3 - CMO/RMBS	C	09/01/2019.	Paydown		445	2,374	1,451	520		111		111		445			0	103	03/25/2036.	1FM
74928U AM 9	RBSSP 0912E 5A2 - CMO/RMBS		09/01/2019.	Paydown		17,665	17,734	12,559	14,312		344		344		17,665			0	440	08/26/2036.	1FM
74951P DQ 8	RESIF 05A B3 - CMO/RMBS		09/10/2019.	Paydown		54,660	54,905	23,390	20,652		3,679	811	2,867		54,660			0	1,115	03/10/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
75971F AY 9	RAMC 073 AF6 - RMBS		09/01/2019.	Paydown		12,378	12,378	8,912	9,631		2,747		2,747		12,378			0	282	09/25/2037.	1FM
759950 EM 6	RAMC 044 AF5 - RMBS		09/01/2019.	Paydown		41,127	41,127	37,130	37,818		3,309		3,309		41,127			0	1,099	02/25/2035.	1FM
76110H J6 7	RALI 04QS16 1A2 - CMO/RMBS		09/01/2019.	Paydown		92,233	92,233	83,392	90,736		1,498		1,498		92,233			0	3,509	12/25/2034.	1FM
761118 KH 0	RALI 05QS15 2A - CMO/RMBS		09/01/2019.	Paydown		7,757	13,878	3,671	10,149		176		176		7,757			0	556	10/25/2035.	1FM
761118 UQ 9	RALI 06QS2 1A9 - CMO/RMBS		09/01/2019.	Paydown		7,148	7,884	114	5,738		131		131		7,148			0	278	02/25/2036.	1FM
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS		09/01/2019.	Paydown		64,765	68,516	63,454	62,932		340		340		64,765			0	1,914	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
78397A AA 2	SCFET 191 A1 - ABS		09/20/2019.	Paydown		209,889	209,889	209,883			7		7		209,889			0	2,658	03/20/2023.	1FE
78445M AB 6	SLMA 10A 2A - ABS		09/16/2019.	Paydown		84,263	84,263	84,263	84,263		(0)		(0)		84,263			0	3,135	05/16/2044.	1FE
78447R AD 9	SLMA 13A B - ABS		09/16/2019.	Paydown		704,550	704,550	669,903	703,889		662		662		704,550			0	12,684	03/15/2047.	1FE
78447V AC 2	SLMA 13B A2B - ABS		09/16/2019.	Paydown		211,341	211,341	211,341	211,341		(0)		(0)		211,341			0	4,558	06/17/2030.	1FE
78471D AA 5	SCLP 161 A - ABS		09/25/2019.	Paydown		68,693	68,693	68,686	68,688		5		5		68,693			0	1,493	08/25/2025.	1FE
78471F AA 0	SCLP 163 A - ABS		09/25/2019.	Paydown		44,156	44,156	44,155	44,156		0		0		44,156			0	897	12/26/2025.	1FE
80306A AA 8	SAPA 181 A - ABS	C	09/15/2019.	Paydown		64,941	64,941	64,910	64,913		28		28		64,941			0	1,839	12/15/2040.	1FE
81180W AL 5	SEAGATE HDD CAYMAN	C	09/18/2019.	VARIOUS		795,751	766,000	766,000	766,000				0		766,000			0	44,167	01/01/2025.	3FE
81745A AB 3	SEMT 135 A2 - CMO/RMBS		09/01/2019.	Paydown		57,105	57,105	54,062	54,393		2,712		2,712		57,105			0	1,144	05/25/2043.	1FM
81745J AA 6	SEMT 1311 A1 - CMO/RMBS		09/01/2019.	Paydown		70,809	70,809	69,858	69,962		848		848		70,809			0	1,600	09/25/2043.	1FM
81745M AA 9	SEMT 132 A - CMO/RMBS		09/01/2019.	Paydown		92,831	92,831	83,161	83,766		9,065		9,065		92,831			0	1,164	02/25/2043.	1FM
822582 AJ 1	SHELL INTERNATIONAL FINANCE BV	C	09/22/2019.	Maturity @ 100.00		3,000,000	3,000,000	2,989,620	2,999,090		910		910		3,000,000			0	129,000	09/22/2019.	1FE
82671A AA 1	SIGNET UK FINANCE PLC	C	09/10/2019.	VARIOUS		1,844,406	2,000,000	1,991,980	1,995,244		593		593		1,995,837		(151,431)	(151,431)	70,869	06/15/2024.	3FE
83402Q AA 0	SCLP 162 A - ABS		09/25/2019.	Paydown		160,502	160,502	160,477	160,490		12		12		160,502			0	3,284	10/27/2025.	1FE
83405A AA 2	SCLP 171 A - ABS		09/25/2019.	Paydown		131,520	131,520	131,508	131,513		7		7		131,520			0	2,862	01/26/2026.	1FE
83405L AA 8	SCLP 175 A1 - ABS		09/01/2019.	Paydown		129,448	129,448	129,442	129,444		3		3		129,448			0	1,131	09/25/2026.	1FE
83405Q AA 7	SCLP 176 A1 - ABS		09/01/2019.	Paydown		130,571	130,571	130,521	130,545		26		26		130,571			0	1,290	11/25/2026.	1FE
83405R AA 5	SCLP 181 A1 - ABS		09/25/2019.	Paydown		171,245	171,245	171,234	171,238		7		7		171,245			0	2,814	02/25/2027.	1FE
83417F AA 7	SOCTY 142 A - ABS		08/01/2019.	Paydown		11,872	11,872	11,871	11,872				0		11,872			0	477	07/20/2044.	2FE
83417P AA 5	SOCTY 151 A - ABS		09/01/2019.	Paydown		10,404	10,404	10,399	10,401		3		3		10,404			0	435	08/21/2045.	1FE
83546D AF 5	SONIC 181 A2 - ABS		09/20/2019.	Paydown		3,750	3,750	3,750	3,750		(0)		(0)		3,750			0	101	02/20/2048.	2FE
83611M JX 7	SVHE 05OPT4 2A4 - RMBS	C	09/25/2019.	Paydown		34,697	34,697	26,543	32,139		2,557		2,557		34,697			0	665	12/25/2035.	1FM
84858W AA 4	SPIRIT AIRLINES INC - ABS		09/01/2019.	Paydown		28,423	28,423	28,423	28,425		(2)		(2)		28,423			0	959	08/15/2031.	1FE
84861C AA 3	SPMF 144 A1 - ABS		09/20/2019.	Paydown		1,395,186	1,395,186	1,394,423			763		763		1,395,186			0	16,277	01/20/2045.	1FE
84861C AC 9	SPMF 171 A - ABS		09/20/2019.	Paydown		2,539,237	2,478,754	2,491,226	2,489,935		49,302		49,302		2,539,237			0	81,134	12/20/2047.	1FE
855541 AC 2	STARM 07S1 3A1 - CMO/RMBS	C	09/01/2019.	Paydown		23,616	23,616	22,086	22,063		132		132		23,616			0	776	01/25/2037.	1FM
86212V AA 2	STR 161 A1 - ABS		09/20/2019.	Paydown		7,236	7,236	7,232	7,233		3		3		7,236			0	191	10/22/2046.	1FE
86212V AD 6	STR 181 A1 - ABS		09/20/2019.	Paydown		10,331	10,331	10,328	10,328		3		3		10,331			0	273	10/20/2048.	1FE
86213C AB 1	STR 151 A2 - ABS		09/20/2019.	Paydown		1,250	1,250	1,230	1,236		14		14		1,250			0	35	04/20/2045.	1FE
863579 VW 5	SARM 0517 5A2 - CMO/RMBS		09/25/2019.	Paydown		34,321	34,322	16,082	21,899		805		805		34,321			0	563	08/25/2035.	1FM
86359B YF 2	SARM 0410 4A - CMO/RMBS		08/01/2019.	Paydown		838,789	838,789	842,180	841,124		(2,335)		(2,335)		838,789			0	22,177	08/25/2034.	1FM
86360B AJ 7	SARM 064 5A1 - CMO/RMBS		09/01/2019.	Paydown		7,543	7,691	6,297	5,814		100		100		7,543			0	217	05/25/2036.	1FM
86934N AA 7	SCML 18SBC7 A - CMBS		09/01/2019.	Paydown		135,023	135,023	135,017	135,527		(504)		(504)		135,023			0	4,235	05/25/2039.	1FE
869507 AA 1	SPSS 171 A - ABS		09/15/2019.	Paydown		8,264	8,264	8,259	8,260		4		4		8,264			0	216	01/15/2071.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
87342R AF 1	TACO BELL FUNDING LLC - SERIES 2018-1 -		08/25/2019.	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	85	11/25/2048.	1FE
87407P AA 8	TAL 131 A - ABS	C	09/20/2019.	Paydown		72,500	72,500	72,550	72,523		(23)		(23)		72,500			0	1,367	02/22/2038.	1FE
87407P AE 0	TAL 132 A - ABS	C	09/20/2019.	Paydown		50,000	50,000	49,845	49,896		104		104		50,000			0	1,183	11/22/2038.	1FE
88156E AB 2	TMTS 0617HE AB1 - RMBS		09/25/2019.	Paydown		31,495	31,485	26,875	28,541		779		779		31,495			0	518	01/25/2038.	1FM
88157V AB 3	TMTS 076 A2 - RMBS		09/25/2019.	Paydown		48,276	48,276	25,103	31,408		1,055		1,055		48,276			0	552	08/25/2038.	1FM
88315F AA 9	TMCL 171 A - ABS	C	09/20/2019.	Paydown		23,050	23,050	23,144	23,132		(82)		(82)		23,050			0	573	05/20/2042.	1FE
88315L AC 2	TMCL 191 A - ABS	C	09/20/2019.	Paydown		20,000	20,000	19,993			7		7		20,000			0	234	04/20/2044.	1FE
89412R AB 1	TRAP 5 A1B - CDO		08/01/2019.	Paydown		566,807	566,807	457,696	411,309		155,498		155,498		566,807			0	20,180	07/15/2034.	1FE
89655Y AA 4	TRL 091 A - ABS		09/16/2019.	Paydown		25,357	25,357	25,357	25,357				0		25,357			0	1,129	11/16/2039.	1FE
89656C AA 1	TRL 101 NTS - ABS		09/16/2019.	Paydown		27,650	27,650	28,824	18,901		(957)		(957)		27,650			0	919	10/16/2040.	1FE
89656F AA 4	TRL 121 A1 - ABS		09/15/2019.	Paydown		85,152	85,152	84,512	14,438		465		465		85,152			0	427	01/15/2043.	1FE
89657B AA 2	TRL 191 A1 - ABS		09/17/2019.	Paydown		17,469	17,469	17,460			9		9		17,469			0	218	04/17/2049.	1FE
898203 AA 2	TFINS 172 A1 - CDO	C	09/20/2019.	Paydown		104,175	104,175	102,092	102,392		1,783		1,783		104,175			0	3,272	09/20/2039.	1FE
89821J AA 6	TRUPS-191-A1 - CDO	C	08/02/2019.	Paydown		83,553	83,553	83,553					0		83,553			0	1,585	02/02/2039.	1FE
90352W AA 2	STEAM 181 A1 - ABS		09/25/2019.	Paydown		48,374	48,374	48,374	50,079		0		0		48,374			0	1,220	04/27/2048.	1FE
909287 AA 2	UNITED AIR LINES INC - ABS		08/01/2019.	Paydown		20,465	20,465	19,749	20,173		292		292		20,465			0	1,358	01/02/2024.	3FE
90932L AA 5	UNITED AIRLINES INC - ABS		07/01/2019.	Paydown									0					0	34	06/01/2029.	1FE
90932Q AA 4	UNITED AIRLINES INC - ABS		09/03/2019.	Paydown		27,841	27,841	27,841	27,841				0		27,841			0	1,026	03/03/2028.	1FE
91529Y AN 6	UNUM GROUP		09/30/2019.	GOLDMAN		1,038,675	1,000,000	996,330			92		92		996,422		42,253	42,253	12,000	06/15/2029.	2FE
92211M AC 7	VDC 181 A2 - ABS		09/15/2019.	Paydown		5,000	5,000	5,000	5,000		0		0		5,000			0	136	02/16/2043.	1FE
92212K AA 4	VANTGE 191 A2 - ABS		09/15/2019.	Paydown		833	833	833					0		833			0	1	07/15/2044.	1FE
92257L AB 6	VCC 171 AFX - CMBS		09/01/2019.	Paydown		27,668	27,668	27,661	27,278		390		390		27,668			0	536	05/25/2047.	1FE
92330W AE 7	VENTR 24 AF - CDO		09/09/2019.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,042		(0)		(0)		1,000,042		(42)	(42)	23,987	10/20/2028.	1FE
92765Y AA 5	VIRGIN AUSTRALIA HOLDINGS LTD - ABS	C	08/01/2019.	Paydown		451,898	430,380	430,380	430,380		(0)		(0)		430,380			0	34,090	04/23/2025.	2FE
92925V AF 7	WAMU 07HY1 2A3 - CMO/RMBS		09/01/2019.	Paydown		15,376	14,457	13,219	13,454		(81)		(81)		15,376			0	369	02/25/2037.	1FM
92935J BC 8	WFRBS 11C2 A4 - CMBS		09/01/2019.	Paydown		22,636	22,636	23,781	22,887		(250)		(250)		22,636			0	733	02/15/2044.	1FM
93363P AC 4	WAMU 06AR14 1A3 - CMO/RMBS		09/01/2019.	Paydown		84,442	91,678	86,099	86,449		621		621		84,442			0	2,265	11/25/2036.	1FM
93934N AR 6	WMALT 065A 2C2 - CMO/RMBS		09/25/2019.	Paydown		5,005	6,029		2,192		203		203		5,005			0	119	07/25/2036.	1FM
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA)	C	07/26/2019.	WELLS FARGO SECURITIES LLC		465,000	1,000,000	595,044	595,000				0		595,000		(130,000)	(130,000)	22,500	04/15/2022.	6FE
94974B FJ 4	WELLS FARGO & CO		09/25/2019.	WELLS FARGO SECURITIES LLC		1,030,540	1,000,000	999,410	999,733		67		67		999,800		30,740	30,740	38,717	02/13/2023.	1FE
94983T AJ 9	WFMBS 06AR6 5A1 - CMO/RMBS		09/01/2019.	Paydown		26,700	26,700	23,663	23,957		2,743		2,743		26,700			0	873	03/25/2036.	1FM
94986L AJ 3	WFMBS 0716 IPO - CMO/RMBS		09/01/2019.	Paydown		3,595	3,595	2,887			301		301		3,595			0		12/28/2037.	1FM
95058X AG 3	WEN 191 A21 - ABS		09/15/2019.	Paydown		7,500	7,500	7,500					0		7,500			0	62	06/15/2049.	2FE
95168Q AR 1	WSTC 131R 2BR - CDO		08/07/2019.	Paydown		148,071	148,071	148,071	147,905		166		166		148,071			0	3,768	11/07/2025.	1FE
96033C AA 0	WESTR 161 A - ABS		09/01/2019.	Paydown		40,842	40,842	40,696	40,737		105		105		40,842			0	956	12/20/2028.	1FE
96033C AB 8	WESTR 161 B - ABS/MBS		09/01/2019.	Paydown		20,421	20,421	20,291	20,339		83		83		20,421			0	615	12/20/2028.	2FE
96033L AA 0	WESTR 152 A - ABS		09/01/2019.	Paydown		39,229	39,229	39,177	39,229		(0)		(0)		39,229			0	842	07/20/2028.	1FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		7,876	7,876	7,876	7,876				0		7,876			0	350	06/15/2033.	2
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2019.	Paydown		9,643	9,643	9,643	9,643		0		0		9,643			0	482	05/15/2034.	2
97652P AL 5	WIN 141 A11 - CMO/RMBS		09/01/2019.	Paydown		14,885	14,885	14,792	14,795		90		90		14,885			0	361	06/20/2044.	1FM
981811 AD 4	WORTHINGTON INDUSTRIES INC		08/30/2019.	VARIOUS		1,026,170	1,000,000	998,900	999,817		155		155		999,972		28	28	83,045	04/15/2020.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
98886Y AR 9	ZAIS2 2R ABR - CDO	..	07/25/2019.	Paydown		191,260	191,260	191,260	191,260		................(1)		..................(1)		191,260			0	4,189	07/27/2026.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					57,853,203	58,469,946	56,806,689	53,691,076	0	568,719	811	567,907	0	57,814,417	0	..(177,770)	......(177,770)	..2,345,473	XXX	XXX
8399997.	Total - Bonds - Part 4					69,005,669	69,343,730	67,703,181	64,571,584	0	563,875	811	563,064	0	68,688,231	0	...100,882	100,882	..2,869,727	XXX	XXX
8399999.	Total - Bonds					69,005,669	69,343,730	67,703,181	64,571,584	0	563,875	811	563,064	0	68,688,231	0	...100,882	100,882	..2,869,727	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					69,005,669	XXX	67,703,181	64,571,584	0	563,875	811	563,064	0	68,688,231	0	...100,882	100,882	..2,869,727	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		6,243,858	2,885.57	147,979						105,952						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		10,622,764	2,885.57	231,593			289,725		289,725	406,362						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		1,294,524	2,885.57	29,905			36,514		36,514	51,624						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		1,495,150	2,885.57	35,286			42,675		42,675	60,522						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		1,731,342	2,885.57	46,244			52,199		52,199	75,957						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		1,001,552	2,885.57	28,344			30,766		30,766	45,475						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/05/2018	10/06/2019		865,671	2,885.57	25,981			27,024		27,024	40,629						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		2,161,079	2,885.57	72,180			68,759		68,759	107,185						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/19/2018	10/20/2019		5,682,746	2,767.78	138,091			123,164		123,164	209,347						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		12,080,557	2,767.78	256,108			402,423		402,423	489,832						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,830,582	2,767.78	42,653			67,317		67,317	81,996						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		1,804,122	2,767.78	49,253			77,684		77,684	95,039						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/19/2018	10/20/2019		1,937,446	2,767.78	58,922			93,472		93,472	114,454						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		6,458,298	2,755.45	151,124			221,721		221,721	305,710						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		11,973,474	2,755.45	251,443			390,922		390,922	466,890						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		1,169,330	2,755.45	25,491			39,662		39,662	47,403						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		2,300,525	2,755.45	53,602			83,818		83,818	100,174						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,766,905	2,755.45	48,060			75,227		75,227	90,289						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,321,460	2,755.45	38,190			59,942		59,942	72,011						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		1,316,193	2,755.45	42,645			67,297		67,297	80,994						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		5,147,817	2,641.89	124,577			238,758		238,758	278,192						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		11,524,136	2,641.89	238,549			392,974		392,974	407,030						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2018	11/20/2019		2,616,163	2,641.89	60,250			99,997		99,997	103,716						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,873,285	2,641.89	48,893			81,821		81,821	85,261						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		1,146,342	2,641.89	33,703			56,776		56,776	59,581						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		1,367,947	2,641.89	43,090			73,236		73,236	77,044						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		6,286,350	2,695.95	152,130			293,274		293,274	356,680						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		11,862,180	2,695.95	243,338			383,838		383,838	421,826						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	35,606			56,398		56,398	62,085						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,887,165	2,695.95	47,960			75,912		75,912	84,168						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	28,698			45,570		45,570	50,580						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,078,380	2,695.95	30,318			48,177		48,177	53,608						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2018	12/06/2019		1,617,570	2,695.95	52,592			84,368		84,368	94,278						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		5,620,866	2,467.42	128,156			257,552		257,552	224,555						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		11,427,067	2,467.42	229,684			404,829		404,829	344,617						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,890,101	2,467.42	39,957			71,362		71,362	60,530						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		1,553,817	2,467.42	39,716			71,625		71,625	61,086						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,605,373	2,467.42	42,944			77,701		77,701	66,345						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		1,746,930	2,467.42	54,417			100,555		100,555	85,913						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		5,999,832	2,531.94		135,596		277,678		277,678	232,479						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		12,381,229	2,531.94		245,148		417,081		417,081	335,365						0002

Statement as of September 30, 2019 of the **ANNUITY INVESTORS LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		1,644,032	2,531.94		35,018		59,777		59,777	48,104						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/04/2019	01/06/2020		2,184,947	2,531.94		53,313		92,025		92,025	74,254						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/04/2019	01/06/2020		2,015,673	2,531.94		55,028		95,518		95,518	77,175						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		5,731,292	2,670.71		130,100		261,471		261,471	218,104						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		10,158,336	2,670.71		212,309		321,584		321,584	250,815						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/18/2019	01/20/2020		2,196,475	2,670.71		49,860		75,892		75,892	59,272						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		952,300	2,670.71		23,331		35,640		35,640	27,862						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	01/18/2019	01/20/2020		1,107,919	2,670.71		29,914		45,967		45,967	35,996						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/18/2019	01/20/2020		2,089,474	2,670.71		62,475		97,579		97,579	76,754						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2019	02/06/2020		5,500,418	2,731.61		122,109		240,758		240,758	189,879						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2019	02/06/2020		12,617,017	2,731.61		259,911		375,604		375,604	267,308						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		2,853,346	2,731.61		63,915		92,711		92,711	66,079						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		910,027	2,731.61		22,205		32,369		32,369	23,117						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/06/2019	02/06/2020		1,764,422	2,731.61		45,169		66,121		66,121	47,300						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2019	02/06/2020		1,809,173	2,731.61		52,468		77,970		77,970	56,108						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/20/2019	02/20/2020		5,543,416	2,784.70		124,450		218,673		218,673	166,819						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		9,118,027	2,784.70		189,649		258,015		258,015	178,995						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		3,227,774	2,784.70		71,981		98,404		98,404	68,412						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		1,602,651	2,784.70		40,068		55,190		55,190	38,495						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		1,011,960	2,784.70		27,222		37,701		37,701	26,358						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/20/2019	02/20/2020		2,322,384	2,784.70		73,615		103,931		103,931	73,257						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2019	03/06/2020		5,220,630	2,771.45		122,163		206,998		206,998	145,917						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		9,631,060	2,771.45		204,178		260,386		260,386	158,297						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/06/2019	03/06/2020		2,748,741	2,771.45		64,046		82,081		82,081	50,058						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		1,108,580	2,771.45		28,394		36,573		36,573	22,376						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		1,108,580	2,771.45		30,498		39,608		39,608	24,359						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2019	03/06/2020		2,217,160	2,771.45		71,859		94,677		94,677	58,748						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2019	03/20/2020		5,763,040	2,824.23		130,245		190,994		190,994	125,872						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		10,831,067	2,824.23		225,286		275,340		275,340	162,697						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/20/2019	03/20/2020		2,724,538	2,824.23		62,392		76,394		76,394	45,198						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2019	03/20/2020		1,076,568	2,824.23		27,023		33,297		33,297	19,785						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/20/2019	03/20/2020		1,318,287	2,824.23		37,308		46,131		46,131	27,478						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2019	03/20/2020		2,036,380	2,824.23		61,804		76,812		76,812	45,910						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/05/2019	04/06/2020		7,469,721	2,892.74		167,322		171,761		171,761	74,157						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		11,176,920	2,892.74		233,598		258,035		258,035	121,770						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/05/2019	04/06/2020		5,307,501	2,892.74		122,072		134,730		134,730	63,521						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/05/2019	04/06/2020		1,866,721	2,892.74		48,908		54,138		54,138	25,608						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		1,157,096	2,892.74		32,758		36,352		36,352	17,243						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/05/2019	04/06/2020		1,446,370	2,892.74		45,722		51,020		51,020	24,348						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/18/2019	04/20/2020		5,995,488	2,905.03		131,899		130,497		130,497	53,556						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/18/2019	04/20/2020		9,586,599	2,905.03		201,446		217,653		217,653	100,143						0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		4,648,048	2,905.03		106,967		116,026		116,026	53,628						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		2,614,527	2,905.03		70,096		75,946		75,946	35,056						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		1,162,012	2,905.03		33,830		36,788		36,788	17,054						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/18/2019	04/20/2020		1,452,515	2,905.03		47,222		51,420		51,420	23,873						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2019	05/06/2020		7,780,129	2,932.47		178,165		148,060		148,060	29,284						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020		10,446,520	2,932.47		220,938		227,237		227,237	79,945						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020		4,398,705	2,932.47		102,096		105,135		105,135	37,070						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020		1,466,235	2,932.47		37,112		38,112		38,112	13,371						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2019	05/06/2020		1,112,481	2,932.47		29,592		30,339		30,339	10,611						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		05/06/2019	05/06/2020		979,238	2,932.47		26,537		27,199		27,199	9,508						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020		905,100	2,932.47		26,022		26,712		26,712	9,364						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/06/2019	05/06/2020		1,021,951	2,932.47		31,730		32,613		32,613	11,460						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2019	05/06/2020		1,172,988	2,932.47		38,490		39,603		39,603	13,943						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2019	05/20/2020		6,252,112	2,840.23		146,925		194,465		194,465	96,515						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020		8,804,713	2,840.23		182,355		220,218		220,218	98,648						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		05/20/2019	05/20/2020		3,443,076	2,840.23		78,674		95,047		95,047	42,597						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020		1,704,138	2,840.23		44,499		54,073		54,073	24,407						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020		1,136,092	2,840.23		32,166		39,193		39,193	17,750						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2019	05/20/2020		2,556,207	2,840.23		78,511		95,844		95,844	43,503						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		06/06/2019	06/06/2020		9,298,169	2,843.49		205,490		271,622		271,622	117,504						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/06/2019	06/06/2020		10,235,971	2,843.49		205,743		242,199		242,199	87,892						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/06/2019	06/06/2020		4,718,980	2,843.49		105,469		124,840		124,840	45,738						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020		1,706,094	2,843.49		43,527		51,864		51,864	19,219						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/06/2019	06/06/2020		976,369	2,843.49		27,338		32,601		32,601	12,098						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/06/2019	06/06/2020		2,843,490	2,843.49		83,914		100,789		100,789	37,854						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		06/06/2019	06/06/2020		1,586,093	2,843.49		50,438		60,784		60,784	22,956						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/20/2019	06/20/2020		7,436,842	2,954.18		160,636		143,668		143,668	23,191						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		12,998,392	2,954.18		267,934		276,403		276,403	75,452						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		1,181,672	2,954.18		25,538		26,353		26,353	7,199						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		1,181,672	2,954.18		26,958		27,862		27,862	7,644						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		2,658,762	2,954.18		67,567		69,972		69,972	19,297						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		1,477,090	2,954.18		41,227		42,769		42,769	11,848						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/20/2019	06/20/2020		886,254	2,954.18		26,599		27,706		27,706	7,756						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		07/05/2019	07/06/2020		7,757,984	2,990.41		173,779		129,875		129,875	(14,941)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020		10,727,519	2,990.41		220,987		210,787		210,787	26,631						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/05/2019	07/06/2020		1,780,672	2,990.41		38,961		37,150		37,150	4,683						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020		1,196,164	2,990.41		28,006		26,665		26,665	3,327						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020		1,495,205	2,990.41		38,147		36,449		36,449	4,659						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/05/2019	07/06/2020		2,691,369	2,990.41		78,619		75,109		75,109	9,593						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/19/2019	07/20/2020		7,186,085	2,976.61		161,687		133,629		133,629	(1,110)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		07/19/2019	07/20/2020		9,770,329	2,976.61		199,804		195,696		195,696	29,193						0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		3,274,271	2,976.61		70,108		68,916		68,916	10,493						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		2,083,627	2,976.61		46,700		45,951		45,951	7,034						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		2,083,627	2,976.61		52,741		52,074		52,074	8,123						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		1,190,644	2,976.61		31,922		31,453		31,453	4,851						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		2,083,627	2,976.61		59,615		58,901		58,901	9,222						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/19/2019	07/20/2020		892,983	2,976.61		30,103		29,721		29,721	4,635						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2019	08/06/2020		6,391,247	2,881.77		150,834		172,464		172,464	34,200						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		11,481,919	2,881.77		222,749		250,971		250,971	46,784						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2019	08/06/2020		1,805,738	2,881.77		38,282		43,316		43,316	8,224						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		1,440,885	2,881.77		32,437		36,730		36,730	6,996						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		1,152,708	2,881.77		28,830		32,796		32,796	6,369						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		1,152,708	2,881.77		30,562		34,808		34,808	6,793						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2019	08/06/2020		3,458,124	2,881.77		97,565		111,364		111,364	21,930						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2019	08/20/2020		6,462,277	2,900.51		153,802		168,731		168,731	27,746						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		9,177,854	2,900.51		178,050		194,347		194,347	31,134						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		1,556,682	2,900.51		33,469		36,672		36,672	5,992						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2019	08/20/2020		1,706,196	2,900.51		38,731		42,700		42,700	7,197						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		1,034,915	2,900.51		26,908		29,775		29,775	5,109						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2019	08/20/2020		3,225,434	2,900.51		97,086		108,045		108,045	19,050						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		6,323,936	2,978.71		146,399		127,884		127,884	(18,515)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		10,127,614	2,978.71		196,602		188,849		188,849	(7,753)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/06/2019	09/06/2020		1,066,573	2,978.71		23,038		22,056		22,056	(982)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		1,191,484	2,978.71		26,702		25,533		25,533	(1,168)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		1,191,484	2,978.71		27,894		26,714		26,714	(1,180)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		1,787,226	2,978.71		48,992		46,952		46,952	(2,040)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/06/2019	09/06/2020		2,382,968	2,978.71		69,611		66,477		66,477	(3,134)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/06/2019	09/06/2020		1,963,640	2,978.71		63,622		60,949		60,949	(2,673)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2019	09/20/2020		5,745,139	2,992.07		135,585		115,460		115,460	(20,126)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2019	09/20/2020		12,329,399	2,992.07		260,150		241,799		241,799	(18,351)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2019	09/20/2020		1,161,017	2,992.07		26,007		24,204		24,204	(1,803)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		1,585,111	2,992.07		37,567		34,976		34,976	(2,591)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		2,075,941	2,992.07		58,334		54,601		54,601	(3,733)						0002
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2019	09/20/2020		2,071,511	2,992.07		64,217		60,061		60,061	(4,156)						0002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX
1449999999. TOTAL										3,447,672	10,569,284	0	17,721,233	XX	17,721,233	11,439,233	0	0	0	0	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

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		3,881,862		3,881,862	3,881,862		3,881,862		0
BNP PARIBAS NY	Y	Y		762,563		762,563	762,563		762,563		0
CHICAGO BOARD OF EXCHANGE	N	N		3,834,375		3,834,375	3,834,375		3,834,375		0
CITIBANK	Y	Y		990,745		990,745	990,745		990,745		0
CREDIT SUISSE	Y	Y		373,232		373,232	373,232		373,232		0
MERRILL LYNCH	Y	Y		2,187,235		2,187,235	2,187,235		2,187,235		0
MORGAN STANLEY	Y	Y	40,000	822,556		782,556	822,556		782,556		0
ROYAL BANK OF CANADA	Y	Y		974,435		974,435	974,435		974,435		0
UBS SECURITIES	Y	Y		350,970		350,970	350,970		350,970		0
WELLS FARGO	Y	Y		3,543,260		3,543,260	3,543,260		3,543,260		0
0299999999. Total NAIC 1 Designation			40,000	17,721,233	0	17,681,233	17,721,233	0	17,681,233	0	0
0999999999. Gross Totals			40,000	17,721,233	0	17,681,233	17,721,233	0	17,681,233	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				17,721,233	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	40,000	40,000	XXX		
0299999999. Totals				40,000	40,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
PNC Bank	Pittsburgh, PA					(2,651,203)	(5,524,457)	(1,933,937)	XXX
Bank of New York Mellon	New York, NY		0.450		329	9,488	113,516	2,073,730	XXX
Cash Held With Securities On Deposit							(375)	4	XXX
The Neighborhood National Bank	National City, CA		1.190	300	100	100,000	100,000	100,000	XXX
0199999. Total Open Depositories		XXX	XXX	300	429	(2,541,715)	(5,311,316)	239,796	XXX
0399999. Total Cash on Deposit		XXX	XXX	300	429	(2,541,715)	(5,311,316)	239,796	XXX
0599999. Total Cash		XXX	XXX	300	429	(2,541,715)	(5,311,316)	239,796	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		08/02/2019	1.670		2		2
825252 40 6	INVESCO TREASURY INST		09/26/2019	1.750		43,457,616	62,057	26,056
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		06/04/2019	1.710		1		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						43,457,618	62,057	26,058
All Other Money Market Mutual Funds								
999809 68 4	PNC GOVT. ACI - INCOME		08/01/2019			0		
SA0000 56 0	BB&T TRUST DEPOSIT		09/03/2019	0.450		2,339		4
8699999. Total - All Other Money Market Mutual Funds						2,339	0	4
8899999. Total - Cash Equivalents						43,459,957	62,057	26,061